

**FINANCIAL INFORMATION**

**EXCHANGE PROTOCOL**

**(FIX)**

**Version 5.0 Service Pack 2 - Errata**

***VOLUME 6 – FIX DATA DICTIONARY***

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# Field Definitions

The following is a catalog of fields used to define the application and session protocol messages.

Please refer to Volume 1 “Data Types” section for the definition and format of values within the “Format” column as well. Note that Tags themselves are of data type *TagNum.*

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| ***Tag*** | ***FieldName*** | ***Data Type*** | ***Description*** | ***FIXMLName*** |
| 1 | Account | String | Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager. | Acct |
| 2 | AdvId | String | Unique identifier of advertisement message. (Prior to FIX 4.1 this field was of type int) | AdvId |
| 3 | AdvRefID | String | Reference identifier used with CANCEL and REPLACE transaction types. (Prior to FIX 4.1 this field was of type int) | AdvRefID |
| 4 | AdvSide | char | Broker's side of advertised trade  Valid values:  B - Buy  S - Sell  T - Trade  X - Cross | AdvSide |
| 5 | AdvTransType | String | Identifies advertisement message transaction type  Valid values:  N - New  C - Cancel  R - Replace | AdvTransTyp |
| 6 | AvgPx | Price | Calculated average price of all fills on this order. For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType (423) of LastPx (31). I.e., AvgPx will contain an average of percent-of-par values (see LastParPx (669)) for issues traded in Yield, Spread or Discount. | AvgPx |
| 7 | BeginSeqNo | SeqNum | Message sequence number of first message in range to be resent |  |
| 8 | BeginString | String | Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) Valid values: FIXT.1.1 |  |
| 9 | BodyLength | Length | Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted) |  |
| 10 | CheckSum | String | Three byte, simple checksum (see Volume 2: "Checksum Calculation" for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted) |  |
| 11 | ClOrdID | String | Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID (49) or OnBehalfOfCompID (5) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field. | ClOrdID  ID in SingleGeneralOrderHandling category messages |
| 12 | Commission | Amt | Commission. Note if CommType (13) is percentage, Commission of 5% should be represented as .05. | Comm |
| 13 | CommType | char | Commission type  Valid values:  1 - Per Unit (implying shares, par, currency, etc.)  2 - Percent  3 - Absolute (total monetary amount)  4 - Percentage waived - cash discount (for CIV buy orders)  5 - Percentage waived -= enhanced units (for CIV buy orders)  6 - Points per bond or contract (supply ContractMultiplier (231) in the <Instrument> component block if the object security is denominated in a size other than the industry default - 1000 par for bonds) | CommTyp |
| 14 | CumQty | Qty | Total quantity (e.g. number of shares) filled. (Prior to FIX 4.2 this field was of type int) | CumQty |
| 15 | Currency | Currency | Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values. | Ccy |
| 16 | EndSeqNo | SeqNum | Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity). |  |
| 17 | ExecID | String | Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (150)=I (Order Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days. (Prior to FIX 4.1 this field was of type int). | ExecID |
| 18 | ExecInst | MultipleCharValue | Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\* (see Volume : "Glossary" for value definitions)  Valid values:  0 - Stay on offer side  1 - Not held  2 - Work  3 - Go along  4 - Over the day  5 - Held  6 - Participate don't initiate  7 - Strict scale  8 - Try to scale  9 - Stay on bid side  A - No cross (cross is forbidden)  B - OK to cross  C - Call first  D - Percent of volume (indicates that the sender does not want to be all of the volume on the floor vs. a specific percentage)  E - Do not increase - DNI  F - Do not reduce - DNR  G - All or none - AON  H - Reinstate on system failure (mutually exclusive with Q and l)  I - Institutions only  J - Reinstate on Trading Halt (mutually exclusive with K and m)  K - Cancel on Trading Halt (mutually exclusive with J and m)  L - Last peg (last sale) ( Deprecated in FIX.5.0 )  M - Mid-price peg (midprice of inside quote) ( Deprecated in FIX.5.0 )  N - Non-negotiable  O - Opening peg ( Deprecated in FIX.5.0 )  P - Market peg ( Deprecated in FIX.5.0 )  Q - Cancel on system failure (mutually exclusive with H and l)  R - Primary peg (primary market - buy at bid/sell at offer) ( Deprecated in FIX.5.0 )  S - Suspend  T - Fixed Peg to Local best bid or offer at time of order ( Deprecated in FIX.5.0 )  U - Customer Display Instruction (Rule 11Ac1-1/4)  V - Netting (for Forex)  W - Peg to VWAP ( Deprecated in FIX.5.0 )  X - Trade Along  Y - Try To Stop  Z - Cancel if not best  a - Trailing Stop Peg ( Deprecated in FIX.5.0 )  b - Strict Limit (No price improvement)  c - Ignore Price Validity Checks  d - Peg to Limit Price ( Deprecated in FIX.5.0 )  e - Work to Target Strategy  f - Intermarket Sweep  g - External Routing Allowed  h - External Routing Not Allowed  i - Imbalance Only  j - Single execution requested for block trade  k - Best Execution  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)  r - Execute as delta neutral using volatility provided  s - Execute as duration neutral  t - Execute as FX neutral | ExecInst |
| 19 | ExecRefID | String | Reference identifier used with Trade, Trade Cancel and Trade Correct execution types. (Prior to FIX 4.1 this field was of type int) | ExecRefID |
| 21 | HandlInst | char | Instructions for order handling on Broker trading floor  Valid values:  1 - Automated execution order, private, no Broker intervention  2 - Automated execution order, public, Broker intervention OK  3 - Manual order, best execution | HandlInst |
| 22 | SecurityIDSource | String | Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. 100+ are reserved for private security identifications  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | Src |
| 23 | IOIID | String | Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int) | IOIID  ID in Indication category messages |
| 25 | IOIQltyInd | char | Relative quality of indication  Valid values:  H - High  L - Low  M - Medium | QltyInd |
| 26 | IOIRefID | String | Reference identifier used with CANCEL and REPLACE, transaction types. (Prior to FIX 4.1 this field was of type int) | RefID |
| 27 | IOIQty | String | Quantity (e.g. number of shares) in numeric form or relative size.  Valid values:  S - Small  M - Medium  L - Large  U - Undisclosed Quantity  or any value conforming to the data type Qty | Qty |
| 28 | IOITransType | char | Identifies IOI message transaction type  Valid values:  N - New  C - Cancel  R - Replace | TransTyp |
| 29 | LastCapacity | char | Broker capacity in order execution  Valid values:  1 - Agent  2 - Cross as agent  3 - Cross as principal  4 - Principal | LastCpcty |
| 30 | LastMkt | Exchange | Market of execution for last fill, or an indication of the market where an order was routed Valid values: See "Appendix 6-C" | LastMkt |
| 31 | LastPx | Price | Price of this (last) fill. | LastPx |
| 32 | LastQty | Qty | Quantity (e.g. shares) bought/sold on this (last) fill. (Prior to FIX 4.2 this field was of type int) | LastQty |
| 33 | NoLinesOfText | NumInGroup | Identifies number of lines of text body |  |
| 34 | MsgSeqNum | SeqNum | Integer message sequence number. |  |
| 35 | MsgType | String | Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A "U" as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver. \*\*\* Note the use of lower case letters \*\*\*  Valid values:  0 - Heartbeat  1 - TestRequest  2 - ResendRequest  3 - Reject  4 - SequenceReset  5 - Logout  6 - IOI  7 - Advertisement  8 - ExecutionReport  9 - OrderCancelReject  A - Logon  AA - DerivativeSecurityList  AB - NewOrderMultileg  AC - MultilegOrderCancelReplace  AD - TradeCaptureReportRequest  AE - TradeCaptureReport  AF - OrderMassStatusRequest  AG - QuoteRequestReject  AH - RFQRequest  AI - QuoteStatusReport  AJ - QuoteResponse  AK - Confirmation  AL - PositionMaintenanceRequest  AM - PositionMaintenanceReport  AN - RequestForPositions  AO - RequestForPositionsAck  AP - PositionReport  AQ - TradeCaptureReportRequestAck  AR - TradeCaptureReportAck  AS - AllocationReport  AT - AllocationReportAck  AU - ConfirmationAck  AV - SettlementInstructionRequest  AW - AssignmentReport  AX - CollateralRequest  AY - CollateralAssignment  AZ - CollateralResponse  B - News  BA - CollateralReport  BB - CollateralInquiry  BC - NetworkCounterpartySystemStatusRequest  BD - NetworkCounterpartySystemStatusResponse  BE - UserRequest  BF - UserResponse  BG - CollateralInquiryAck  BH - ConfirmationRequest  BI - TradingSessionListRequest  BJ - TradingSessionList  BK - SecurityListUpdateReport  BL - AdjustedPositionReport  BM - AllocationInstructionAlert  BN - ExecutionAcknowledgement  BO - ContraryIntentionReport  BP - SecurityDefinitionUpdateReport  BQ - SettlementObligationReport  BR - DerivativeSecurityListUpdateReport  BS - TradingSessionListUpdateReport  BT - MarketDefinitionRequest  BU - MarketDefinition  BV - MarketDefinitionUpdateReport  BW - ApplicationMessageRequest  BX - ApplicationMessageRequestAck  BY - ApplicationMessageReport  BZ - OrderMassActionReport  C - Email  CA - OrderMassActionRequest  CB - UserNotification  CC - StreamAssignmentRequest  CD - StreamAssignmentReport  CE - StreamAssignmentReportACK  D - NewOrderSingle  E - NewOrderList  F - OrderCancelRequest  G - OrderCancelReplaceRequest  H - OrderStatusRequest  J - AllocationInstruction  K - ListCancelRequest  L - ListExecute  M - ListStatusRequest  N - ListStatus  P - AllocationInstructionAck  Q - DontKnowTrade  R - QuoteRequest  S - Quote  T - SettlementInstructions  V - MarketDataRequest  W - MarketDataSnapshotFullRefresh  X - MarketDataIncrementalRefresh  Y - MarketDataRequestReject  Z - QuoteCancel  a - QuoteStatusRequest  b - MassQuoteAcknowledgement  c - SecurityDefinitionRequest  d - SecurityDefinition  e - SecurityStatusRequest  f - SecurityStatus  g - TradingSessionStatusRequest  h - TradingSessionStatus  i - MassQuote  j - BusinessMessageReject  k - BidRequest  l - BidResponse  m - ListStrikePrice  n - XMLnonFIX  o - RegistrationInstructions  p - RegistrationInstructionsResponse  q - OrderMassCancelRequest  r - OrderMassCancelReport  s - NewOrderCross  t - CrossOrderCancelReplaceRequest  u - CrossOrderCancelRequest  v - SecurityTypeRequest  w - SecurityTypes  x - SecurityListRequest  y - SecurityList  z - DerivativeSecurityListRequest |  |
| 36 | NewSeqNo | SeqNum | New sequence number |  |
| 37 | OrderID | String | Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days. | OrdID |
| 38 | OrderQty | Qty | Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments. (Prior to FIX 4.2 this field was of type int) | Qty |
| 39 | OrdStatus | char | Identifies current status of order. \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\* (see Volume : "Glossary" for value definitions)  Valid values:  0 - New  1 - Partially filled  2 - Filled  3 - Done for day  4 - Canceled  5 - Replaced (No longer used) ( Deprecated in FIX.4.3 )  6 - Pending Cancel (i.e. result of Order Cancel Request)  7 - Stopped  8 - Rejected  9 - Suspended  A - Pending New  B - Calculated  C - Expired  D - Accepted for Bidding  E - Pending Replace (i.e. result of Order Cancel/Replace Request) | OrdStat  Stat in SingleGeneralOrderHandling category messages |
| 40 | OrdType | char | Order type. \*\*\* SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" \*\*\* (see Volume : "Glossary" for value definitions)  Valid values:  1 - Market  2 - Limit  3 - Stop / Stop Loss  4 - Stop Limit  5 - Market On Close (No longer used) ( Deprecated in FIX.4.3 )  6 - With Or Without  7 - Limit Or Better ( Deprecated in FIX.4.4 )  8 - Limit With Or Without  9 - On Basis  A - On Close (No longer used) ( Deprecated in FIX.4.3 )  B - Limit On Close (No longer used) ( Deprecated in FIX.4.3 )  C - Forex Market (No longer used) ( Deprecated in FIX.4.3 )  D - Previously Quoted  E - Previously Indicated  F - Forex Limit (No longer used) ( Deprecated in FIX.4.3 )  G - Forex Swap  H - Forex Previously Quoted (No longer used) ( Deprecated in FIX.4.3 )  I - Funari (Limit day order with unexecuted portion handles as Market On Close. E.g. Japan)  J - Market If Touched (MIT)  K - Market With Left Over as Limit (market order with unexecuted quantity becoming limit order at last price)  L - Previous Fund Valuation Point (Historic pricing; for CIV)  M - Next Fund Valuation Point (Forward pricing; for CIV)  P - Pegged  Q - Counter-order selection | OrdTyp  Typ in SingleGeneralOrderHandling category messages |
| 41 | OrigClOrdID | String | ClOrdID (11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests. | OrigClOrdID  OrigID in SingleGeneralOrderHandling category messages |
| 42 | OrigTime | UTCTimestamp | Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as "GMT")) | OrigTm |
| 43 | PossDupFlag | Boolean | Indicates possible retransmission of message with this sequence number  Valid values:  N - Original transmission  Y - Possible duplicate | PosDup |
| 44 | Price | Price | Price per unit of quantity (e.g. per share) | Px |
| 45 | RefSeqNum | SeqNum | Reference message sequence number | RefSeqNum |
| 48 | SecurityID | String | Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. | ID |
| 49 | SenderCompID | String | Assigned value used to identify firm sending message. | SID |
| 50 | SenderSubID | String | Assigned value used to identify specific message originator (desk, trader, etc.) | SSub |
| 52 | SendingTime | UTCTimestamp | Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") | Snt |
| 53 | Quantity | Qty | Overall/total quantity (e.g. number of shares) (Prior to FIX 4.2 this field was of type int) | Qty |
| 54 | Side | char | Side of order (see Volume : "Glossary" for value definitions)  Valid values:  1 - Buy  2 - Sell  3 - Buy minus  4 - Sell plus  5 - Sell short  6 - Sell short exempt  7 - Undisclosed (valid for IOI and List Order messages only)  8 - Cross (orders where counterparty is an exchange, valid for all messages except IOIs)  9 - Cross short  A - Cross short exempt  B - "As Defined" (for use with multileg instruments)  C - "Opposite" (for use with multileg instruments)  D - Subscribe (e.g. CIV)  E - Redeem (e.g. CIV)  F - Lend (FINANCING - identifies direction of collateral)  G - Borrow (FINANCING - identifies direction of collateral) | Side |
| 55 | Symbol | String | Ticker symbol. Common, "human understood" representation of the security. SecurityID (48) value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol. | Sym |
| 56 | TargetCompID | String | Assigned value used to identify receiving firm. | TID |
| 57 | TargetSubID | String | Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user. | TSub |
| 58 | Text | String | Free format text string (Note: this field does not have a specified maximum length) | Txt |
| 59 | TimeInForce | char | Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. NOTE not applicable to CIV Orders. (see Volume : "Glossary" for value definitions)  Valid values:  0 - Day (or session)  1 - Good Till Cancel (GTC)  2 - At the Opening (OPG)  3 - Immediate Or Cancel (IOC)  4 - Fill Or Kill (FOK)  5 - Good Till Crossing (GTX)  6 - Good Till Date (GTD)  7 - At the Close  8 - Good Through Crossing  9 - At Crossing | TmInForce |
| 60 | TransactTime | UTCTimestamp | Timestamp when the business transaction represented by the message occurred. | TxnTm |
| 61 | Urgency | char | Urgency flag  Valid values:  0 - Normal  1 - Flash  2 - Background | Urgency |
| 62 | ValidUntilTime | UTCTimestamp | Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT") | ValidUntilTm |
| 63 | SettlType | String | Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular) Regular is defined as the default settlement period for the particular security on the exchange of execution. In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue. Additionally the following patterns may be uses as well as enum values Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0 Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0 Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0 Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0 Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.  Valid values:  0 - Regular / FX Spot settlement (T+1 or T+2 depending on currency)  1 - Cash (TOD / T+0)  2 - Next Day (TOM / T+1)  3 - T+2  4 - T+3  5 - T+4  6 - Future  7 - When And If Issued  8 - Sellers Option  9 - T+5  B - Broken date - for FX expressing non-standard tenor, SettlDate (64) must be specified  C - FX Spot Next settlement (Spot+1, aka next day)  or any value conforming to the data type Tenor | SettlTyp |
| 64 | SettlDate | LocalMktDate | Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). This field is required if the value of SettlType (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlType (63) is 7 (When and If Issued) (expressed in local time at place of settlement) | SettlDt |
| 65 | SymbolSfx | String | Additional information about the security (e.g. preferred, warrants, etc.). Note also see SecurityType (167). As defined in the NYSE Stock and bond Symbol Directory and in the AMEX Fitch Directory.  Valid values: For Fixed Income  CD - EUCP with lump-sum interest rather than discount price  WI - "When Issued" for a security to be reissued under an old CUSIP or ISIN | Sfx |
| 66 | ListID | String | Unique identifier for list as assigned by institution, used to associate multiple individual orders. Uniqueness must be guaranteed within a single trading day. Firms which generate multi-day orders should consider embedding a date within the ListID field to assure uniqueness across days. | ListID  ID in ProgramTrading category messages |
| 67 | ListSeqNo | int | Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . . ) | ListSeqNo  SeqNo in ProgramTrading category messages |
| 68 | TotNoOrders | int | Total number of list order entries across all messages. Should be the sum of all NoOrders (73) in each message that has repeating list order entries related to the same ListID (66). Used to support fragmentation. (Prior to FIX 4.2 this field was named "ListNoOrds") | TotNoOrds |
| 69 | ListExecInst | String | Free format text message containing list handling and execution instructions. | ListExecInst |
| 70 | AllocID | String | Unique identifier for allocation message. (Prior to FIX 4.1 this field was of type int) | AllocID  ID in Allocation category messages |
| 71 | AllocTransType | char | Identifies allocation transaction type \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\*  Valid values:  0 - New  1 - Replace  2 - Cancel  3 - Preliminary (without MiscFees and NetMoney) (Removed/Replaced) ( Deprecated in FIX.4.2 )  4 - Calculated (includes MiscFees and NetMoney) (Removed/Replaced) ( Deprecated in FIX.4.2 )  5 - Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney) (Removed/Replaced) ( Deprecated in FIX.4.2 )  6 - Reversal | TransTyp |
| 72 | RefAllocID | String | Reference identifier to be used with AllocTransType (71) = Replace or Cancel. (Prior to FIX 4.1 this field was of type int) | RefAllocID  RefID in Allocation category messages |
| 73 | NoOrders | NumInGroup | Indicates number of orders to be combined for average pricing and allocation. |  |
| 74 | AvgPxPrecision | int | Indicates number of decimal places to be used for average pricing. Absence of this field indicates that default precision arranged by the broker/institution is to be used. | AvgPxPrcsn |
| 75 | TradeDate | LocalMktDate | Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade). | TrdDt |
| 77 | PositionEffect | char | Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.  Valid values:  C - Close  F - FIFO  O - Open  R - Rolled  N - Close but notify on open  D - Default | PosEfct |
| 78 | NoAllocs | NumInGroup | Number of repeating AllocAccount (79)/AllocPrice (366) entries. |  |
| 79 | AllocAccount | String | Sub-account mnemonic | Acct |
| 80 | AllocQty | Qty | Quantity to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int) | Qty |
| 81 | ProcessCode | char | Processing code for sub-account. Absence of this field in AllocAccount (79) / AllocPrice (366) /AllocQty (80) / ProcessCode instance indicates regular trade.  Valid values:  0 - Regular  1 - Soft Dollar  2 - Step-In  3 - Step-Out  4 - Soft-dollar Step-In  5 - Soft-dollar Step-Out  6 - Plan Sponsor | ProcCode |
| 82 | NoRpts | int | Total number of reports within series. | NoRpts |
| 83 | RptSeq | int | Sequence number of message within report series. Used to carry reporting sequence number of the fill as represented on the Trade Report Side. | RptSeq |
| 84 | CxlQty | Qty | Total quantity canceled for this order. (Prior to FIX 4.2 this field was of type int) | CxlQty |
| 85 | NoDlvyInst | NumInGroup | Deprecated in FIX.4.1 Number of delivery instruction fields in repeating group. Note this field was removed in FIX 4.1 and reinstated in FIX 4.4. |  |
| 87 | AllocStatus | int | Identifies status of allocation.  Valid values:  0 - accepted (successfully processed)  1 - block level reject  2 - account level reject  3 - received (received, not yet processed)  4 - incomplete  5 - rejected by intermediary  6 - allocation pending  7 - reversed | Stat  Stat in Allocation category messages |
| 88 | AllocRejCode | int | Identifies reason for rejection.  Valid values:  99 - Other  0 - Unknown account(s)  1 - Incorrect quantity  2 - Incorrect averageg price  3 - Unknown executing broker mnemonic  4 - Commission difference  5 - Unknown OrderID (37)  6 - Unknown ListID (66)  7 - Other (further in Text (58))  8 - Incorrect allocated quantity  9 - Calculation difference  10 - Unknown or stale ExecID  11 - Mismatched data  12 - Unknown ClOrdID  13 - Warehouse request rejected  or any value conforming to the data type Reserved100Plus | RejCode |
| 89 | Signature | data | Deprecated in FIXT.1.1 Electronic signature |  |
| 90 | SecureDataLen | Length | Deprecated in FIXT.1.1 Length of encrypted message |  |
| 91 | SecureData | data | Deprecated in FIXT.1.1 Actual encrypted data stream |  |
| 93 | SignatureLength | Length | Deprecated in FIXT.1.1 Number of bytes in signature field |  |
| 94 | EmailType | char | Email message type.  Valid values:  0 - New  1 - Reply  2 - Admin Reply | EmailTyp |
| 95 | RawDataLength | Length | Number of bytes in raw data field. | RawDataLength |
| 96 | RawData | data | Unformatted raw data, can include bitmaps, word processor documents, etc. | RawData |
| 97 | PossResend | Boolean | Indicates that message may contain information that has been sent under another sequence number.  Valid values:  N - Original Transmission  Y - Possible Resend | PosRsnd |
| 98 | EncryptMethod | int | Method of encryption.  Valid values:  0 - None / Other  1 - PKCS (Proprietary)  2 - DES (ECB Mode)  3 - PKCS / DES (Proprietary)  4 - PGP / DES (Defunct)  5 - PGP / DES-MD5 (See app note on FIX web site)  6 - PEM / DES-MD5 (see app note on FIX web site) |  |
| 99 | StopPx | Price | Price per unit of quantity (e.g. per share) | StopPx |
| 100 | ExDestination | Exchange | Execution destination as defined by institution when order is entered. Valid values: See "Appendix 6-C" | ExDest |
| 102 | CxlRejReason | int | Code to identify reason for cancel rejection.  Valid values:  0 - Too late to cancel  1 - Unknown order  2 - Broker / Exchange Option  3 - Order already in Pending Cancel or Pending Replace status  4 - Unable to process Order Mass Cancel Request  5 - OrigOrdModTime (586) did not match last TransactTime (60) of order  6 - Duplicate ClOrdID (11) received  7 - Price exceeds current price  8 - Price exceeds current price band  18 - Invalid price increment  99 - Other  or any value conforming to the data type Reserved100Plus | CxlRejRsn |
| 103 | OrdRejReason | int | Code to identify reason for order rejection. Note: Values 3, 4, and 5 will be used when rejecting an order due to pre-allocation information errors.  Valid values:  0 - Broker / Exchange option  1 - Unknown symbol  2 - Exchange closed  3 - Order exceeds limit  4 - Too late to enter  5 - Unknown order  6 - Duplicate Order (e.g. dupe ClOrdID)  7 - Duplicate of a verbally communicated order  8 - Stale order  9 - Trade along required  10 - Invalid Investor ID  11 - Unsupported order characteristic  12 - Surveillence Option  13 - Incorrect quantity  14 - Incorrect allocated quantity  15 - Unknown account(s)  16 - Price exceeds current price band  18 - Invalid price increment  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsn |
| 104 | IOIQualifier | char | Code to qualify IOI use. (see Volume : "Glossary" for value definitions)  Valid values:  A - All or None (AON)  B - Market On Close (MOC) (held to close)  C - At the close (around/not held to close)  D - VWAP (Volume Weighted Average Price)  I - In touch with  L - Limit  M - More Behind  O - At the Open  P - Taking a Position  Q - At the Market (previously called Current Quote)  R - Ready to Trade  S - Portfolio Shown  T - Through the Day  V - Versus  W - Indication - Working Away  X - Crossing Opportunity  Y - At the Midpoint  Z - Pre-open | Qual |
| 106 | Issuer | String | Name of security issuer (e.g. International Business Machines, GNMA). see also Volume 7: "PRODUCT: FIXED INCOME - Euro Issuer Values" | Issr |
| 107 | SecurityDesc | String | Can be used to provide an optional textual description for a financial instrument. | Desc |
| 108 | HeartBtInt | int | Heartbeat interval (seconds) |  |
| 110 | MinQty | Qty | Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int) | MinQty |
| 111 | MaxFloor | Qty | Deprecated in FIX.5.0 The quantity to be displayed . Required for reserve orders. On orders specifies the qty to be displayed, on execution reports the currently displayed quantity. | MaxFloor |
| 112 | TestReqID | String | Identifier included in Test Request message to be returned in resulting Heartbeat |  |
| 113 | ReportToExch | Boolean | Identifies party of trade responsible for exchange reporting.  Valid values:  N - Indicates the party sending message will report trade  Y - Indicates the party receiving message must report trade | RptToExch |
| 114 | LocateReqd | Boolean | Indicates whether the broker is to locate the stock in conjunction with a short sell order.  Valid values:  N - Indicates the broker is not required to locate  Y - Indicates the broker is responsible for locating the stock | LocReqd |
| 115 | OnBehalfOfCompID | String | Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field. | OBID |
| 116 | OnBehalfOfSubID | String | Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party | OBSub |
| 117 | QuoteID | String | Unique identifier for quote | QID |
| 118 | NetMoney | Amt | Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution. | NetMny |
| 119 | SettlCurrAmt | Amt | Total amount due expressed in settlement currency (includes the effect of the forex transaction) | SettlCurrAmt |
| 120 | SettlCurrency | Currency | Currency code of settlement denomination. | SettlCcy |
| 121 | ForexReq | Boolean | Indicates request for forex accommodation trade to be executed along with security transaction.  Valid values:  N - Do Not Execute Forex After Security Trade  Y - Execute Forex After Security Trade | ForexReq |
| 122 | OrigSendingTime | UTCTimestamp | Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request. | OrigSnt |
| 123 | GapFillFlag | Boolean | Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.  Valid values:  N - Sequence Reset, Ignore Msg Seq Num (N/A For FIXML - Not Used)  Y - Gap Fill Message, Msg Seq Num Field Valid |  |
| 124 | NoExecs | NumInGroup | No of execution repeating group entries to follow. |  |
| 126 | ExpireTime | UTCTimestamp | Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT") The meaning of expiration is specific to the context where the field is used. For orders, this is the expiration time of a Good Til Date TimeInForce. For Quotes - this is the expiration of the quote. Expiration time is provided across the quote message dialog to control the length of time of the overall quoting process. For collateral requests, this is the time by which collateral must be assigned. For collateral assignments, this is the time by which a response to the assignment is expected. | ExpireTm |
| 127 | DKReason | char | Reason for execution rejection.  Valid values:  A - Unknown Symbol  B - Wrong Side  C - Quantity Exceeds Order  D - No Matching Order  E - Price Exceeds Limit  F - Calculation Difference  Z - Other | DkRsn |
| 128 | DeliverToCompID | String | Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID (56) field and the ultimate receiver firm ID in this field. | D2ID |
| 129 | DeliverToSubID | String | Assigned value used to identify specific message recipient (i.e. trader) if the message is delivered by a third party | D2Sub |
| 130 | IOINaturalFlag | Boolean | Indicates that IOI is the result of an existing agency order or a facilitation position resulting from an agency order, not from principal trading or order solicitation activity.  Valid values:  N - Not Natural  Y - Natural | NatFlag |
| 131 | QuoteReqID | String | Unique identifier for quote request | ReqID |
| 132 | BidPx | Price | Bid price/rate | BidPx |
| 133 | OfferPx | Price | Offer price/rate | OfrPx |
| 134 | BidSize | Qty | Quantity of bid (Prior to FIX 4.2 this field was of type int) | BidSz |
| 135 | OfferSize | Qty | Quantity of offer (Prior to FIX 4.2 this field was of type int) | OfrSz |
| 136 | NoMiscFees | NumInGroup | Number of repeating groups of miscellaneous fees |  |
| 137 | MiscFeeAmt | Amt | Miscellaneous fee value | Amt |
| 138 | MiscFeeCurr | Currency | Currency of miscellaneous fee | Curr |
| 139 | MiscFeeType | String | Indicates type of miscellaneous fee.  Valid values:  1 - Regulatory (e.g. SEC)  2 - Tax  3 - Local Commission  4 - Exchange Fees  5 - Stamp  6 - Levy  7 - Other  8 - Markup  9 - Consumption Tax  10 - Per transaction  11 - Conversion  12 - Agent  13 - Transfer Fee  14 - Security Lending | Typ |
| 140 | PrevClosePx | Price | Previous closing price of security. | PrevClsPx |
| 141 | ResetSeqNumFlag | Boolean | Indicates that the both sides of the FIX session should reset sequence numbers.  Valid values:  N - No  Y - Yes, reset sequence numbers |  |
| 142 | SenderLocationID | String | Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader) | SLoc |
| 143 | TargetLocationID | String | Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader) | TLoc |
| 144 | OnBehalfOfLocationID | String | Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party | OBLoc |
| 145 | DeliverToLocationID | String | Assigned value used to identify specific message recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party | D2Loc |
| 146 | NoRelatedSym | NumInGroup | Specifies the number of repeating symbols specified. |  |
| 147 | Subject | String | The subject of an Email message | Subject |
| 148 | Headline | String | The headline of a News message | Headline |
| 149 | URLLink | String | A URI (Uniform Resource Identifier) or URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html) See "Appendix 6-B FIX Fields Based Upon Other Standards" | URL |
| 150 | ExecType | char | Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled) \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\*  Valid values:  0 - New  3 - Done for day  4 - Canceled  5 - Replaced  6 - Pending Cancel (e.g. result of Order Cancel Request)  7 - Stopped  8 - Rejected  9 - Suspended  A - Pending New  B - Calculated  C - Expired  D - Restated (Execution Report sent unsolicited by sellside, with ExecRestatementReason (378) set)  E - Pending Replace (e.g. result of Order Cancel/Replace Request)  F - Trade (partial fill or fill)  G - Trade Correct  H - Trade Cancel  I - Order Status  J - Trade in a Clearing Hold  K - Trade has been released to Clearing  L - Triggered or Activated by System | ExecTyp |
| 151 | LeavesQty | Qty | Quantity open for further execution. If the OrdStatus (39) is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) - CumQty (14). (Prior to FIX 4.2 this field was of type int) | LeavesQty |
| 152 | CashOrderQty | Qty | Specifies the approximate order quantity desired in total monetary units vs. as tradeable units (e.g. number of shares). The broker or fund manager (for CIV orders) would be responsible for converting and calculating a tradeable unit (e.g. share) quantity (OrderQty (38)) based upon this amount to be used for the actual order and subsequent messages. | Cash |
| 153 | AllocAvgPx | Price | AvgPx (6) for a specific AllocAccount (79) For Fixed Income this is always expressed as "percent of par" price type. | AvgPx |
| 154 | AllocNetMoney | Amt | NetMoney (8) for a specific AllocAccount (79) | NetMny |
| 155 | SettlCurrFxRate | float | Foreign exchange rate used to compute SettlCurrAmt (9) from Currency (5) to SettlCurrency (20) | SettlCurrFxRt |
| 156 | SettlCurrFxRateCalc | char | Specifies whether or not SettlCurrFxRate (55) should be multiplied or divided.  Valid values:  M - Multiply  D - Divide | SettlCurrFxRtCalc |
| 157 | NumDaysInterest | int | Number of Days of Interest for convertible bonds and fixed income. Note value may be negative. | NumDaysInt |
| 158 | AccruedInterestRate | Percentage | The amount the buyer compensates the seller for the portion of the next coupon interest payment the seller has earned but will not receive from the issuer because the issuer will send the next coupon payment to the buyer. Accrued Interest Rate is the annualized Accrued Interest amount divided by the purchase price of the bond. | AcrdIntRt |
| 159 | AccruedInterestAmt | Amt | Amount of Accrued Interest for convertible bonds and fixed income | AcrdIntAmt |
| 160 | SettlInstMode | char | Indicates mode used for Settlement Instructions message. \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\*  Valid values:  0 - Default (Replaced)  1 - Standing Instructions Provided  2 - Specific Allocation Account Overriding (Replaced)  3 - Specific Allocation Account Standing (Replaced)  4 - Specific Order for a single account (for CIV)  5 - Request reject | SettlInstMode |
| 161 | AllocText | String | Free format text related to a specific AllocAccount (79). | Txt |
| 162 | SettlInstID | String | Unique identifier for Settlement Instruction. | SettlInstID |
| 163 | SettlInstTransType | char | Settlement Instructions message transaction type  Valid values:  N - New  C - Cancel  R - Replace  T - Restate | SettlInstTransTyp |
| 164 | EmailThreadID | String | Unique identifier for an email thread (new and chain of replies) | EmailThreadID |
| 165 | SettlInstSource | char | Indicates source of Settlement Instructions  Valid values:  1 - Broker's Instructions  2 - Institution's Instructions  3 - Investor (e.g. CIV use) | InstSrc |
| 167 | SecurityType | String | Indicates type of security. Security type enumerations are grouped by Product(460) field value. NOTE: Additional values may be used by mutual agreement of the counterparties.  Valid values:  UST - US Treasury Note (Deprecated Value Use TNOTE) ( Deprecated in FIX.4.4 )  USTB - US Treasury Bill (Deprecated Value Use TBILL) ( Deprecated in FIX.4.4 ) Agency  EUSUPRA - Euro Supranational Coupons \*  FAC - Federal Agency Coupon  FADN - Federal Agency Discount Note  PEF - Private Export Funding \*  SUPRA - USD Supranational Coupons \* Corporate  CORP - Corporate Bond  CPP - Corporate Private Placement  CB - Convertible Bond  DUAL - Dual Currency  EUCORP - Euro Corporate Bond  EUFRN - Euro Corporate Floating Rate Notes  FRN - US Corporate Floating Rate Notes  XLINKD - Indexed Linked  STRUCT - Structured Notes  YANK - Yankee Corporate Bond Currency  FOR - Foreign Exchange Contract ( Deprecated in FIX.5.0SP1 )  FXNDF - Non-deliverable forward  FXSPOT - FX Spot  FXFWD - FX Forward  FXSWAP - FX Swap Derivatives  CDS - Credit Default Swap  FUT - Future  OPT - Option  OOF - Options on Futures  OOP - Options on Physical - use not recommended  IRS - Interest Rate Swap  OOC - Options on Combo Equity  CS - Common Stock  PS - Preferred Stock Financing  REPO - Repurchase  FORWARD - Forward  BUYSELL - Buy Sellback  SECLOAN - Securities Loan  SECPLEDGE - Securities Pledge Government  BRADY - Brady Bond  CAN - Canadian Treasury Notes  CTB - Canadian Treasury Bills  EUSOV - Euro Sovereigns \*  PROV - Canadian Provincial Bonds  TB - Treasury Bill - non US  TBOND - US Treasury Bond  TINT - Interest Strip From Any Bond Or Note  TBILL - US Treasury Bill  TIPS - Treasury Inflation Protected Securities  TCAL - Principal Strip Of A Callable Bond Or Note  TPRN - Principal Strip From A Non-Callable Bond Or Note  TNOTE - US Treasury Note Loan  TERM - Term Loan  RVLV - Revolver Loan  RVLVTRM - Revolver/Term Loan  BRIDGE - Bridge Loan  LOFC - Letter Of Credit  SWING - Swing Line Facility  DINP - Debtor In Possession  DEFLTED - Defaulted  WITHDRN - Withdrawn  REPLACD - Replaced  MATURED - Matured  AMENDED - Amended & Restated  RETIRED - Retired Money Market  BA - Bankers Acceptance  BDN - Bank Depository Note  BN - Bank Notes  BOX - Bill Of Exchanges  CAMM - Canadian Money Markets  CD - Certificate Of Deposit  CL - Call Loans  CP - Commercial Paper  DN - Deposit Notes  EUCD - Euro Certificate Of Deposit  EUCP - Euro Commercial Paper  LQN - Liquidity Note  MTN - Medium Term Notes  ONITE - Overnight  PN - Promissory Note  STN - Short Term Loan Note  PZFJ - Plazos Fijos  SLQN - Secured Liquidity Note  TD - Time Deposit  TLQN - Term Liquidity Note  XCN - Extended Comm Note  YCD - Yankee Certificate Of Deposit Mortgage  ABS - Asset-backed Securities  CMB - Canadian Mortgage Bonds  CMBS - Corp. Mortgage-backed Securities  CMO - Collateralized Mortgage Obligation  IET - IOETTE Mortgage  MBS - Mortgage-backed Securities  MIO - Mortgage Interest Only  MPO - Mortgage Principal Only  MPP - Mortgage Private Placement  MPT - Miscellaneous Pass-through  PFAND - Pfandbriefe \*  TBA - To Be Announced Municipal  AN - Other Anticipation Notes (BAN, GAN, etc.)  COFO - Certificate Of Obligation  COFP - Certificate Of Participation  GO - General Obligation Bonds  MT - Mandatory Tender  RAN - Revenue Anticipation Note  REV - Revenue Bonds  SPCLA - Special Assessment  SPCLO - Special Obligation  SPCLT - Special Tax  TAN - Tax Anticipation Note  TAXA - Tax Allocation  TECP - Tax Exempt Commercial Paper  TMCP - Taxable Municipal CP  TRAN - Tax Revenue Anticipation Note  VRDN - Variable Rate Demand Note  WAR - Warrant Other  MF - Mutual Fund  MLEG - Multileg Instrument  NONE - No Security Type  ? - Wildcard entry for use on Security Definition Request  CASH - Cash | SecTyp |
| 168 | EffectiveTime | UTCTimestamp | Time the details within the message should take effect (always expressed in UTC (Universal Time Coordinated, also known as "GMT") | EfctvTm |
| 169 | StandInstDbType | int | Identifies the Standing Instruction database used  Valid values:  0 - Other  1 - DTC SID  2 - Thomson ALERT  3 - A Global Custodian (StandInstDBName (70) must be provided)  4 - AccountNet | StandInstDbTyp |
| 170 | StandInstDbName | String | Name of the Standing Instruction database represented with StandInstDbType (169) (i.e. the Global Custodian's name). | StandInstDbName |
| 171 | StandInstDbID | String | Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced. | StandInstDbID |
| 172 | SettlDeliveryType | int | Identifies type of settlement  Valid values:  0 - "Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment  1 - "Free": Deliver (if Sell) or Receive (if Buy) Free  2 - Tri-Party  3 - Hold In Custody | DlvryTyp |
| 188 | BidSpotRate | Price | Bid F/X spot rate. | BidSpotRt |
| 189 | BidForwardPoints | PriceOffset | Bid F/X forward points added to spot rate. May be a negative value. | BidFwdPnts |
| 190 | OfferSpotRate | Price | Offer F/X spot rate. | OfrSpotRt |
| 191 | OfferForwardPoints | PriceOffset | Offer F/X forward points added to spot rate. May be a negative value. | OfrFwdPnts |
| 192 | OrderQty2 | Qty | Deprecated in FIX.5.0 OrderQty (38) of the future part of a F/X swap order. | Qty2 |
| 193 | SettlDate2 | LocalMktDate | Deprecated in FIX.5.0 SettDate (64) of the future part of a F/X swap order. | SettlDt2 |
| 194 | LastSpotRate | Price | F/X spot rate. | LastSpotRt |
| 195 | LastForwardPoints | PriceOffset | F/X forward points added to LastSpotRate (94). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | LastFwdPnts |
| 196 | AllocLinkID | String | Can be used to link two different Allocation messages (each with unique AllocID (70)) together, i.e. for F/X "Netting" or "Swaps". Should be unique. | LinkID  LinkID in Allocation category messages |
| 197 | AllocLinkType | int | Identifies the type of Allocation linkage when AllocLinkID (96) is used.  Valid values:  0 - FX Netting  1 - FX Swap | LinkTyp |
| 198 | SecondaryOrderID | String | Assigned by the party which accepts the order. Can be used to provide the OrderID (37) used by an exchange or executing system. | OrdID2 |
| 199 | NoIOIQualifiers | NumInGroup | Number of repeating groups of IOIQualifiers (04). |  |
| 200 | MaturityMonthYear | MonthYear | Can be used with standardized derivatives vs. the MaturityDate (54) field. Month and Year of the maturity (used for standardized futures and options). Format: YYYYMM (e.g. 199903) YYYYMMDD (e.g. 20030323) YYYYMMwN (e.g. 200303w) for week A specific date or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in the same Year and Month, but actually mature at a different time, a value can be appended, such as "w" or "w2" to indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific expiration (maturity date). | MMY |
| 201 | PutOrCall | int | Indicates whether an option contract is a put or call  Valid values:  0 - Put  1 - Call | PutCall |
| 202 | StrikePrice | Price | Strike Price for an Option. | StrkPx |
| 203 | CoveredOrUncovered | int | Used for derivative products, such as options  Valid values:  0 - Covered  1 - Uncovered | Covered |
| 206 | OptAttribute | char | Provided to support versioning of option contracts as a result of corporate actions or events. Use of this field is defined by counterparty agreement or market conventions. | OptAt |
| 207 | SecurityExchange | Exchange | Market used to help identify a security. Valid values: See "Appendix 6-C" | Exch |
| 208 | NotifyBrokerOfCredit | Boolean | Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker).  Valid values:  N - Details should not be communicated  Y - Details should be communicated | NotifyBrkrOfCredit |
| 209 | AllocHandlInst | int | Indicates how the receiver (i.e. third party) of Allocation message should handle/process the account details.  Valid values:  1 - Match  2 - Forward  3 - Forward and Match | HandlInst  HndInst in SingleGeneralOrderHandling category messages |
| 210 | MaxShow | Qty | Deprecated in FIX.5.0 Maximum quantity (e.g. number of shares) within an order to be shown to other customers (i.e. sent via an IOI). (Prior to FIX 4.2 this field was of type int) | MaxShow |
| 211 | PegOffsetValue | float | Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836) (Prior to FIX 4.4 this field was of type PriceOffset) | OfstVal |
| 212 | XmlDataLen | Length | Length of the XmlData data block. |  |
| 213 | XmlData | data | Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters. |  |
| 214 | SettlInstRefID | String | Reference identifier for the SettlInstID (162) with Cancel and Replace SettlInstTransType (163) transaction types. | SettlInstRefID |
| 215 | NoRoutingIDs | NumInGroup | Number of repeating groups of RoutingID (217) and RoutingType (216) values. See Volume 3: "Pre-Trade Message Targeting/Routing" |  |
| 216 | RoutingType | int | Indicates the type of RoutingID (217) specified.  Valid values:  1 - Target Firm  2 - Target List  3 - Block Firm  4 - Block List | RtgTyp |
| 217 | RoutingID | String | Assigned value used to identify a specific routing destination. | RtgID |
| 218 | Spread | PriceOffset | For Fixed Income. Either Swap Spread or Spread to Benchmark depending upon the order type. Spread to Benchmark: Basis points relative to a benchmark. To be expressed as "count of basis points" (vs. an absolute value). E.g. High Grade Corporate Bonds may express price as basis points relative to benchmark (the BenchmarkCurveName (22) field). Note: Basis points can be negative. Swap Spread: Target spread for a swap. | Spread |
| 220 | BenchmarkCurveCurrency | Currency | Identifies currency used for benchmark curve. See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Ccy |
| 221 | BenchmarkCurveName | String | Name of benchmark curve. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)  Valid values:  EONIA - EONIA  EUREPO - EUREPO  Euribor - Euribor  FutureSWAP - FutureSWAP  LIBID - LIBID  LIBOR - LIBOR (London Inter-Bank Offer)  MuniAAA - MuniAAA  OTHER - OTHER  Pfandbriefe - Pfandbriefe  SONIA - SONIA  SWAP - SWAP  Treasury - Treasury | Name |
| 222 | BenchmarkCurvePoint | String | Point on benchmark curve. Free form values: e.g. "Y", "7Y", "INTERPOLATED". Sample values: M = combination of a number between 1-12 and a "M" for month Y = combination of number between 1-100 and a "Y" for year} 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon See Fixed Income-specific documentation at http://www.fixprotocol.org for additional values. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Point |
| 223 | CouponRate | Percentage | The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price. | CpnRt |
| 224 | CouponPaymentDate | LocalMktDate | Date interest is to be paid. Used in identifying Corporate Bond issues. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | CpnPmt |
| 225 | IssueDate | LocalMktDate | The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date") (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Issued |
| 226 | RepurchaseTerm | int | Deprecated in FIX.4.4 Number of business days before repurchase of a repo. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoTrm |
| 227 | RepurchaseRate | Percentage | Deprecated in FIX.4.4 Percent of par at which a Repo will be repaid. Represented as a percent, e.g. .9525 represents 95-/4 percent of par. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoRt |
| 228 | Factor | float | For Fixed Income: Amorization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than . In TIPS securities this is the Inflation index. Qty \* Factor \* Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty \* Price) \* Factor = Nominal Value (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Fctr |
| 229 | TradeOriginationDate | LocalMktDate | Used with Fixed Income for Muncipal New Issue Market. Agreement in principal between counter-parties prior to actual trade date. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | OrignDt |
| 230 | ExDate | LocalMktDate | The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity). (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | ExDt |
| 231 | ContractMultiplier | float | Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc). Applicable For Fixed Income, Convertible Bonds, Derivatives, etc. In general quantities for all calsses should be expressed in the basic unit of the instrument, e.g. shares for equities, norminal or par amount for bonds, currency for foreign exchange. When quantity is expressed in contracts, e.g. financing transactions and bond trade reporting, ContractMutliplier should contain the number of units in one contract and can be omitted if the multiplier is the default amount for the instrument, i.e. 1,000 par of bonds, 1,000,000 par for financing transactions. | Mult |
| 232 | NoStipulations | NumInGroup | Number of stipulation entries (Note tag # was reserved in FIX 4.1, added in FIX 4.3). |  |
| 233 | StipulationType | String | For Fixed Income. Type of Stipulation. Other types may be used by mutual agreement of the counterparties. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)  Valid values:  AMT - Alternative Minimum Tax (Y/N)  AUTOREINV - Auto Reinvestment at <rate> or better  BANKQUAL - Bank qualified (Y/N)  BGNCON - Bargain conditions (see StipulationValue (234) for values)  COUPON - Coupon range  CURRENCY - ISO Currency Code  CUSTOMDATE - Custom start/end date  GEOG - Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])  HAIRCUT - Valuation Discount  INSURED - Insured (Y/N)  ISSUE - Year Or Year/Month of Issue (ex. 234=2002/09)  ISSUER - Issuer's ticker  ISSUESIZE - issue size range  LOOKBACK - Lookback Days  LOT - Explicit lot identifier  LOTVAR - Lot Variance (value in percent maximum over- or under-allocation allowed)  MAT - Maturity Year And Month  MATURITY - Maturity range  MAXSUBS - Maximum substitutions (Repo)  MINDNOM - Minimum denomination  MININCR - Minimum increment  MINQTY - Minimum quantity  PAYFREQ - Payment frequency, calendar  PIECES - Number Of Pieces  PMAX - Pools Maximum  PPL - Pools per Lot  PPM - Pools per Million  PPT - Pools per Trade  PRICE - Price Range  PRICEFREQ - Pricing frequency  PROD - Production Year  PROTECT - Call protection  PURPOSE - Purpose  PXSOURCE - Benchmark price source  RATING - Rating source and range  REDEMPTION - Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible  RESTRICTED - Restricted (Y/N)  SECTOR - Market Sector  SECTYPE - Security Type included or excluded  STRUCT - Structure  SUBSFREQ - Substitutions frequency (Repo)  SUBSLEFT - Substitutions left (Repo)  TEXT - Freeform Text  TRDVAR - Trade Variance (value in percent maximum over- or under-allocation allowed)  WAC - Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])  WAL - Weighted Average Life Coupon - value in percent (exact or range)  WALA - Weighted Average Loan Age - value in months (exact or range)  WAM - Weighted Average Maturity - value in months (exact or range)  WHOLE - Whole Pool (Y/N)  YIELD - Yield Range Other  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) Prepayment Speeds  ABS - Absolute Prepayment Speed  CPP - Constant Prepayment Penalty  CPR - Constant Prepayment Rate  CPY - Constant Prepayment Yield  HEP - final CPR of Home Equity Prepayment Curve  MHP - Percent of Manufactured Housing Prepayment Curve  MPR - Monthly Prepayment Rate  PPC - Percent of Prospectus Prepayment Curve  PSA - Percent of BMA Prepayment Curve  SMM - Single Monthly Mortality | Typ |
| 234 | StipulationValue | String | For Fixed Income. Value of stipulation. The expression can be an absolute single value or a combination of values and logical operators: < value > value <= value >= value value value - value2 value OR value2 value AND value2 YES NO Bargain conditions recognized by the London Stock Exchange - to be used when StipulationType is "BGNCON". CD = Special cum Dividend XD = Special ex Dividend CC = Special cum Coupon XC = Special ex Coupon CB = Special cum Bonus XB = Special ex Bonus CR = Special cum Rights XR = Special ex Rights CP = Special cum Capital Repayments XP = Special ex Capital Repayments CS = Cash Settlement SP = Special Price TR = Report for European Equity Market Securities in accordance with Chapter 8 of the Rules. GD = Guaranteed Delivery Values for StipulationType = "PXSOURCE": BB GENERIC BB FAIRVALUE BROKERTEC ESPEED GOVPX HILLIARD FARBER ICAP TRADEWEB TULLETT LIBERTY If a particular side of the market is wanted append /BID /OFFER or /MID. plus appropriate combinations of the above and other expressions by mutual agreement of the counterparties. Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Val |
| 235 | YieldType | String | Type of yield. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)  Valid values:  AFTERTAX - After Tax Yield (Municipals)  ANNUAL - Annual Yield  ATISSUE - Yield At Issue (Municipals)  AVGMATURITY - Yield To Avg Maturity  BOOK - Book Yield  CALL - Yield to Next Call  CHANGE - Yield Change Since Close  CLOSE - Closing Yield  COMPOUND - Compound Yield  CURRENT - Current Yield  GOVTEQUIV - Gvnt Equivalent Yield  GROSS - True Gross Yield  INFLATION - Yield with Inflation Assumption  INVERSEFLOATER - Inverse Floater Bond Yield  LASTCLOSE - Most Recent Closing Yield  LASTMONTH - Closing Yield Most Recent Month  LASTQUARTER - Closing Yield Most Recent Quarter  LASTYEAR - Closing Yield Most Recent Year  LONGAVGLIFE - Yield to Longest Average Life  MARK - Mark to Market Yield  MATURITY - Yield to Maturity  NEXTREFUND - Yield to Next Refund (Sinking Fund Bonds)  OPENAVG - Open Average Yield  PREVCLOSE - Previous Close Yield  PROCEEDS - Proceeds Yield  PUT - Yield to Next Put  SEMIANNUAL - Semi-annual Yield  SHORTAVGLIFE - Yield to Shortest Average Life  SIMPLE - Simple Yield  TAXEQUIV - Tax Equivalent Yield  TENDER - Yield to Tender Date  TRUE - True Yield  VALUE1\_32 - Yield Value Of 1/32  WORST - Yield To Worst | Typ |
| 236 | Yield | Percentage | Yield percentage. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Yld |
| 237 | TotalTakedown | Amt | The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | TotTakedown |
| 238 | Concession | Amt | Provides the reduction in price for the secondary market in Muncipals. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Concession |
| 239 | RepoCollateralSecurityType |  | Deprecated in FIX.4.4 Identifies the collateral used in the transaction. Valid values: see SecurityType (167) field (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoCollSecTyp |
| 240 | RedemptionDate | LocalMktDate | Deprecated in FIX.4.4 Return of investor's principal in a security. Bond redemption can occur before maturity date.(Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Redeem |
| 241 | UnderlyingCouponPaymentDate | LocalMktDate | Underlying security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | CpnPmt |
| 242 | UnderlyingIssueDate | LocalMktDate | Underlying security's IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Issued |
| 243 | UnderlyingRepoCollateralSecurityType |  | Deprecated in FIX.4.4 Underlying security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description.(Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoCollSecTyp |
| 244 | UnderlyingRepurchaseTerm | int | Deprecated in FIX.4.4 Underlying security's RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoTrm |
| 245 | UnderlyingRepurchaseRate | Percentage | Deprecated in FIX.4.4 Underlying security's RepurchaseRate. See RepurchaseRate (227) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoRt |
| 246 | UnderlyingFactor | float | Underlying security's Factor. See Factor (228) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Fctr |
| 247 | UnderlyingRedemptionDate | LocalMktDate | Deprecated in FIX.4.4 Underlying security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Redeem |
| 248 | LegCouponPaymentDate | LocalMktDate | Multileg instrument's individual leg security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | CpnPmt |
| 249 | LegIssueDate | LocalMktDate | Multileg instrument's individual leg security's IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Issued |
| 250 | LegRepoCollateralSecurityType |  | Deprecated in FIX.4.4 Multileg instrument's individual leg security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoCollSecTyp |
| 251 | LegRepurchaseTerm | int | Deprecated in FIX.4.4 Multileg instrument's individual leg security's RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoTrm |
| 252 | LegRepurchaseRate | Percentage | Deprecated in FIX.4.4 Multileg instrument's individual leg security's RepurchaseRate. See RepurchaseRate (227) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | RepoRt |
| 253 | LegFactor | float | Multileg instrument's individual leg security's Factor. See Factor (228) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | Fctr |
| 254 | LegRedemptionDate | LocalMktDate | Deprecated in FIX.4.4 Multileg instrument's individual leg security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | Redeem |
| 255 | CreditRating | String | An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies, i.e. S&P, Moody's. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | CrdRtg |
| 256 | UnderlyingCreditRating | String | Underlying security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | CrdRtg |
| 257 | LegCreditRating | String | Multileg instrument's individual leg security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | CrdRtg |
| 258 | TradedFlatSwitch | Boolean | Driver and part of trade in the event that the Security Master file was wrong at the point of entry(Note tag # was reserved in FIX 4.1, added in FIX 4.3)  Valid values:  N - Not Traded Flat  Y - Traded Flat | TrddFlatSwitch |
| 259 | BasisFeatureDate | LocalMktDate | BasisFeatureDate allows requesting firms within fixed income the ability to request an alternative yield-to-worst, -maturity, -extended or other call. This flows through the confirm process. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate) | BasisFeatureDt |
| 260 | BasisFeaturePrice | Price | Price for BasisFeatureDate. See BasisFeatureDate (259) (Note tag # was reserved in FIX 4.1, added in FIX 4.3) | BasisFeaturePx |
| 262 | MDReqID | String | Unique identifier for Market Data Request | ReqID |
| 263 | SubscriptionRequestType | char | Subscription Request Type  Valid values:  0 - Snapshot  1 - Snapshot + Updates (Subscribe)  2 - Disable previous Snapshot + Update Request (Unsubscribe) | SubReqTyp |
| 264 | MarketDepth | int | Depth of market for Book Snapshot / Incremental updates 0 - full book depth 1 - top of book 2 and above - book depth (number of levels) | MktDepth |
| 265 | MDUpdateType | int | Specifies the type of Market Data update.  Valid values:  0 - Full refresh  1 - Incremental refresh | UpdtTyp |
| 266 | AggregatedBook | Boolean | Specifies whether or not book entries should be aggregated. (Not specified) = broker option  Valid values:  Y - book entries to be aggregated  N - book entries should not be aggregated | AggBook |
| 267 | NoMDEntryTypes | NumInGroup | Number of MDEntryType (269) fields requested. |  |
| 268 | NoMDEntries | NumInGroup | Number of entries in Market Data message. |  |
| 269 | MDEntryType | char | Type Market Data entry.  Valid values:  W - Fixing Price  X - Cash Rate  Y - Recovery Rate  Z - Recovery Rate for Long  a - Recovery Rate for Short  0 - Bid  1 - Offer  2 - Trade  3 - Index Value  4 - Opening Price  5 - Closing Price  6 - Settlement Price  7 - Trading Session High Price  8 - Trading Session Low Price  9 - Trading Session VWAP Price  A - Imbalance  B - Trade Volume  C - Open Interest  D - Composite Underlying Price  E - Simulated Sell Price  F - Simulated Buy Price  G - Margin Rate  H - Mid Price  J - Empty Book  K - Settle High Price  L - Settle Low Price  M - Prior Settle Price  N - Session High Bid  O - Session Low Offer  P - Early Prices  Q - Auction Clearing Price  S - Swap Value Factor (SVP) for swaps cleared through a central counterparty (CCP)  R - Daily value adjustment for long positions  T - Cumulative Value Adjustment for long positions  U - Daily Value Adjustment for Short Positions  V - Cumulative Value Adjustment for Short Positions | Typ |
| 270 | MDEntryPx | Price | Price of the Market Data Entry. | Px |
| 271 | MDEntrySize | Qty | Quantity or volume represented by the Market Data Entry. | Sz |
| 272 | MDEntryDate | UTCDateOnly | Date of Market Data Entry. (prior to FIX 4.4 field was of type UTCDate) | Dt |
| 273 | MDEntryTime | UTCTimeOnly | Time of Market Data Entry. | Tm |
| 274 | TickDirection | char | Direction of the "tick".  Valid values:  0 - Plus Tick  1 - Zero-Plus Tick  2 - Minus Tick  3 - Zero-Minus Tick | TickDirctn |
| 275 | MDMkt | Exchange | Deprecated in FIX.5.0 Market posting quote / trade. Valid values: See "Appendix 6-C" | Mkt |
| 276 | QuoteCondition | MultipleStringValue | Space-delimited list of conditions describing a quote.  Valid values:  6 - Full Curve  7 - Flat Curve  A - Open/Active  B - Closed/Inactive  C - Exchange Best  D - Consolidated Best  E - Locked  F - Crossed  G - Depth  H - Fast Trading  I - Non-Firm  L - Manual/Slow Quote  J - Outright Price  K - Implied Price  M - Depth on Offer  N - Depth on Bid  O - Closing  P - News Dissemination  Q - Trading Range  R - Order Influx  S - Due to Related  T - News Pending  U - Additional Info  V - Additional Info due to related  W - Resume  X - View of Common  Y - Volume Alert  Z - Order Imbalance  a - Equipment Changeover  b - No Open / No Resume  c - Regular ETH  d - Automatic Execution  e - Automatic Execution ETH  f - Fast Market ETH  g - Inactive ETH  h - Rotation  i - Rotation ETH  j - Halt  k - Halt ETH  l - Due to News Dissemination  m - Due to News Pending  n - Trading Resume  o - Out of Sequence  p - Bid Specialist  q - Offer Specialist  r - Bid Offer Specialist  s - End of Day SAM  t - Forbidden SAM  u - Frozen SAM  v - PreOpening SAM  w - Opening SAM  x - Open SAM  y - Surveillance SAM  z - Suspended SAM  0 - Reserved SAM  1 - No Active SAM  2 - Restricted  3 - Rest of Book VWAP  4 - Better Prices in Conditional Orders  5 - Median Price | QCond |
| 277 | TradeCondition | MultipleStringValue | Space-delimited list of conditions describing a trade  Valid values:  A - Cash (only) Market  B - Average Price Trade  C - Cash Trade (same day clearing)  D - Next Day (only)Market  E - Opening/Reopening Trade Detail  F - Intraday Trade Detail  G - Rule 127 Trade (NYSE)  H - Rule 155 Trade (AMEX)  I - Sold Last (late reporting)  J - Next Day Trade (next day clearing)  K - Opened (late report of opened trade)  L - Seller  M - Sold (out of sequence)  N - Stopped Stock (guarantee of price but does not execute the order)  P - Imbalance More Buyers (cannot be used in combination with Q)  Q - Imbalance More Sellers (cannot be used in combination with P)  R - Opening Price  S - Bargain Condition (LSE)  T - Converted Price Indicator  U - Exchange Last  V - Final Price of Session  W - Ex-pit  X - Crossed  Y - Trades resulting from manual/slow quote  Z - Trades resulting from intermarket sweep  a - Volume Only  b - Direct Plus  c - Acquisition  d - Bunched  e - Distribution  f - Bunched Sale  g - Split Trade  h - Cancel Stopped  i - Cancel ETH  j - Cancel Stopped ETH  k - Out of Sequence ETH  l - Cancel Last ETH  m - Sold Last Sale ETH  n - Cancel Last  o - Sold Last Sale  p - Cancel Open  q - Cancel Open ETH  r - Opened Sale ETH  s - Cancel Only  t - Cancel Only ETH  u - Late Open ETH  v - Auto Execution ETH  w - Reopen  x - Reopen ETH  y - Adjusted  z - Adjusted ETH  AA - Spread  AB - Spread ETH  AC - Straddle  AD - Straddle ETH  AE - Stopped  AF - Stopped ETH  AG - Regular ETH  AH - Combo  AI - Combo ETH  AJ - Official Closing Price  AK - Prior Reference Price  0 - Cancel  AL - Stopped Sold Last  AM - Stopped Out of Sequence  AN - Offical Closing Price (duplicate enumeration - use 'AJ' instead)  AO - Crossed (duplicate enumeration - use 'X' instead)  AP - Fast Market  AQ - Automatic Execution  AR - Form T  AS - Basket Index  AT - Burst Basket  AV - Outside Spread  1 - Implied Trade  2 - Marketplace entered trade  3 - Mult Asset Class Multileg Trade  4 - Multileg-to-Multileg Trade | TrdCond |
| 278 | MDEntryID | String | Unique Market Data Entry identifier. | ID |
| 279 | MDUpdateAction | char | Type of Market Data update action.  Valid values:  0 - New  1 - Change  2 - Delete  3 - Delete Thru  4 - Delete From  5 - Overlay | UpdtAct |
| 280 | MDEntryRefID | String | Refers to a previous MDEntryID (278). | RefID |
| 281 | MDReqRejReason | char | Reason for the rejection of a Market Data request.  Valid values:  0 - Unknown symbol  1 - Duplicate MDReqID  2 - Insufficient Bandwidth  3 - Insufficient Permissions  4 - Unsupported SubscriptionRequestType  5 - Unsupported MarketDepth  6 - Unsupported MDUpdateType  7 - Unsupported AggregatedBook  8 - Unsupported MDEntryType  9 - Unsupported TradingSessionID  A - Unsupported Scope  B - Unsupported OpenCloseSettleFlag  C - Unsupported MDImplicitDelete  D - Insufficient credit | ReqRejResn |
| 282 | MDEntryOriginator | String | Deprecated in FIX.5.0 Originator of a Market Data Entry | Orig |
| 283 | LocationID | String | Identification of a Market Maker's location | LctnID |
| 284 | DeskID | String | Identification of a Market Maker's desk | DeskID |
| 285 | DeleteReason | char | Reason for deletion.  Valid values:  0 - Cancellation / Trade Bust  1 - Error | DelRsn |
| 286 | OpenCloseSettlFlag | MultipleCharValue | Flag that identifies a market data entry. (Prior to FIX 4.3 this field was of type char)  Valid values:  0 - Daily Open / Close / Settlement entry  1 - Session Open / Close / Settlement entry  2 - Delivery Settlement entry  3 - Expected entry  4 - Entry from previous business day  5 - Theoretical Price value | OpenClsSettlFlag |
| 287 | SellerDays | int | Specifies the number of days that may elapse before delivery of the security | SellerDays |
| 288 | MDEntryBuyer | String | Buying party in a trade | Buyer |
| 289 | MDEntrySeller | String | Selling party in a trade | Seller |
| 290 | MDEntryPositionNo | int | Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with . | PosNo |
| 291 | FinancialStatus | MultipleCharValue | Identifies a firm's or a security's financial status  Valid values:  1 - Bankrupt  2 - Pending delisting  3 - Restricted | FinclStat |
| 292 | CorporateAction | MultipleCharValue | Identifies the type of Corporate Action.  Valid values:  A - Ex-Dividend  B - Ex-Distribution  C - Ex-Rights  D - New  E - Ex-Interest  F - Cash Dividend  G - Stock Dividend  H - Non-Integer Stock Split  I - Reverse Stock Split  J - Standard-Integer Stock Split  K - Position Consolidation  L - Liquidation Reorganization  M - Merger Reorganization  N - Rights Offering  O - Shareholder Meeting  P - Spinoff  Q - Tender Offer  R - Warrant  S - Special Action  T - Symbol Conversion  U - CUSIP / Name Change  V - Leap Rollover  W - Succession Event | CorpActn |
| 293 | DefBidSize | Qty | Default Bid Size. | DefBidSz |
| 294 | DefOfferSize | Qty | Default Offer Size. | DefOfrSz |
| 295 | NoQuoteEntries | NumInGroup | The number of quote entries for a QuoteSet. |  |
| 296 | NoQuoteSets | NumInGroup | The number of sets of quotes in the message. |  |
| 297 | QuoteStatus | int | Identifies the status of the quote acknowledgement.  Valid values:  0 - Accepted  1 - Cancel for Symbol(s) ( Deprecated in FIX.5.0 )  2 - Canceled for Security Type(s) ( Deprecated in FIX.5.0 )  3 - Canceled for Underlying ( Deprecated in FIX.5.0 )  4 - Canceled All ( Deprecated in FIX.5.0 )  5 - Rejected  6 - Removed from Market  7 - Expired  8 - Query  9 - Quote Not Found  10 - Pending  11 - Pass  12 - Locked Market Warning  13 - Cross Market Warning  14 - Canceled Due To Lock Market  15 - Canceled Due To Cross Market  16 - Active  17 - Canceled  18 - Unsolicited Quote Replenishment  19 - Pending End Trade  20 - Too Late to End | Stat |
| 298 | QuoteCancelType | int | Identifies the type of quote cancel.  Valid values:  6 - Cancel by QuoteType(537)  7 - Cancel for Security Issuer  8 - Cancel for Issuer of Underlying Security  1 - Cancel for one or more securities  2 - Cancel for Security Type(s)  3 - Cancel for underlying security  4 - Cancel All Quotes  5 - Cancel quote specified in QuoteID  or any value conforming to the data type Reserved100Plus | CxlTyp |
| 299 | QuoteEntryID | String | Unique identifier for a quote. The QuoteEntryID stays with the quote as a static identifier even if the quote is updated. | EntryID |
| 300 | QuoteRejectReason | int | Reason Quote was rejected:  Valid values:  12 - Invalid or unknown Security Issuer  13 - Invalid or unknown Issuer of Underlying Security  1 - Unknown Symbol (security)  2 - Exchange (Security) closed  3 - Quote Request exceeds limit  4 - Too late to enter  5 - Unknown Quote  6 - Duplicate Quote  7 - Invalid bid/ask spread  8 - Invalid price  9 - Not authorized to quote security  10 - Price exceeds current price band  11 - Quote Locked - Unable to Update/Cancel  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsn |
| 301 | QuoteResponseLevel | int | Level of Response requested from receiver of quote messages. A default value should be bilaterally agreed.  Valid values:  0 - No Acknowledgement  1 - Acknowledge only negative or erroneous quotes  2 - Acknowledge each quote message  3 - Summary Acknowledgement | RspLvl |
| 302 | QuoteSetID | String | Unique id for the Quote Set. | SetID |
| 303 | QuoteRequestType | int | Indicates the type of Quote Request being generated  Valid values:  1 - Manual  2 - Automatic | ReqTyp |
| 304 | TotNoQuoteEntries | int | Total number of quotes for the quote set. | TotNoQuotEntries |
| 305 | UnderlyingSecurityIDSource | String | Underlying security's SecurityIDSource. Valid values: see SecurityIDSource (22) field  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | Src |
| 306 | UnderlyingIssuer | String | Underlying security's Issuer. See Issuer (06) field for description | Issr |
| 307 | UnderlyingSecurityDesc | String | Description of the Underlying security. See SecurityDesc(107). | Desc |
| 308 | UnderlyingSecurityExchange | Exchange | Underlying security's SecurityExchange. Can be used to identify the underlying security. Valid values: see SecurityExchange (207) | Exch |
| 309 | UnderlyingSecurityID | String | Underlying security's SecurityID. See SecurityID (48) field for description | ID |
| 310 | UnderlyingSecurityType | String | Underlying security's SecurityType. Valid values: see SecurityType (167) field (see below for details concerning this fields use in conjunction with SecurityType=REPO) The following applies when used in conjunction with SecurityType=REPO Represents the general or specific type of security that underlies a financing agreement Valid values for SecurityType=REPO: If bonds of a particular issuer or country are wanted in an Order or are in the basket of an Execution and the SecurityType is not granular enough, include the UnderlyingIssuer (306), UnderlyingCountryOfIssue (592), UnderlyingProgram, UnderlyingRegType and/or < UnderlyingStipulations > block e.g.:  Valid values:  UST - US Treasury Note (Deprecated Value Use TNOTE) ( Deprecated in FIX.4.4 )  USTB - US Treasury Bill (Deprecated Value Use TBILL) ( Deprecated in FIX.4.4 ) Agency  EUSUPRA - Euro Supranational Coupons \*  FAC - Federal Agency Coupon  FADN - Federal Agency Discount Note  PEF - Private Export Funding \*  SUPRA - USD Supranational Coupons \* Corporate  CORP - Corporate Bond  CPP - Corporate Private Placement  CB - Convertible Bond  DUAL - Dual Currency  EUCORP - Euro Corporate Bond  EUFRN - Euro Corporate Floating Rate Notes  FRN - US Corporate Floating Rate Notes  XLINKD - Indexed Linked  STRUCT - Structured Notes  YANK - Yankee Corporate Bond Currency  FOR - Foreign Exchange Contract ( Deprecated in FIX.5.0SP1 )  FXNDF - Non-deliverable forward  FXSPOT - FX Spot  FXFWD - FX Forward  FXSWAP - FX Swap Derivatives  CDS - Credit Default Swap  FUT - Future  OPT - Option  OOF - Options on Futures  OOP - Options on Physical - use not recommended  IRS - Interest Rate Swap  OOC - Options on Combo Equity  CS - Common Stock  PS - Preferred Stock Financing  REPO - Repurchase  FORWARD - Forward  BUYSELL - Buy Sellback  SECLOAN - Securities Loan  SECPLEDGE - Securities Pledge Government  BRADY - Brady Bond  CAN - Canadian Treasury Notes  CTB - Canadian Treasury Bills  EUSOV - Euro Sovereigns \*  PROV - Canadian Provincial Bonds  TB - Treasury Bill - non US  TBOND - US Treasury Bond  TINT - Interest Strip From Any Bond Or Note  TBILL - US Treasury Bill  TIPS - Treasury Inflation Protected Securities  TCAL - Principal Strip Of A Callable Bond Or Note  TPRN - Principal Strip From A Non-Callable Bond Or Note  TNOTE - US Treasury Note Loan  TERM - Term Loan  RVLV - Revolver Loan  RVLVTRM - Revolver/Term Loan  BRIDGE - Bridge Loan  LOFC - Letter Of Credit  SWING - Swing Line Facility  DINP - Debtor In Possession  DEFLTED - Defaulted  WITHDRN - Withdrawn  REPLACD - Replaced  MATURED - Matured  AMENDED - Amended & Restated  RETIRED - Retired Money Market  BA - Bankers Acceptance  BDN - Bank Depository Note  BN - Bank Notes  BOX - Bill Of Exchanges  CAMM - Canadian Money Markets  CD - Certificate Of Deposit  CL - Call Loans  CP - Commercial Paper  DN - Deposit Notes  EUCD - Euro Certificate Of Deposit  EUCP - Euro Commercial Paper  LQN - Liquidity Note  MTN - Medium Term Notes  ONITE - Overnight  PN - Promissory Note  STN - Short Term Loan Note  PZFJ - Plazos Fijos  SLQN - Secured Liquidity Note  TD - Time Deposit  TLQN - Term Liquidity Note  XCN - Extended Comm Note  YCD - Yankee Certificate Of Deposit Mortgage  ABS - Asset-backed Securities  CMB - Canadian Mortgage Bonds  CMBS - Corp. Mortgage-backed Securities  CMO - Collateralized Mortgage Obligation  IET - IOETTE Mortgage  MBS - Mortgage-backed Securities  MIO - Mortgage Interest Only  MPO - Mortgage Principal Only  MPP - Mortgage Private Placement  MPT - Miscellaneous Pass-through  PFAND - Pfandbriefe \*  TBA - To Be Announced Municipal  AN - Other Anticipation Notes (BAN, GAN, etc.)  COFO - Certificate Of Obligation  COFP - Certificate Of Participation  GO - General Obligation Bonds  MT - Mandatory Tender  RAN - Revenue Anticipation Note  REV - Revenue Bonds  SPCLA - Special Assessment  SPCLO - Special Obligation  SPCLT - Special Tax  TAN - Tax Anticipation Note  TAXA - Tax Allocation  TECP - Tax Exempt Commercial Paper  TMCP - Taxable Municipal CP  TRAN - Tax Revenue Anticipation Note  VRDN - Variable Rate Demand Note  WAR - Warrant Other  MF - Mutual Fund  MLEG - Multileg Instrument  NONE - No Security Type  ? - Wildcard entry for use on Security Definition Request  CASH - Cash | SecTyp |
| 311 | UnderlyingSymbol | String | Underlying security's Symbol. See Symbol (55) field for description | Sym |
| 312 | UnderlyingSymbolSfx | String | Underlying security's SymbolSfx. See SymbolSfx (65) field for description  Valid values: For Fixed Income  CD - EUCP with lump-sum interest rather than discount price  WI - "When Issued" for a security to be reissued under an old CUSIP or ISIN | Sfx |
| 313 | UnderlyingMaturityMonthYear | MonthYear | Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate (542) field. See MaturityMonthYear (200) field for description | MMY |
| 315 | UnderlyingPutOrCall | int | Put or call indicator of the underlying security. See PutOrCall(201). | PutCall |
| 316 | UnderlyingStrikePrice | Price | Underlying security's StrikePrice. See StrikePrice (202) field for description | StrkPx |
| 317 | UnderlyingOptAttribute | char | Underlying security's OptAttribute. See OptAttribute (206) field for description | OptA |
| 318 | UnderlyingCurrency | Currency | Underlying security's Currency. See Currency (5) field for description and valid values | Ccy |
| 320 | SecurityReqID | String | Unique ID of a Security Definition Request. | ReqID |
| 321 | SecurityRequestType | int | Type of Security Definition Request.  Valid values:  0 - Request Security identity and specifications  1 - Request Security identity for the specifications provided (name of the security is not supplied)  2 - Request List Security Types ( Deprecated in FIX.5.0SP1 )  3 - Request List Securities (can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type.) ( Deprecated in FIX.5.0SP1 )  4 - Symbol  5 - SecurityType and or CFICode  6 - Product  7 - TradingSessionID  8 - All Securities  9 - MarketID or MarketID + MarketSegmentID | ReqTyp |
| 322 | SecurityResponseID | String | Unique ID of a Security Definition message. | RspID |
| 323 | SecurityResponseType | int | Type of Security Definition message response.  Valid values:  1 - Accept security proposal as-is  2 - Accept security proposal with revisions as indicated in the message  3 - List of security types returned per request ( Deprecated in FIX.5.0SP1 )  4 - List of securities returned per request  5 - Reject security proposal  6 - Cannot match selection criteria | RspTyp |
| 324 | SecurityStatusReqID | String | Unique ID of a Security Status Request message. | StatReqID |
| 325 | UnsolicitedIndicator | Boolean | Indicates whether or not message is being sent as a result of a subscription request or not.  Valid values:  N - Message is being sent as a result of a prior request  Y - Message is being sent unsolicited | Unsol |
| 326 | SecurityTradingStatus | int | Identifies the trading status applicable to the transaction.  Valid values:  26 - Post-close  1 - Opening delay  2 - Trading halt  3 - Resume  4 - No Open / No Resume  5 - Price indication  6 - Trading Range Indication  7 - Market Imbalance Buy  8 - Market Imbalance Sell  9 - Market on Close Imbalance Buy  10 - Market on Close Imbalance Sell  12 - No Market Imbalance  13 - No Market on Close Imbalance  14 - ITS Pre-opening  15 - New Price Indication  16 - Trade Dissemination Time  17 - Ready to trade (start of session)  18 - Not available for trading (end of session)  19 - Not traded on this market  20 - Unknown or Invalid  21 - Pre-open  22 - Opening Rotation  23 - Fast Market  24 - Pre-Cross - system is in a pre-cross state allowing market to respond to either side of cross  25 - Cross - system has crossed a percentage of the orders and allows market to respond prior to crossing remaining portion  or any value conforming to the data type Reserved100Plus | TrdgStat |
| 327 | HaltReason | int | Denotes the reason for the Opening Delay or Trading Halt.  Valid values:  0 - News Dissemination  1 - Order Influx  2 - Order Imbalance  3 - Additional Information  4 - News Pending  5 - Equipment Changeover  or any value conforming to the data type Reserved100Plus | HaltRsn |
| 328 | InViewOfCommon | Boolean | Indicates whether or not the halt was due to Common Stock trading being halted.  Valid values:  N - Halt was not related to a halt of the common stock  Y - Halt was due to common stock being halted | InViewOfCmn |
| 329 | DueToRelated | Boolean | Indicates whether or not the halt was due to the Related Security being halted.  Valid values:  N - Halt was not related to a halt of the related security  Y - Halt was due to related security being halted | DueToReltd |
| 330 | BuyVolume | Qty | Quantity bought. | BuyVol |
| 331 | SellVolume | Qty | Quantity sold. | SellVol |
| 332 | HighPx | Price | Represents an indication of the high end of the price range for a security prior to the open or reopen | HighPx |
| 333 | LowPx | Price | Represents an indication of the low end of the price range for a security prior to the open or reopen | LowPx |
| 334 | Adjustment | int | Identifies the type of adjustment.  Valid values:  1 - Cancel  2 - Error  3 - Correction | Adjmt |
| 335 | TradSesReqID | String | Unique ID of a Trading Session Status message. | ReqID |
| 336 | TradingSessionID | String | Identifier for Trading Session A trading session spans an extended period of time that can also be expressed informally in terms of the trading day. Usage is determined by market or counterparties. To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID. Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility.  Valid values:  1 - Day  2 - HalfDay  3 - Morning  4 - Afternoon  5 - Evening  6 - After-hours  or any value conforming to the data type Reserved100Plus | SesID |
| 337 | ContraTrader | String | Identifies the trader (e.g. "badge number") of the ContraBroker. | CntraTrdr  Trdr in SingleGeneralOrderHandling category messages |
| 338 | TradSesMethod | int | Method of trading  Valid values:  1 - Electronic  2 - Open Outcry  3 - Two Party | Method |
| 339 | TradSesMode | int | Trading Session Mode  Valid values:  1 - Testing  2 - Simulated  3 - Production | Mode |
| 340 | TradSesStatus | int | State of the trading session.  Valid values:  0 - Unknown  1 - Halted  2 - Open  3 - Closed  4 - Pre-Open  5 - Pre-Close  6 - Request Rejected  or any value conforming to the data type Reserved100Plus | Stat |
| 341 | TradSesStartTime | UTCTimestamp | Starting time of the trading session | StartTm |
| 342 | TradSesOpenTime | UTCTimestamp | Time of the opening of the trading session | OpenTm |
| 343 | TradSesPreCloseTime | UTCTimestamp | Time of the pre-closed of the trading session | PreClsTm |
| 344 | TradSesCloseTime | UTCTimestamp | Closing time of the trading session | ClsTm |
| 345 | TradSesEndTime | UTCTimestamp | End time of the trading session | EndTm |
| 346 | NumberOfOrders | int | Number of orders in the market. | NumOfOrds |
| 347 | MessageEncoding | String | Type of message encoding (non-ASCII (non-English) characters) used in a message's "Encoded" fields. | MsgEncd |
| 348 | EncodedIssuerLen | Length | Byte length of encoded (non-ASCII characters) EncodedIssuer (349) field. | EncIssrLen |
| 349 | EncodedIssuer | data | Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Issuer field. | EncIssr |
| 350 | EncodedSecurityDescLen | Length | Byte length of encoded (non-ASCII characters) EncodedSecurityDesc (351) field. | EncSecDescLen |
| 351 | EncodedSecurityDesc | data | Encoded (non-ASCII characters) representation of the SecurityDesc (107) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field. | EncSecDesc |
| 352 | EncodedListExecInstLen | Length | Byte length of encoded (non-ASCII characters) EncodedListExecInst (353) field. | EncListExecInstLen |
| 353 | EncodedListExecInst | data | Encoded (non-ASCII characters) representation of the ListExecInst (69) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListExecInst field. | EncListExecInst |
| 354 | EncodedTextLen | Length | Byte length of encoded (non-ASCII characters) EncodedText (355) field. | EncTxtLen |
| 355 | EncodedText | data | Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text field. | EncTxt |
| 356 | EncodedSubjectLen | Length | Byte length of encoded (non-ASCII characters) EncodedSubject (357) field. | EncSubjectLen |
| 357 | EncodedSubject | data | Encoded (non-ASCII characters) representation of the Subject (147) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Subject field. | EncSubject |
| 358 | EncodedHeadlineLen | Length | Byte length of encoded (non-ASCII characters) EncodedHeadline (359) field. | EncHeadlineLen |
| 359 | EncodedHeadline | data | Encoded (non-ASCII characters) representation of the Headline (148) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Headline field. | EncHeadline |
| 360 | EncodedAllocTextLen | Length | Byte length of encoded (non-ASCII characters) EncodedAllocText (361) field. | EncAllocTextLen |
| 361 | EncodedAllocText | data | Encoded (non-ASCII characters) representation of the AllocText (161) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field. | EncAllocText |
| 362 | EncodedUnderlyingIssuerLen | Length | Byte length of encoded (non-ASCII characters) EncodedUnderlyingIssuer (363) field. | EncUndIssrLen |
| 363 | EncodedUnderlyingIssuer | data | Encoded (non-ASCII characters) representation of the UnderlyingIssuer (306) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingIssuer field. | EncUndIssr |
| 364 | EncodedUnderlyingSecurityDescLen | Length | Byte length of encoded (non-ASCII characters) EncodedUnderlyingSecurityDesc (365) field. | EncUndSecDescLen |
| 365 | EncodedUnderlyingSecurityDesc | data | Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc (307) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingSecurityeDesc field. | EncUndSecDesc |
| 366 | AllocPrice | Price | Executed price for an AllocAccount (79) entry used when using "executed price" vs. "average price" allocations (e.g. Japan). | Px |
| 367 | QuoteSetValidUntilTime | UTCTimestamp | Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT") | ValidTil |
| 368 | QuoteEntryRejectReason | int | Reason Quote Entry was rejected:  Valid values:  12 - Invalid or unknown Security Issuer  13 - Invalid or unknown Issuer of Underlying Security  1 - Unknown Symbol (security)  2 - Exchange (Security) closed  3 - Quote Request exceeds limit  4 - Too late to enter  5 - Unknown Quote  6 - Duplicate Quote  7 - Invalid bid/ask spread  8 - Invalid price  9 - Not authorized to quote security  10 - Price exceeds current price band  11 - Quote Locked - Unable to Update/Cancel  99 - Other  or any value conforming to the data type Reserved100Plus | EntryRejRsn |
| 369 | LastMsgSeqNumProcessed | SeqNum | The last MsgSeqNum (34) value received by the FIX engine and processed by downstream application, such as trading engine or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty. |  |
| 371 | RefTagID | int | The tag number of the FIX field being referenced. | RefTagID |
| 372 | RefMsgType | String | The MsgType (35) of the FIX message being referenced.  Valid values:  0 - Heartbeat  1 - TestRequest  2 - ResendRequest  3 - Reject  4 - SequenceReset  5 - Logout  6 - IOI  7 - Advertisement  8 - ExecutionReport  9 - OrderCancelReject  A - Logon  AA - DerivativeSecurityList  AB - NewOrderMultileg  AC - MultilegOrderCancelReplace  AD - TradeCaptureReportRequest  AE - TradeCaptureReport  AF - OrderMassStatusRequest  AG - QuoteRequestReject  AH - RFQRequest  AI - QuoteStatusReport  AJ - QuoteResponse  AK - Confirmation  AL - PositionMaintenanceRequest  AM - PositionMaintenanceReport  AN - RequestForPositions  AO - RequestForPositionsAck  AP - PositionReport  AQ - TradeCaptureReportRequestAck  AR - TradeCaptureReportAck  AS - AllocationReport  AT - AllocationReportAck  AU - ConfirmationAck  AV - SettlementInstructionRequest  AW - AssignmentReport  AX - CollateralRequest  AY - CollateralAssignment  AZ - CollateralResponse  B - News  BA - CollateralReport  BB - CollateralInquiry  BC - NetworkCounterpartySystemStatusRequest  BD - NetworkCounterpartySystemStatusResponse  BE - UserRequest  BF - UserResponse  BG - CollateralInquiryAck  BH - ConfirmationRequest  BI - TradingSessionListRequest  BJ - TradingSessionList  BK - SecurityListUpdateReport  BL - AdjustedPositionReport  BM - AllocationInstructionAlert  BN - ExecutionAcknowledgement  BO - ContraryIntentionReport  BP - SecurityDefinitionUpdateReport  BQ - SettlementObligationReport  BR - DerivativeSecurityListUpdateReport  BS - TradingSessionListUpdateReport  BT - MarketDefinitionRequest  BU - MarketDefinition  BV - MarketDefinitionUpdateReport  BW - ApplicationMessageRequest  BX - ApplicationMessageRequestAck  BY - ApplicationMessageReport  BZ - OrderMassActionReport  C - Email  CA - OrderMassActionRequest  CB - UserNotification  CC - StreamAssignmentRequest  CD - StreamAssignmentReport  CE - StreamAssignmentReportACK  D - NewOrderSingle  E - NewOrderList  F - OrderCancelRequest  G - OrderCancelReplaceRequest  H - OrderStatusRequest  J - AllocationInstruction  K - ListCancelRequest  L - ListExecute  M - ListStatusRequest  N - ListStatus  P - AllocationInstructionAck  Q - DontKnowTrade  R - QuoteRequest  S - Quote  T - SettlementInstructions  V - MarketDataRequest  W - MarketDataSnapshotFullRefresh  X - MarketDataIncrementalRefresh  Y - MarketDataRequestReject  Z - QuoteCancel  a - QuoteStatusRequest  b - MassQuoteAcknowledgement  c - SecurityDefinitionRequest  d - SecurityDefinition  e - SecurityStatusRequest  f - SecurityStatus  g - TradingSessionStatusRequest  h - TradingSessionStatus  i - MassQuote  j - BusinessMessageReject  k - BidRequest  l - BidResponse  m - ListStrikePrice  n - XMLnonFIX  o - RegistrationInstructions  p - RegistrationInstructionsResponse  q - OrderMassCancelRequest  r - OrderMassCancelReport  s - NewOrderCross  t - CrossOrderCancelReplaceRequest  u - CrossOrderCancelRequest  v - SecurityTypeRequest  w - SecurityTypes  x - SecurityListRequest  y - SecurityList  z - DerivativeSecurityListRequest | RefMsgTyp |
| 373 | SessionRejectReason | int | Code to identify reason for a session-level Reject message.  Valid values:  0 - Invalid Tag Number  1 - Required Tag Missing  2 - Tag not defined for this message type  3 - Undefined tag  4 - Tag specified without a value  5 - Value is incorrect (out of range) for this tag  6 - Incorrect data format for value  7 - Decryption problem  8 - Signature problem  9 - CompID problem  10 - SendingTime Accuracy Problem  11 - Invalid MsgType  12 - XML Validation Error  13 - Tag appears more than once  14 - Tag specified out of required order  15 - Repeating group fields out of order  16 - Incorrect NumInGroup count for repeating group  17 - Non "Data" value includes field delimiter (<SOH> character)  18 - Invalid/Unsupported Application Version  99 - Other  or any value conforming to the data type Reserved100Plus |  |
| 374 | BidRequestTransType | char | Identifies the Bid Request message type.  Valid values:  C - Cancel  N - New | BidReqTransTyp |
| 375 | ContraBroker | String | Identifies contra broker. Standard NASD market-maker mnemonic is preferred. | CntraBrkr |
| 376 | ComplianceID | String | ID used to represent this transaction for compliance purposes (e.g. OATS reporting). | ComplianceID |
| 377 | SolicitedFlag | Boolean | Indicates whether or not the order was solicited.  Valid values:  N - Was not solicited  Y - Was solicited | SolFlag |
| 378 | ExecRestatementReason | int | Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when communicating an unsolicited cancel.  Valid values:  0 - GT corporate action  1 - GT renewal / restatement (no corporate action)  2 - Verbal change  3 - Repricing of order  4 - Broker option  5 - Partial decline of OrderQty (e.g. exchange initiated partial cancel)  6 - Cancel on Trading Halt  7 - Cancel on System Failure  8 - Market (Exchange) option  9 - Canceled, not best  10 - Warehouse Recap  11 - Peg Refresh  99 - Other  or any value conforming to the data type Reserved100Plus | ExecRstmtRsn |
| 379 | BusinessRejectRefID | String | The value of the business-level "ID" field on the message being referenced. | BizRejRefID |
| 380 | BusinessRejectReason | int | Code to identify reason for a Business Message Reject message.  Valid values:  0 - Other  1 - Unknown ID  2 - Unknown Security  3 - Unsupported Message Type  4 - Application not available  5 - Conditionally required field missing  6 - Not Authorized  7 - DeliverTo firm not available at this time  18 - Invalid price increment | BizRejRsn |
| 381 | GrossTradeAmt | Amt | Total amount traded (i.e. quantity \* price) expressed in units of currency. For FX Futures this is used to express the notional value of a fill when quantity fields are expressed in terms of contract size (i.e. quantity \* price \* contract size). | GrossTrdAmt |
| 382 | NoContraBrokers | NumInGroup | The number of ContraBroker (375) entries. |  |
| 383 | MaxMessageSize | Length | Maximum number of bytes supported for a single message. |  |
| 384 | NoMsgTypes | NumInGroup | Number of MsgTypes (35) in repeating group. |  |
| 385 | MsgDirection | char | Specifies the direction of the messsage.  Valid values:  R - Receive  S - Send |  |
| 386 | NoTradingSessions | NumInGroup | Number of TradingSessionIDs (336) in repeating group. |  |
| 387 | TotalVolumeTraded | Qty | Total volume (quantity) traded. | TotVolTrdd |
| 388 | DiscretionInst | char | Code to identify the price a DiscretionOffsetValue (389) is related to and should be mathematically added to.  Valid values:  0 - Related to displayed price  1 - Related to market price  2 - Related to primary price  3 - Related to local primary price  4 - Related to midpoint price  5 - Related to last trade price  6 - Related to VWAP  7 - Average Price Guarantee | DsctnInst |
| 389 | DiscretionOffsetValue | float | Amount (signed) added to the "related to" price specified via DiscretionInst (388), in the context of DiscretionOffsetType (842) (Prior to FIX 4.4 this field was of type PriceOffset) | OfstValu |
| 390 | BidID | String | Unique identifier for Bid Response as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. | BidID |
| 391 | ClientBidID | String | Unique identifier for a Bid Request as assigned by institution. Uniqueness must be guaranteed within a single trading day. | ClBidID |
| 392 | ListName | String | Descriptive name for list order. | ListName |
| 393 | TotNoRelatedSym | int | Total number of securities. (Prior to FIX 4.4 this field was named TotalNumSecurities) | TotNoReltdSym |
| 394 | BidType | int | Code to identify the type of Bid Request.  Valid values:  1 - "Non Disclosed" style (e.g. US/European)  2 - "Disclosed" sytle (e.g. Japanese)  3 - No bidding process | BidTyp |
| 395 | NumTickets | int | Total number of tickets. | NumTkts |
| 396 | SideValue1 | Amt | Amounts in currency | SideValu1 |
| 397 | SideValue2 | Amt | Amounts in currency | SideValu2 |
| 398 | NoBidDescriptors | NumInGroup | Number of BidDescriptor (400) entries. |  |
| 399 | BidDescriptorType | int | Code to identify the type of BidDescriptor (400).  Valid values:  1 - Sector  2 - Country  3 - Index | BidDescptrTyp |
| 400 | BidDescriptor | String | BidDescriptor value. Usage depends upon BidDescriptorTyp (399). If BidDescriptorType = 1 Industrials etc - Free text If BidDescriptorType = 2 "FR" etc - ISO Country Codes If BidDescriptorType = 3 FT00, FT250, STOX - Free text | BidDescptr |
| 401 | SideValueInd | int | Code to identify which "SideValue" the value refers to. SideValue1 and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.  Valid values:  1 - Side Value 1  2 - Side Value 2 | SideValuInd |
| 402 | LiquidityPctLow | Percentage | Liquidity indicator or lower limit if TotalNumSecurities (393) > 1. Represented as a percentage. | LqdtyPctLow |
| 403 | LiquidityPctHigh | Percentage | Upper liquidity indicator if TotalNumSecurities (393) > 1. Represented as a percentage. | LqdtyPctHigh |
| 404 | LiquidityValue | Amt | Value between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency | LqdtyValu |
| 405 | EFPTrackingError | Percentage | Eg Used in EFP trades 2% (EFP - Exchange for Physical ). Represented as a percentage. | EFPTrkngErr |
| 406 | FairValue | Amt | Used in EFP trades | FairValu |
| 407 | OutsideIndexPct | Percentage | Used in EFP trades. Represented as a percentage. | OutsideNdxPct |
| 408 | ValueOfFutures | Amt | Used in EFP trades | ValuOfFuts |
| 409 | LiquidityIndType | int | Code to identify the type of liquidity indicator.  Valid values:  1 - 5-day moving average  2 - 20-day moving average  3 - Normal market size  4 - Other | LqdtyIndTyp |
| 410 | WtAverageLiquidity | Percentage | Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage. | WtAvgLqdty |
| 411 | ExchangeForPhysical | Boolean | Indicates whether or not to exchange for phsyical.  Valid values:  N - False  Y - True | EFP |
| 412 | OutMainCntryUIndex | Amt | Value of stocks in Currency | OutMainCntryUNdx |
| 413 | CrossPercent | Percentage | Percentage of program that crosses in Currency. Represented as a percentage. | CrssPct  Pct in CrossOrders category messages |
| 414 | ProgRptReqs | int | Code to identify the desired frequency of progress reports.  Valid values:  1 - Buy-side explicitly requests status using Statue Request (default), the sell-side firm can, however, send a DONE status List STatus Response in an unsolicited fashion  2 - Sell-side periodically sends status using List Status. Period optionally specified in ProgressPeriod.  3 - Real-time execution reports (to be discourage) | ProgRptReqs |
| 415 | ProgPeriodInterval | int | Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status. | ProgPeriodIntvl |
| 416 | IncTaxInd | int | Code to represent whether value is net (inclusive of tax) or gross.  Valid values:  1 - Net  2 - Gross | IncTaxInd |
| 417 | NumBidders | int | Indicates the total number of bidders on the list | NumBidders |
| 418 | BidTradeType | char | Code to represent the type of trade. (Prior to FIX 4.4 this field was named "TradeType")  Valid values:  A - Agency  G - VWAP Guarantee  J - Guaranteed Close  R - Risk Trade | BidTrdTyp |
| 419 | BasisPxType | char | Code to represent the basis price type.  Valid values:  2 - Closing price at morning session  3 - Closing price  4 - Current price  5 - SQ  6 - VWAP through a day  7 - VWAP through a morning session  8 - VWAP through an afternoon session  9 - VWAP through a day except "YORI" (an opening auction)  A - VWAP through a morning session except "YORI" (an opening auction)  B - VWAP through an afternoon session except "YORI" (an opening auction)  C - Strike  D - Open  Z - Others | BasisPxTyp |
| 420 | NoBidComponents | NumInGroup | Indicates the number of list entries. |  |
| 421 | Country | Country | ISO Country Code in field | Ctry |
| 422 | TotNoStrikes | int | Total number of strike price entries across all messages. Should be the sum of all NoStrikes (428) in each message that has repeating strike price entries related to the same ListID (66). Used to support fragmentation. | TotNoStrks |
| 423 | PriceType | int | Code to represent the price type. (For Financing transactions PriceType implies the "repo type" - Fixed or Floating - 9 (Yield) or 6 (Spread) respectively - and Price (44) gives the corresponding "repo rate". See Volume : "Glossary" for further value definitions)  Valid values:  1 - Percentage (i.e. percent of par) (often called "dollar price" for fixed income)  2 - Per unit (i.e. per share or contract)  3 - Fixed amount (absolute value)  4 - Discount - percentage points below par  5 - Premium - percentage points over par  6 - Spread (basis points spread)  7 - TED Price  8 - TED Yield  9 - Yield  10 - Fixed cabinet trade price (primarily for listed futures and options)  11 - Variable cabinet trade price (primarily for listed futures and options)  13 - Product ticks in halfs  14 - Product ticks in fourths  15 - Product ticks in eights  16 - Product ticks in sixteenths  17 - Product ticks in thirty-seconds  18 - Product ticks in sixty-forths  19 - Product ticks in one-twenty-eights | PxTyp |
| 424 | DayOrderQty | Qty | For GT orders, the OrderQty (38) less all quantity (adjusted for stock splits) that traded on previous days. DayOrderQty (424) = OrderQty - (CumQty (14) - DayCumQty (425)) | DayOrdQty |
| 425 | DayCumQty | Qty | Quantity on a GT order that has traded today. | DayCumQty |
| 426 | DayAvgPx | Price | The average price for quantity on a GT order that has traded today. | DayAvgPx |
| 427 | GTBookingInst | int | Code to identify whether to book out executions on a part-filled GT order on the day of execution or to accumulate.  Valid values:  0 - Book out all trades on day of execution  1 - Accumulate exectuions until forder is filled or expires  2 - Accumulate until verballly notified otherwise | GTBkngInst |
| 428 | NoStrikes | NumInGroup | Number of list strike price entries. |  |
| 429 | ListStatusType | int | Code to represent the status type.  Valid values:  1 - Ack  2 - Response  3 - Timed  4 - Exec Started  5 - All Done  6 - Alert | ListStatTyp |
| 430 | NetGrossInd | int | Code to represent whether value is net (inclusive of tax) or gross.  Valid values:  1 - Net  2 - Gross | NetGrossInd |
| 431 | ListOrderStatus | int | Code to represent the status of a list order.  Valid values:  1 - In bidding process  2 - Received for execution  3 - Executing  4 - Cancelling  5 - Alert  6 - All Done  7 - Reject | ListOrdStat |
| 432 | ExpireDate | LocalMktDate | Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices | ExpireDt |
| 433 | ListExecInstType | char | Identifies the type of ListExecInst (69).  Valid values:  1 - Immediate  2 - Wait for Execut Instruction (i.e. a List Execut message or phone call before proceeding with execution of the list)  3 - Exchange/switch CIV order - Sell driven  4 - Exchange/switch CIV order - Buy driven, cash top-up (i.e. additional cash will be provided to fulfill the order)  5 - Exchange/switch CIV order - Buy driven, cash withdraw (i.e. additional cash will not be provided to fulfill the order) | ListExecInstTyp |
| 434 | CxlRejResponseTo | char | Identifies the type of request that a Cancel Reject is in response to.  Valid values:  1 - Order cancel request  2 - Order cancel/replace request | CxlRejRspTo |
| 435 | UnderlyingCouponRate | Percentage | Underlying security's CouponRate. See CouponRate (223) field for description | CpnRt |
| 436 | UnderlyingContractMultiplier | float | Underlying security's ContractMultiplier. See ContractMultiplier (231) field for description | Mult |
| 437 | ContraTradeQty | Qty | Quantity traded with the ContraBroker (375). | CntraTrdQty  TrdQty in SingleGeneralOrderHandling category messages |
| 438 | ContraTradeTime | UTCTimestamp | Identifes the time of the trade with the ContraBroker (375). (always expressed in UTC (Universal Time Coordinated, also known as "GMT") | CntraTrdTm  TrdTm in SingleGeneralOrderHandling category messages |
| 441 | LiquidityNumSecurities | int | Number of Securites between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency. | LqdtyNumSecurities |
| 442 | MultiLegReportingType | char | Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).  Valid values:  1 - Single security (default if not specified)  2 - Individual leg of a multi-leg security  3 - Multi-leg security | MLegRptTyp |
| 443 | StrikeTime | UTCTimestamp | The time at which current market prices are used to determine the value of a basket. | StrkTm |
| 444 | ListStatusText | String | Free format text string related to List Status. | ListStatText |
| 445 | EncodedListStatusTextLen | Length | Byte length of encoded (non-ASCII characters) EncodedListStatusText (446) field. | EncListStatTextLen |
| 446 | EncodedListStatusText | data | Encoded (non-ASCII characters) representation of the ListStatusText (444) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListStatusText field. | EncListStatText |
| 447 | PartyIDSource | char | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Note: applicable values depend upon PartyRole (452) specified. See "Appendix 6-G - Use of <Parties> Component Block"  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 448 | PartyID | String | Party identifier/code. See PartyIDSource (447) and PartyRole (452). See "Appendix 6-G - Use of <Parties> Component Block" | ID |
| 451 | NetChgPrevDay | PriceOffset | Net change from previous day's closing price vs. last traded price. | NetChgPrevDay |
| 452 | PartyRole | int | Identifies the type or role of the PartyID (448) specified. See "Appendix 6-G - Use of <Parties> Component Block" (see Volume : "Glossary" for value definitions)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 453 | NoPartyIDs | NumInGroup | Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries |  |
| 454 | NoSecurityAltID | NumInGroup | Number of SecurityAltID (455) entries. |  |
| 455 | SecurityAltID | String | Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource. | AltID |
| 456 | SecurityAltIDSource | String | Identifies class or source of the SecurityAltID (455) value. Required if SecurityAltID is specified. Valid values: Same valid values as the SecurityIDSource (22) field  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | AltIDSrc |
| 457 | NoUnderlyingSecurityAltID | NumInGroup | Number of UnderlyingSecurityAltID (458) entries. |  |
| 458 | UnderlyingSecurityAltID | String | Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource. | AltID |
| 459 | UnderlyingSecurityAltIDSource | String | Identifies class or source of the UnderlyingSecurityAltID (458) value. Required if UnderlyingSecurityAltID is specified. Valid values: Same valid values as the SecurityIDSource (22) field  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | AltIDSrc |
| 460 | Product | int | Indicates the type of product the security is associated with. See also the CFICode (461) and SecurityType (167) fields.  Valid values:  1 - AGENCY  2 - COMMODITY  3 - CORPORATE  4 - CURRENCY  5 - EQUITY  6 - GOVERNMENT  7 - INDEX  8 - LOAN  9 - MONEYMARKET  10 - MORTGAGE  11 - MUNICIPAL  12 - OTHER  13 - FINANCING | Prod |
| 461 | CFICode | String | Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority. See "Appendix 6-B FIX Fields Based Upon Other Standards". See also the Product (460) and SecurityType (167) fields. It is recommended that CFICode be used instead of SecurityType (167) for non-Fixed Income instruments. A subset of possible values applicable to FIX usage are identified in "Appendix 6-D CFICode Usage - ISO 10962 Classification of Financial Instruments (CFI code)" | CFI |
| 462 | UnderlyingProduct | int | Underlying security's Product. Valid values: see Product(460) field  Valid values:  1 - AGENCY  2 - COMMODITY  3 - CORPORATE  4 - CURRENCY  5 - EQUITY  6 - GOVERNMENT  7 - INDEX  8 - LOAN  9 - MONEYMARKET  10 - MORTGAGE  11 - MUNICIPAL  12 - OTHER  13 - FINANCING | Prod |
| 463 | UnderlyingCFICode | String | Underlying security's CFICode. Valid values: see CFICode (461) field | CFI |
| 464 | TestMessageIndicator | Boolean | Indicates whether or not this FIX Session is a "test" vs. "production" connection. Useful for preventing "accidents".  Valid values:  N - Fales (Production)  Y - True (Test) |  |
| 466 | BookingRefID | String | Common reference passed to a post-trade booking process (e.g. industry matching utility). | BkngRefID |
| 467 | IndividualAllocID | String | Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount). | IndAllocID |
| 468 | RoundingDirection | char | Specifies which direction to round For CIV - indicates whether or not the quantity of shares/units is to be rounded and in which direction where CashOrdQty (152) or (for CIV only) OrderPercent (516) are specified on an order. The default is for rounding to be at the discretion of the executing broker or fund manager. e.g. for an order specifying CashOrdQty or OrderPercent if the calculated number of shares/units was 325.76 and RoundingModulus (469) was 0 - "round down" would give 320 units, 1 - "round up" would give 330 units and "round to nearest" would give 320 units.  Valid values:  0 - Round to nearest  1 - Round down  2 - Round up | RndDir |
| 469 | RoundingModulus | float | For CIV - a float value indicating the value to which rounding is required. i.e. 0 means round to a multiple of 0 units/shares; 0.5 means round to a multiple of 0.5 units/shares. The default, if RoundingDirection (468) is specified without RoundingModulus, is to round to a whole unit/share. | RndMod |
| 470 | CountryOfIssue | Country | ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness. | IssuCtry |
| 471 | StateOrProvinceOfIssue | String | A two-character state or province abbreviation. | StPrv |
| 472 | LocaleOfIssue | String | Identifies the locale. For Municipal Security Issuers other than state or province. Refer to http://www.atmos.albany.edu/cgi/stagrep-cgi Reference the IATA city codes for values. Note IATA (International Air Transport Association) maintains the codes at www.iata.org. | Lcl |
| 473 | NoRegistDtls | NumInGroup | The number of registration details on a Registration Instructions message |  |
| 474 | MailingDtls | String | Set of Correspondence address details, possibly including phone, fax, etc. | MailingDtls |
| 475 | InvestorCountryOfResidence | Country | The ISO 366 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes. | InvestorCtryOfResidence |
| 476 | PaymentRef | String | "Settlement Payment Reference" - A free format Payment reference to assist with reconciliation, e.g. a Client and/or Order ID number. | PmtRef |
| 477 | DistribPaymentMethod | int | A code identifying the payment method for a (fractional) distribution. 13 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties  Valid values:  1 - CREST  2 - NSCC  3 - Euroclear  4 - Clearstream  5 - Cheque  6 - Telegraphic Transfer  7 - Fed Wire  8 - Direct Credit (BECS, BACS)  9 - ACH Credit  10 - BPAY  11 - High Value Clearing System HVACS  12 - Reinvest In Fund  or any value conforming to the data type Reserved100Plus | DistribPmtMethod |
| 478 | CashDistribCurr | Currency | Specifies currency to be used for Cash Distributions see "Appendix 6-A Valid Currency Codes". | CshDistribCurr |
| 479 | CommCurrency | Currency | Specifies currency to be use for Commission (12) if the Commission currency is different from the Deal Currency - see "Appendix 6-A; Valid Currency Codes". | Ccy |
| 480 | CancellationRights | char | For CIV - A one character code identifying whether Cancellation rights/Cooling off period applies.  Valid values:  Y - Yes  N - No - Execution Only  M - No - Waiver agreement  O - No - Institutional | CxllationRights |
| 481 | MoneyLaunderingStatus | char | A one character code identifying Money laundering status.  Valid values:  Y - Passed  N - Not Checked  1 - Exempt - Below the Limit  2 - Exempt - Client Money Type exemption  3 - Exempt - Authorised Credit or financial institution | MnyLaunderingStat |
| 482 | MailingInst | String | Free format text to specify mailing instruction requirements, e.g. "no third party mailings". | MailingInst |
| 483 | TransBkdTime | UTCTimestamp | For CIV A date and time stamp to indicate the time a CIV order was booked by the fund manager. For derivatives a date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU. Indicates the time at which the order was finalized between the buyer and seller prior to submission. | TransBkdTm |
| 484 | ExecPriceType | char | For CIV - Identifies how the execution price LastPx (31) was calculated from the fund unit/share price(s) calculated at the fund valuation point.  Valid values:  B - Bid price  C - Creation price  D - Creation price plus adjustment percent  E - Creation price plus adjustment amount  O - Offer price  P - Offer price minus adjustment percent  Q - Offer price minus adjustment amount  S - Single price | ExecPxTyp |
| 485 | ExecPriceAdjustment | float | For CIV the amount or percentage by which the fund unit/share price was adjusted, as indicated by ExecPriceType (484) | ExecPxAdjment |
| 486 | DateOfBirth | LocalMktDate | The date of birth applicable to the individual, e.g. required to open some types of tax-exempt account. | DtOfBirth |
| 487 | TradeReportTransType | int | Identifies Trade Report message transaction type (Prior to FIX 4.4 this field was of type char)  Valid values:  0 - New  1 - Cancel  2 - Replace  3 - Release  4 - Reverse  5 - Cancel Due To Back Out of Trade | TransTyp |
| 488 | CardHolderName | String | The name of the payment card holder as specified on the card being used for payment. | CardHolderName |
| 489 | CardNumber | String | The number of the payment card as specified on the card being used for payment. | CardNum |
| 490 | CardExpDate | LocalMktDate | The expiry date of the payment card as specified on the card being used for payment. | CardExpDt |
| 491 | CardIssNum | String | The issue number of the payment card as specified on the card being used for payment. This is only applicable to certain types of card. | CardIssNum |
| 492 | PaymentMethod | int | A code identifying the Settlement payment method. 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties  Valid values:  1 - CREST  2 - NSCC  3 - Euroclear  4 - Clearstream  5 - Cheque  6 - Telegraphic Transfer  7 - Fed Wire  8 - Debit Card  9 - Direct Debit (BECS)  10 - Direct Credit (BECS)  11 - Credit Card  12 - ACH Debit  13 - ACH Credit  14 - BPAY  15 - High Value Clearing System (HVACS)  or any value conforming to the data type Reserved1000Plus | PmtMethod |
| 493 | RegistAcctType | String | For CIV - a fund manager-defined code identifying which of the fund manager's account types is required. | AcctTyp  AcctTyp in RegistrationInstruction category messages |
| 494 | Designation | String | Free format text defining the designation to be associated with a holding on the register. Used to identify assets of a specific underlying investor using a common registration, e.g. a broker's nominee or street name. | Designation |
| 495 | TaxAdvantageType | int | For CIV - a code identifying the type of tax exempt account in which purchased shares/units are to be held. 30 - 998 are reserved for future use by recognized taxation authorities 999=Other values above 1000 are available for use by private agreement among counterparties  Valid values:  0 - None/Not Applicable (default)  1 - Maxi ISA (UK)  2 - TESSA (UK)  3 - Mini Cash ISA (UK)  4 - Mini Stocks And Shares ISA (UK)  5 - Mini Insurance ISA (UK)  6 - Current Year Payment (US)  7 - Prior Year Payment (US)  8 - Asset Transfer (US)  9 - Employee - prior year (US)  10 - Employee - current year (US)  11 - Employer - prior year (US)  12 - Employer - current year (US)  13 - Non-fund prototype IRA (US)  14 - Non-fund qualified plan (US)  15 - Defined contribution plan (US)  16 - Individual Retirement Account (US)  17 - Individual Retirement Account - Rollover (US)  18 - KEOGH (US)  19 - Profit Sharing Plan (US)  20 - 401(k) (US)  21 - Self-directed IRA (US)  22 - 403(b) (US)  23 - 457 (US)  24 - Roth IRA (Fund Prototype) (US)  25 - Roth IRA (Non-prototype) (US)  26 - Roth Conversion IRA (Fund Prototype) (US)  27 - Roth Conversion IRA (Non-prototype) (US)  28 - Education IRA (Fund Prototype) (US)  29 - Education IRA (Non-prototype) (US)  999 - Other  or any value conforming to the data type Reserved1000Plus | TaxAdvantageTyp |
| 496 | RegistRejReasonText | String | Text indicating reason(s) why a Registration Instruction has been rejected. | RejRsnTxt  Dtls in RegistrationInstruction category messages |
| 497 | FundRenewWaiv | char | A one character code identifying whether the Fund based renewal commission is to be waived.  Valid values:  N - No  Y - Yes | FundRenewWaiv |
| 498 | CashDistribAgentName | String | Name of local agent bank if for cash distributions | CshDistribAgentName |
| 499 | CashDistribAgentCode | String | BIC (Bank Identification Code--Swift managed) code of agent bank for cash distributions | CshDistribAgentCode |
| 500 | CashDistribAgentAcctNumber | String | Account number at agent bank for distributions. | CshDistribAgentAcctNum |
| 501 | CashDistribPayRef | String | Free format Payment reference to assist with reconciliation of distributions. | CshDistribPayRef |
| 502 | CashDistribAgentAcctName | String | Name of account at agent bank for distributions. | CshDistribAgentAcctName |
| 503 | CardStartDate | LocalMktDate | The start date of the card as specified on the card being used for payment. | CardStartDt |
| 504 | PaymentDate | LocalMktDate | The date written on a cheque or date payment should be submitted to the relevant clearing system. | PmtDt |
| 505 | PaymentRemitterID | String | Identifies sender of a payment, e.g. the payment remitter or a customer reference number. | PmtRemtrID |
| 506 | RegistStatus | char | Registration status as returned by the broker or (for CIV) the fund manager:  Valid values:  A - Accepted  R - Rejected  H - Held  N - Reminder - i.e. Registration Instructions are still outstanding | RegStat |
| 507 | RegistRejReasonCode | int | Reason(s) why Registration Instructions has been rejected. The reason may be further amplified in the RegistRejReasonCode field. Possible values of reason code include:  Valid values:  1 - Invalid/unacceptable Account Type  2 - Invalid/unacceptable Tax Exempt Type  3 - Invalid/unacceptable Ownership Type  4 - Invalid/unacceptable No Reg Details  5 - Invalid/unacceptable Reg Seq No  6 - Invalid/unacceptable Reg Details  7 - Invalid/unacceptable Mailing Details  8 - Invalid/unacceptable Mailing Instructions  9 - Invalid/unacceptable Investor ID  10 - Invalid/unaceeptable Investor ID Source  11 - Invalid/unacceptable Date Of Birth  12 - Invalid/unacceptable Investor Country Of Residence  13 - Invalid/unacceptable No Distrib Instns  14 - Invalid/unacceptable Distrib Percentage  15 - Invalid/unacceptable Distrib Payment Method  16 - Invalid/unacceptable Cash Distrib Agent Acct Name  17 - Invalid/unacceptable Cash Distrib Agent Code  18 - Invalid/unacceptable Cash Distrib Agent Acct Num  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsnCd  RejRsnCd in RegistrationInstruction category messages |
| 508 | RegistRefID | String | Reference identifier for the RegistID (53) with Cancel and Replace RegistTransType (54) transaction types. | RefID  RefID in RegistrationInstruction category messages |
| 509 | RegistDtls | String | Set of Registration name and address details, possibly including phone, fax etc. | Dtls  RejRsnTxt in RegistrationInstruction category messages |
| 510 | NoDistribInsts | NumInGroup | The number of Distribution Instructions on a Registration Instructions message |  |
| 511 | RegistEmail | String | Email address relating to Registration name and address details | Email  Email in RegistrationInstruction category messages |
| 512 | DistribPercentage | Percentage | The amount of each distribution to go to this beneficiary, expressed as a percentage | DistribPctage |
| 513 | RegistID | String | Unique identifier of the registration details as assigned by institution or intermediary. | RegistID  ID in RegistrationInstruction category messages |
| 514 | RegistTransType | char | Identifies Registration Instructions transaction type  Valid values:  0 - New  2 - Cancel  1 - Replace | TransTyp |
| 515 | ExecValuationPoint | UTCTimestamp | For CIV - a date and time stamp to indicate the fund valuation point with respect to which a order was priced by the fund manager. | ExecValuationPoint |
| 516 | OrderPercent | Percentage | For CIV specifies the approximate order quantity desired. For a CIV Sale it specifies percentage of investor's total holding to be sold. For a CIV switch/exchange it specifies percentage of investor's cash realised from sales to be re-invested. The executing broker, intermediary or fund manager is responsible for converting and calculating OrderQty (38) in shares/units for subsequent messages. | Pct |
| 517 | OwnershipType | char | The relationship between Registration parties.  Valid values:  J - Joint Investors  T - Tenants in Common  2 - Joint Trustees | OwnershipTyp |
| 518 | NoContAmts | NumInGroup | The number of Contract Amount details on an Execution Report message |  |
| 519 | ContAmtType | int | Type of ContAmtValue (520). NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather than the commission instructions given in Fields 2/3.  Valid values:  1 - Commission amount (actual)  2 - Commission percent (actual)  3 - Initial Charge Amount  4 - Initial Charge Percent  5 - Discount Amount  6 - Discount Percent  7 - Dilution Levy Amount  8 - Dilution Levy Percent  9 - Exit Charge Amount  10 - Exit Charge Percent  11 - Fund-Based Renewal Commission Percent (a.k.a. Trail commission)  12 - Projected Fund Value (i.e. for investments intended to realise or exceed a specific future value)  13 - Fund-Based Renewal Commission Amount (based on Order value)  14 - Fund-Based Renewal Commission Amount (based on Projected Fund value)  15 - Net Settlement Amount | ContAmtTyp |
| 520 | ContAmtValue | float | Value of Contract Amount, e.g. a financial amount or percentage as indicated by ContAmtType (519). | ContAmtValu |
| 521 | ContAmtCurr | Currency | Specifies currency for the Contract amount if different from the Deal Currency - see "Appendix 6-A; Valid Currency Codes". | ContAmtCurr |
| 522 | OwnerType | int | Identifies the type of owner.  Valid values:  1 - Individual Investor  2 - Public Company  3 - Private Company  4 - Individual Trustee  5 - Company Trustee  6 - Pension Plan  7 - Custodian Under Gifts to Minors Act  8 - Trusts  9 - Fiduciaries  10 - Networking Sub-account  11 - Non-profit organization  12 - Corporate Body  13 - Nominee | OwnerTyp |
| 523 | PartySubID | String | Sub-identifier (e.g. Clearing Account for PartyRole (452)=Clearing Firm, Locate ID # for PartyRole=Locate/Lending Firm, etc). Not required when using PartyID (448), PartyIDSource (447), and PartyRole. | ID |
| 524 | NestedPartyID | String | PartyID value within a nested repeating group. Same values as PartyID (448) | ID |
| 525 | NestedPartyIDSource | char | PartyIDSource value within a nested repeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 526 | SecondaryClOrdID | String | Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system. | ClOrdID2  ID2 in SingleGeneralOrderHandling category messages |
| 527 | SecondaryExecID | String | Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system. | ExecID2 |
| 528 | OrderCapacity | char | Designates the capacity of the firm placing the order. (as of FIX 4.3, this field replaced Rule80A (tag 47) --used in conjunction with OrderRestrictions (529) field) (see Volume : "Glossary" for value definitions)  Valid values:  A - Agency  G - Proprietary  I - Individual  P - Principal (Note for CMS purposes, "Principal" includes "Proprietary")  R - Riskless Principal  W - Agent for Other Member | Cpcty |
| 529 | OrderRestrictions | MultipleCharValue | Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.  Valid values:  F - Cross  1 - Program Trade  2 - Index Arbitrage  3 - Non-Index Arbitrage  4 - Competing Market Maker  5 - Acting as Market Maker or Specialist in the security  6 - Acting as Market Maker or Specialist in the underlying security of a derivative security  7 - Foreign Entity (of foreign government or regulatory jurisdiction)  8 - External Market Participant  9 - External Inter-connected Market Linkage  A - Riskless Arbitrage  B - Issuer Holding  C - Issue Price Stabilization  D - Non-algorithmic  E - Algorithmic | Rstctions |
| 530 | MassCancelRequestType | char | Specifies scope of Order Mass Cancel Request.  Valid values:  B - Cancel for Security Issuer  C - Cancel for Issuer of Underlying Security  1 - Cancel orders for a security  2 - Cancel orders for an underlying security  3 - Cancel orders for a Product  4 - Cancel orders for a CFICode  5 - Cancel orders for a SecurityType  6 - Cancel orders for a trading session  7 - Cancel all orders  8 - Cancel orders for a market  9 - Cancel orders for a market segment  A - Cancel orders for a security group | MassCxlReqTyp  ReqTyp in OrderMassHandling category messages |
| 531 | MassCancelResponse | char | Specifies the action taken by counterparty order handling system as a result of the Order Mass Cancel Request  Valid values:  B - Cancel Orders for a Securities Issuer  C - Cancel Orders for Issuer of Underlying Security  0 - Cancel Request Rejected - See MassCancelRejectReason (532)  1 - Cancel orders for a security  2 - Cancel orders for an Underlying Security  3 - Cancel orders for a Product  4 - Cancel orders for a CFICode  5 - Cancel orders for a SecurityType  6 - Cancel orders for a trading session  7 - Cancel All Orders  8 - Cancel orders for a market  9 - Cancel orders for a market segment  A - Cancel orders for a security group | MassCxlRsp  Rsp in OrderMassHandling category messages |
| 532 | MassCancelRejectReason | int | Reason Order Mass Cancel Request was rejected  Valid values:  10 - Invalid or unknown Security Issuer  11 - Invalid or unknown Issuer of Underlying Security  0 - Mass Cancel Not Supported  1 - Invalid or Unknown Security  2 - Invalid or Unkown Underlying security  3 - Invalid or Unknown Product  4 - Invalid or Unknown CFICode  5 - Invalid or Unknown SecurityType  6 - Invalid or Unknown Trading Session  7 - Invalid or unknown Market  8 - Invalid or unkown Market Segment  9 - Invalid or unknown Security Group  99 - Other  or any value conforming to the data type Reserved100Plus | MassCxlRejRsn |
| 533 | TotalAffectedOrders | int | Total number of orders affected by either the OrderMassActionRequest(MsgType=CA) or OrderMassCancelRequest(MsgType=Q). | TotAffctdOrds |
| 534 | NoAffectedOrders | NumInGroup | Number of affected orders in the repeating group of order ids. | NoAffctdOrds |
| 535 | AffectedOrderID | String | OrderID (37) of an order affected by a mass cancel request. | AffctdOrdID |
| 536 | AffectedSecondaryOrderID | String | SecondaryOrderID (198) of an order affected by a mass cancel request. | AffctdScndOrdID |
| 537 | QuoteType | int | Identifies the type of quote. An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade. A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market. A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with restrictions are sent to the quote issuer who can choose to accept or decline the order. A counter quote is used in the negotiation model. See Volume 7 - Product: Fixed Income for example usage.  Valid values:  0 - Indicative  1 - Tradeable  2 - Restricted Tradeable  3 - Counter (tradeable) | Typ |
| 538 | NestedPartyRole | int | PartyRole value within a nested repeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 539 | NoNestedPartyIDs | NumInGroup | Number of NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538) entries |  |
| 540 | TotalAccruedInterestAmt | Amt | Deprecated in FIX.4.4 Total Amount of Accrued Interest for convertible bonds and fixed income | TotAcrdIntAmt |
| 541 | MaturityDate | LocalMktDate | Date of maturity. | MatDt |
| 542 | UnderlyingMaturityDate | LocalMktDate | Underlying security's maturity date. See MaturityDate (541) field for description | Mat |
| 543 | InstrRegistry | String | Values may include BIC for the depository or custodian who maintain ownership records, the ISO country code for the location of the record, or the value "ZZ" to specify physical ownership of the security (e.g. stock certificate). | Rgstry |
| 544 | CashMargin | char | Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.  Valid values:  1 - Cash  2 - Margin Open  3 - Margin Close | CshMgn |
| 545 | NestedPartySubID | String | PartySubID value within a nested repeating group. Same values as PartySubID (523) | ID |
| 546 | Scope | MultipleCharValue | Specifies the market scope of the market data.  Valid values:  1 - Local Market (Exchange, ECN, ATS)  2 - National  3 - Global | Scope |
| 547 | MDImplicitDelete | Boolean | Defines how a server handles distribution of a truncated book. Defaults to broker option.  Valid values:  N - Server must send an explicit delete for bids or offers falling outside the requested MarketDepth of the request  Y - Client has responsibility for implicitly deleting bids or offers falling outside the MarketDepth of the request | ImplctDel |
| 548 | CrossID | String | Identifier for a cross order. Must be unique during a given trading day. Recommend that firms use the order date as part of the CrossID for Good Till Cancel (GT) orders. | CrssID  ID in CrossOrders category messages |
| 549 | CrossType | int | Type of cross being submitted to a market  Valid values:  1 - Cross AON - cross trade which is executed completely or not. Both sides are treated in the same manner. This is equivalent to an "All or None".  2 - Cross IOC - cross trade which is executed partially and the rest is cancelled. One side is fully executed, the other side is partially executed with the remainder being cancelled. This is equivalent to an IOC on the other side. Note: CrossPrioritization(550) field may be used to indicate which side should fully execute in this scenario.  3 - Cross One Side - cross trade which is partially executed with the unfilled portions remaining active. One side of the cross is fully executed (as denoted by the CrossPrioritization (550) field), but the unfilled portion remains active.  4 - Cross Same Price - cross trade is executed with existing orders with the same price. In this case other orders exist with the same price, the quantity of the Cross is executed against the existing orders and quotes, the remainder of the cross is executed against the other side of the cross. The two sides potentially have different quantities. | CrssTyp  Typ in CrossOrders category messages |
| 550 | CrossPrioritization | int | Indicates if one side or the other of a cross order should be prioritized. The definition of prioritization is left to the market. In some markets prioritization means which side of the cross order is applied to the market first. In other markets - prioritization may mean that the prioritized side is fully executed (sometimes referred to as the side being protected).  Valid values:  0 - None  1 - Buy side is prioritized  2 - Sell side is prioritized | CrssPriortstn  Priorty in CrossOrders category messages |
| 551 | OrigCrossID | String | CrossID of the previous cross order (NOT the initial cross order of the day) as assigned by the institution, used to identify the previous cross order in Cross Cancel and Cross Cancel/Replace Requests. | OrigCrssID  OrigID in CrossOrders category messages |
| 552 | NoSides | NumInGroup | Number of Side repeating group instances.  Valid values:  1 - One Side  2 - Both Sides |  |
| 553 | Username | String | Userid or username. | Username |
| 554 | Password | String | Password or passphrase. | Password |
| 555 | NoLegs | NumInGroup | Number of InstrumentLeg repeating group instances. |  |
| 556 | LegCurrency | Currency | Currency associated with a particular Leg's quantity | Ccy |
| 557 | TotNoSecurityTypes | int | Used to support fragmentation. Indicates total number of security types when multiple Security Type messages are used to return results. | TotNoSecTyps |
| 558 | NoSecurityTypes | NumInGroup | Number of Security Type repeating group instances. |  |
| 559 | SecurityListRequestType | int | Identifies the type/criteria of Security List Request  Valid values:  0 - Symbol  1 - SecurityType and/or CFICode  2 - Product  3 - TradingSessionID  4 - All Securities  5 - MarketID or MarketID + MarketSegmentID | ListReqTyp |
| 560 | SecurityRequestResult | int | The results returned to a Security Request message  Valid values:  0 - Valid request  1 - Invalid or unsupported request  2 - No instruments found that match selection criteria  3 - Not authorized to retrieve instrument data  4 - Instrument data temporarily unavailable  5 - Request for instrument data not supported | ReqRslt |
| 561 | RoundLot | Qty | The trading lot size of a security | RndLot |
| 562 | MinTradeVol | Qty | The minimum trading volume for a security | MinTrdVol |
| 563 | MultiLegRptTypeReq | int | Indicates the method of execution reporting requested by issuer of the order.  Valid values:  0 - Report by mulitleg security only (do not report legs)  1 - Report by multileg security and by instrument legs belonging to the multileg security  2 - Report by instrument legs belonging to the multileg security only (do not report status of multileg security) | MLEGRptTypReq |
| 564 | LegPositionEffect | char | PositionEffect for leg of a multileg See PositionEffect (77) field for description  Valid values:  C - Close  F - FIFO  O - Open  R - Rolled  N - Close but notify on open  D - Default | PosEfct |
| 565 | LegCoveredOrUncovered | int | CoveredOrUncovered for leg of a multileg See CoveredOrUncovered (203) field for description  Valid values:  0 - Covered  1 - Uncovered | Cover |
| 566 | LegPrice | Price | Price for leg of a multileg See Price (44) field for description | Px |
| 567 | TradSesStatusRejReason | int | Indicates the reason a Trading Session Status Request was rejected.  Valid values:  1 - Unknown or invalid TradingSessionID  99 - Other  or any value conforming to the data type Reserved100Plus | StatRejRsn |
| 568 | TradeRequestID | String | Trade Capture Report Request ID | ReqID |
| 569 | TradeRequestType | int | Type of Trade Capture Report.  Valid values:  0 - All Trades  1 - Matched trades matching criteria provided on request (Parties, ExecID, TradeID, OrderID, Instrument, InputSource, etc.)  2 - Unmatched trades that match criteria  3 - Unreported trades that match criteria  4 - Advisories that match criteria | ReqTyp |
| 570 | PreviouslyReported | Boolean | Indicates if the trade capture report was previously reported to the counterparty  Valid values:  N - Not reported to counterparty  Y - Perviously reported to counterparty | PrevlyRpted |
| 571 | TradeReportID | String | Unique identifier of trade capture report | RptID |
| 572 | TradeReportRefID | String | Reference identifier used with CANCEL and REPLACE transaction types. | RptRefID |
| 573 | MatchStatus | char | The status of this trade with respect to matching or comparison.  Valid values:  0 - Compared, matched or affirmed  1 - Uncompared, unmatched, or unaffirmed  2 - Advisory or alert | MtchStat |
| 574 | MatchType | String | The point in the matching process at which this trade was matched.  Valid values: General Purpose  1 - One-Party Trade Report (privately negotiated trade)  2 - Two-Party Trade Report (privately negotiated trade)  3 - Confirmed Trade Report (reporting from recognized markets)  4 - Auto-match  5 - Cross Auction  6 - Counter-Order Selection  7 - Call Auction  8 - Issuing/Buy Back Auction NASDAQ  M3 - ACT Accepted Trade  M4 - ACT Default Trade  M5 - ACT Default After M2  M6 - ACT M6 Match NYSE and AMEX  A1 - Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus four badges and execution time (within two-minute window)  A2 - Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus four badges  A3 - Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus two badges and execution time (within two-minute window)  A4 - Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus two badges  A5 - Exact match on Trade Date, Stock Symbol, Quantity, Price, TradeType, and Special Trade Indicator plus execution time (within two-minute window)  AQ - Compared records resulting from stamped advisories or specialist accepts/pair-offs  S1 - Summarized match using A1 exact match criteria except quantity is summaried  S2 - Summarized match using A2 exact match criteria except quantity is summarized  S3 - Summarized match using A3 exact match criteria except quantity is summarized  S4 - Summarized match using A4 exact match criteria except quantity is summarized  S5 - Summarized match using A5 exact match criteria except quantity is summarized NYSE, AMEX and NASDAQ  M1 - Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator minus badges And times: ACT M1 match  M2 - Summarized match minus badges and times: ACT M2 Match  MT - OCS Locked In: Non-ACT | MtchTyp |
| 575 | OddLot | Boolean | Deprecated in FIX.5.0 This trade is to be treated as an odd lot If this field is not specified, the default will be "N"  Valid values:  N - Treat as round lot (default)  Y - Treat as odd lot | OddLot |
| 576 | NoClearingInstructions | NumInGroup | Number of clearing instructions |  |
| 577 | ClearingInstruction | int | Eligibility of this trade for clearing and central counterparty processing values above 4000 are reserved for agreement between parties  Valid values:  0 - Process normally  1 - Exclude from all netting  2 - Bilateral netting only  3 - Ex clearing  4 - Special trade  5 - Multilateral netting  6 - Clear against central counterparty  7 - Exclude from central counterparty  8 - Manual mode (pre-posting and/or pre-giveup)  9 - Automatic posting mode (trade posting to the position account number specified)  10 - Automatic give-up mode (trade give-up to the give-up destination number specified)  11 - Qualified Service Representative QSR  12 - Customer trade  13 - Self clearing | ClrngInstrctn |
| 578 | TradeInputSource | String | Type of input device or system from which the trade was entered. | InptSrc |
| 579 | TradeInputDevice | String | Specific device number, terminal number or station where trade was entered | InptDev |
| 580 | NoDates | NumInGroup | Number of Date fields provided in date range | NoDts |
| 581 | AccountType | int | Type of account associated with an order  Valid values:  1 - Account is carried on customer side of the books  2 - Account is carried on non-customer side of books  3 - House Trader  4 - Floor Trader  6 - Account is carried on non-customer side of books and is cross margined  7 - Account is house trader and is cross margined  8 - Joint back office account (JBO) | AcctTyp |
| 582 | CustOrderCapacity | int | Capacity of customer placing the order Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).  Valid values:  1 - Member trading for their own account  2 - Clearing Firm trading for its proprietary account  3 - Member trading for another member  4 - All other | CustCpcty |
| 583 | ClOrdLinkID | String | Permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer or to associate lists submitted to a broker as waves of a larger program trade. | ClOrdLinkID  LnkID in SingleGeneralOrderHandling category messages |
| 584 | MassStatusReqID | String | Value assigned by issuer of Mass Status Request to uniquely identify the request | MassStatReqID  ReqID in OrderMassHandling category messages |
| 585 | MassStatusReqType | int | Mass Status Request Type  Valid values:  9 - Status for Security Issuer  10 - Status for Issuer of Underlying Security  1 - Status for orders for a Security  2 - Status for orders for an Underlying Security  3 - Status for orders for a Product  4 - Status for orders for a CFICode  5 - Status for orders for a SecurityType  6 - Status for orders for a trading session  7 - Status for all orders  8 - Status for orders for a PartyID  or any value conforming to the data type Reserved100Plus | MassStatReqTyp  ReqTyp in OrderMassHandling category messages |
| 586 | OrigOrdModTime | UTCTimestamp | The most recent (or current) modification TransactTime (tag 60) reported on an Execution Report for the order. The OrigOrdModTime is provided as an optional field on Order Cancel Request and Order Cancel Replace Requests to identify that the state of the order has not changed since the request was issued. The use of this approach is not recommended. | OrigOrdModTm |
| 587 | LegSettlType | char | Refer to values for SettlType[63]  Valid values:  0 - Regular / FX Spot settlement (T+1 or T+2 depending on currency)  1 - Cash (TOD / T+0)  2 - Next Day (TOM / T+1)  3 - T+2  4 - T+3  5 - T+4  6 - Future  7 - When And If Issued  8 - Sellers Option  9 - T+5  B - Broken date - for FX expressing non-standard tenor, SettlDate (64) must be specified  C - FX Spot Next settlement (Spot+1, aka next day) | SettlTyp |
| 588 | LegSettlDate | LocalMktDate | Refer to description for SettlDate[64] | SettlDt |
| 589 | DayBookingInst | char | Indicates whether or not automatic booking can occur.  Valid values:  0 - Can trigger booking without reference to the order initiator ("auto")  1 - Speak with order initiator before booking ("speak first")  2 - Accumulate | DayBkngInst |
| 590 | BookingUnit | char | Indicates what constitutes a bookable unit.  Valid values:  0 - Each partial execution is a bookable unit  1 - Aggregate partial executions on this order, and book one trade per order  2 - Aggregate executions for this symbol, side, and settlement date | BkngUnit |
| 591 | PreallocMethod | char | Indicates the method of preallocation.  Valid values:  0 - Pro-rata  1 - Do not pro-rata - discuss first | PreallocMeth |
| 592 | UnderlyingCountryOfIssue | Country | Underlying security's CountryOfIssue. See CountryOfIssue (470) field for description | Ctry |
| 593 | UnderlyingStateOrProvinceOfIssue | String | Underlying security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description | StOrProvnc |
| 594 | UnderlyingLocaleOfIssue | String | Underlying security's LocaleOfIssue. See LocaleOfIssue (472) field for description | Lcl |
| 595 | UnderlyingInstrRegistry | String | Underlying security's InstrRegistry. See InstrRegistry (543) field for description | Rgstry |
| 596 | LegCountryOfIssue | Country | Multileg instrument's individual leg security's CountryOfIssue. See CountryOfIssue (470) field for description | Ctry |
| 597 | LegStateOrProvinceOfIssue | String | Multileg instrument's individual leg security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description | StOrProvnc |
| 598 | LegLocaleOfIssue | String | Multileg instrument's individual leg security's LocaleOfIssue. See LocaleOfIssue (472) field for description | Lcl |
| 599 | LegInstrRegistry | String | Multileg instrument's individual leg security's InstrRegistry. See InstrRegistry (543) field for description | Rgstry |
| 600 | LegSymbol | String | Multileg instrument's individual security's Symbol. See Symbol (55) field for description | Sym |
| 601 | LegSymbolSfx | String | Multileg instrument's individual security's SymbolSfx. See SymbolSfx (65) field for description  Valid values: For Fixed Income  CD - EUCP with lump-sum interest rather than discount price  WI - "When Issued" for a security to be reissued under an old CUSIP or ISIN | Sfx |
| 602 | LegSecurityID | String | Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description | ID |
| 603 | LegSecurityIDSource | String | Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | Src |
| 604 | NoLegSecurityAltID | NumInGroup | Multileg instrument's individual security's NoSecurityAltID. See NoSecurityAltID (454) field for description | NoLegSecAltID |
| 605 | LegSecurityAltID | String | Multileg instrument's individual security's SecurityAltID. See SecurityAltID (455) field for description | SecAltID |
| 606 | LegSecurityAltIDSource | String | Multileg instrument's individual security's SecurityAltIDSource. See SecurityAltIDSource (456) field for description  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | SecAltIDSrc |
| 607 | LegProduct | int | Multileg instrument's individual security's Product. See Product (460) field for description  Valid values:  1 - AGENCY  2 - COMMODITY  3 - CORPORATE  4 - CURRENCY  5 - EQUITY  6 - GOVERNMENT  7 - INDEX  8 - LOAN  9 - MONEYMARKET  10 - MORTGAGE  11 - MUNICIPAL  12 - OTHER  13 - FINANCING | Prod |
| 608 | LegCFICode | String | Multileg instrument's individual security's CFICode. See CFICode (461) field for description | CFI |
| 609 | LegSecurityType | String | Refer to definition of SecurityType(167)  Valid values:  UST - US Treasury Note (Deprecated Value Use TNOTE) ( Deprecated in FIX.4.4 )  USTB - US Treasury Bill (Deprecated Value Use TBILL) ( Deprecated in FIX.4.4 ) Agency  EUSUPRA - Euro Supranational Coupons \*  FAC - Federal Agency Coupon  FADN - Federal Agency Discount Note  PEF - Private Export Funding \*  SUPRA - USD Supranational Coupons \* Corporate  CORP - Corporate Bond  CPP - Corporate Private Placement  CB - Convertible Bond  DUAL - Dual Currency  EUCORP - Euro Corporate Bond  EUFRN - Euro Corporate Floating Rate Notes  FRN - US Corporate Floating Rate Notes  XLINKD - Indexed Linked  STRUCT - Structured Notes  YANK - Yankee Corporate Bond Currency  FOR - Foreign Exchange Contract ( Deprecated in FIX.5.0SP1 )  FXNDF - Non-deliverable forward  FXSPOT - FX Spot  FXFWD - FX Forward  FXSWAP - FX Swap Derivatives  CDS - Credit Default Swap  FUT - Future  OPT - Option  OOF - Options on Futures  OOP - Options on Physical - use not recommended  IRS - Interest Rate Swap  OOC - Options on Combo Equity  CS - Common Stock  PS - Preferred Stock Financing  REPO - Repurchase  FORWARD - Forward  BUYSELL - Buy Sellback  SECLOAN - Securities Loan  SECPLEDGE - Securities Pledge Government  BRADY - Brady Bond  CAN - Canadian Treasury Notes  CTB - Canadian Treasury Bills  EUSOV - Euro Sovereigns \*  PROV - Canadian Provincial Bonds  TB - Treasury Bill - non US  TBOND - US Treasury Bond  TINT - Interest Strip From Any Bond Or Note  TBILL - US Treasury Bill  TIPS - Treasury Inflation Protected Securities  TCAL - Principal Strip Of A Callable Bond Or Note  TPRN - Principal Strip From A Non-Callable Bond Or Note  TNOTE - US Treasury Note Loan  TERM - Term Loan  RVLV - Revolver Loan  RVLVTRM - Revolver/Term Loan  BRIDGE - Bridge Loan  LOFC - Letter Of Credit  SWING - Swing Line Facility  DINP - Debtor In Possession  DEFLTED - Defaulted  WITHDRN - Withdrawn  REPLACD - Replaced  MATURED - Matured  AMENDED - Amended & Restated  RETIRED - Retired Money Market  BA - Bankers Acceptance  BDN - Bank Depository Note  BN - Bank Notes  BOX - Bill Of Exchanges  CAMM - Canadian Money Markets  CD - Certificate Of Deposit  CL - Call Loans  CP - Commercial Paper  DN - Deposit Notes  EUCD - Euro Certificate Of Deposit  EUCP - Euro Commercial Paper  LQN - Liquidity Note  MTN - Medium Term Notes  ONITE - Overnight  PN - Promissory Note  STN - Short Term Loan Note  PZFJ - Plazos Fijos  SLQN - Secured Liquidity Note  TD - Time Deposit  TLQN - Term Liquidity Note  XCN - Extended Comm Note  YCD - Yankee Certificate Of Deposit Mortgage  ABS - Asset-backed Securities  CMB - Canadian Mortgage Bonds  CMBS - Corp. Mortgage-backed Securities  CMO - Collateralized Mortgage Obligation  IET - IOETTE Mortgage  MBS - Mortgage-backed Securities  MIO - Mortgage Interest Only  MPO - Mortgage Principal Only  MPP - Mortgage Private Placement  MPT - Miscellaneous Pass-through  PFAND - Pfandbriefe \*  TBA - To Be Announced Municipal  AN - Other Anticipation Notes (BAN, GAN, etc.)  COFO - Certificate Of Obligation  COFP - Certificate Of Participation  GO - General Obligation Bonds  MT - Mandatory Tender  RAN - Revenue Anticipation Note  REV - Revenue Bonds  SPCLA - Special Assessment  SPCLO - Special Obligation  SPCLT - Special Tax  TAN - Tax Anticipation Note  TAXA - Tax Allocation  TECP - Tax Exempt Commercial Paper  TMCP - Taxable Municipal CP  TRAN - Tax Revenue Anticipation Note  VRDN - Variable Rate Demand Note  WAR - Warrant Other  MF - Mutual Fund  MLEG - Multileg Instrument  NONE - No Security Type  ? - Wildcard entry for use on Security Definition Request  CASH - Cash | SecTyp |
| 610 | LegMaturityMonthYear | MonthYear | Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description | MMY |
| 611 | LegMaturityDate | LocalMktDate | Multileg instrument's individual security's MaturityDate. See MaturityDate (54) field for description | Mat |
| 612 | LegStrikePrice | Price | Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description | Strk |
| 613 | LegOptAttribute | char | Multileg instrument's individual security's OptAttribute. See OptAttribute (206) field for description | OptA |
| 614 | LegContractMultiplier | float | Multileg instrument's individual security's ContractMultiplier. See ContractMultiplier (23) field for description | Cmult |
| 615 | LegCouponRate | Percentage | Multileg instrument's individual security's CouponRate. See CouponRate (223) field for description | CpnRt |
| 616 | LegSecurityExchange | Exchange | Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description | Exch |
| 617 | LegIssuer | String | Multileg instrument's individual security's Issuer. See Issuer (106) field for description | Issr |
| 618 | EncodedLegIssuerLen | Length | Multileg instrument's individual security's EncodedIssuerLen. See EncodedIssuerLen (348) field for description | EncLegIssrLen |
| 619 | EncodedLegIssuer | data | Multileg instrument's individual security's EncodedIssuer. See EncodedIssuer (349) field for description | EncLegIssr |
| 620 | LegSecurityDesc | String | Description of a leg of a multileg instrument. See SecurityDesc(107). | Desc |
| 621 | EncodedLegSecurityDescLen | Length | Multileg instrument's individual security's EncodedSecurityDescLen. See EncodedSecurityDescLen (350) field for description | EncLegSecDescLen |
| 622 | EncodedLegSecurityDesc | data | Multileg instrument's individual security's EncodedSecurityDesc. See EncodedSecurityDesc (35) field for description | EncLegSecDesc |
| 623 | LegRatioQty | float | The ratio of quantity for this individual leg relative to the entire multileg security. | RatioQty |
| 624 | LegSide | char | The side of this individual leg (multileg security). See Side (54) field for description and values  Valid values:  1 - Buy  2 - Sell  3 - Buy minus  4 - Sell plus  5 - Sell short  6 - Sell short exempt  7 - Undisclosed (valid for IOI and List Order messages only)  8 - Cross (orders where counterparty is an exchange, valid for all messages except IOIs)  9 - Cross short  A - Cross short exempt  B - "As Defined" (for use with multileg instruments)  C - "Opposite" (for use with multileg instruments)  D - Subscribe (e.g. CIV)  E - Redeem (e.g. CIV)  F - Lend (FINANCING - identifies direction of collateral)  G - Borrow (FINANCING - identifies direction of collateral) | Side |
| 625 | TradingSessionSubID | String | Optional market assigned sub identifier for a trading phase within a trading session. Usage is determined by market or counterparties. Used by US based futures markets to identify exchange specific execution time bracket codes as required by US market regulations. Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility  Valid values:  1 - Pre-Trading  2 - Opening or opening auction  3 - (Continuous) Trading  4 - Closing or closing auction  5 - Post-Trading  6 - Intraday Auction  7 - Quiescent  or any value conforming to the data type Reserved100Plus | SesSub |
| 626 | AllocType | int | Describes the specific type or purpose of an Allocation message (i.e. "Buyside Calculated") (see Volume : "Glossary" for value definitions) \*\*\* SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" \*\*\*  Valid values:  1 - Calculated (includes MiscFees and NetMoney)  2 - Preliminary (without MiscFees and NetMoney)  3 - Sellside Calculated Using Preliminary (includes MiscFees and NetMoney) (Replaced) ( Deprecated in FIX.4.2 )  4 - Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney) (Replaced) ( Deprecated in FIX.4.2 )  5 - Ready-To-Book - Single Order  6 - Buyside Ready-To-Book - Combined Set of Orders (Replaced) ( Deprecated in FIX.4.2 )  7 - Warehouse Instruction  8 - Request to Intermediary  9 - Accept  10 - Reject  11 - Accept Pending  12 - Incomplete Group  13 - Complete Group  14 - Reversal Pending | AllocType  Typ in Allocation category messages |
| 627 | NoHops | NumInGroup | Number of HopCompID entries in repeating group. |  |
| 628 | HopCompID | String | Assigned value used to identify the third party firm which delivered a specific message either from the firm which originated the message or from another third party (if multiple "hops" are performed). It is recommended that this value be the SenderCompID (49) of the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used. | ID |
| 629 | HopSendingTime | UTCTimestamp | Time that HopCompID (628) sent the message. It is recommended that this value be the SendingTime (52) of the message sent by the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used. | Snt |
| 630 | HopRefID | SeqNum | Reference identifier assigned by HopCompID (628) associated with the message sent. It is recommended that this value be the MsgSeqNum (34) of the message sent by the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used. | Ref |
| 631 | MidPx | Price | Mid price/rate | MidPx |
| 632 | BidYield | Percentage | Bid yield | BidYld |
| 633 | MidYield | Percentage | Mid yield | MidYld |
| 634 | OfferYield | Percentage | Offer yield | OfrYld |
| 635 | ClearingFeeIndicator | String | Indicates type of fee being assessed of the customer for trade executions at an exchange. Applicable for futures markets only at this time. (Values source CBOT, CME, NYBOT, and NYMEX):  Valid values:  1 - 1st year delegate trading for own account  2 - 2nd year delegate trading for own account  3 - 3rd year delegate trading for own account  4 - 4th year delegate trading for own account  5 - 5th year delegate trading for own account  9 - 6th year delegate trading for own account  B - CBOE Member  C - Non-member and Customer  E - Equity Member and Clearing Member  F - Full and Associate Member trading for own account and as floor brokers  H - 106.H and 106.J firms  I - GIM, IDEM and COM Membership Interest Holders  L - Lessee 106.F Employees  M - All other ownership types | ClrFeeInd |
| 636 | WorkingIndicator | Boolean | Indicates if the order is currently being worked. Applicable only for OrdStatus = "New". For open outcry markets this indicates that the order is being worked in the crowd. For electronic markets it indicates that the order has transitioned from a contingent order to a market order.  Valid values:  N - Order has been accepted but not yet in a working state  Y - Order is currently being worked | WorkingInd |
| 637 | LegLastPx | Price | Execution price assigned to a leg of a multileg instrument. See LastPx (31) field for description and values | LastPx |
| 638 | PriorityIndicator | int | Indicates if a Cancel/Replace has caused an order to lose book priority.  Valid values:  0 - Priority unchanged  1 - Lost Priority as result of order change | PriInd |
| 639 | PriceImprovement | PriceOffset | Amount of price improvement. | PxImprvmnt |
| 640 | Price2 | Price | Deprecated in FIX.5.0 Price of the future part of a F/X swap order. See Price (44) for description. | Px2 |
| 641 | LastForwardPoints2 | PriceOffset | Deprecated in FIX.5.0 F/X forward points of the future part of a F/X swap order added to LastSpotRate (94). May be a negative value. | LastFwdPnts2 |
| 642 | BidForwardPoints2 | PriceOffset | Deprecated in FIX.5.0 Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value. | BidFwdPnts2 |
| 643 | OfferForwardPoints2 | PriceOffset | Deprecated in FIX.5.0 Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value. | OfrFwdPnts2 |
| 644 | RFQReqID | String | RFQ Request ID - used to identify an RFQ Request. | RFQReqID |
| 645 | MktBidPx | Price | Used to indicate the best bid in a market | MktBidPx |
| 646 | MktOfferPx | Price | Used to indicate the best offer in a market | MktOfrPx |
| 647 | MinBidSize | Qty | Used to indicate a minimum quantity for a bid. If this field is used the BidSize (134) field is interpreted as the maximum bid size | MinBidSz |
| 648 | MinOfferSize | Qty | Used to indicate a minimum quantity for an offer. If this field is used the OfferSize (135) field is interpreted as the maximum offer size. | MinOfrSz |
| 649 | QuoteStatusReqID | String | Unique identifier for Quote Status Request. | StatReqID |
| 650 | LegalConfirm | Boolean | Indicates that this message is to serve as the final and legal confirmation.  Valid values:  N - Does not consitute a Legal Confirm  Y - Legal Confirm | LegalCnfm |
| 651 | UnderlyingLastPx | Price | The calculated or traded price for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative. | UndLastPx |
| 652 | UnderlyingLastQty | Qty | The calculated or traded quantity for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative. | UndLastQty |
| 654 | LegRefID | String | Unique indicator for a specific leg. | RefID |
| 655 | ContraLegRefID | String | Unique indicator for a specific leg for the ContraBroker (375). | CntraLegRefID  LegRefID in SingleGeneralOrderHandling category messages |
| 656 | SettlCurrBidFxRate | float | Foreign exchange rate used to compute the bid "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120) | SettlCurrBidFxRt |
| 657 | SettlCurrOfferFxRate | float | Foreign exchange rate used to compute the offer "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120) | SettlCurrOfrFxRt |
| 658 | QuoteRequestRejectReason | int | Reason Quote was rejected:  Valid values:  1 - Unknown Symbol (Security)  2 - Exchange (Security) Closed  3 - Quote Request Exceeds Limit  4 - Too Late to enter  5 - Invalid Price  6 - Not Authorized To Request Quote  7 - No Match For Inquiry  8 - No Market For Instrument  9 - No Inventory  10 - Pass  11 - Insufficient credit  99 - Other  or any value conforming to the data type Reserved100Plus | ReqRejRsn |
| 659 | SideComplianceID | String | ID within repeating group of sides which is used to represent this transaction for compliance purposes (e.g. OATS reporting). | SideComplianceID |
| 660 | AcctIDSource | int | Used to identify the source of the Account (1) code. This is especially useful if the account is a new account that the Respondent may not have setup yet in their system.  Valid values:  1 - BIC  2 - SID Code  3 - TFM (GSPTA)  4 - OMGEO (Alert ID)  5 - DTCC Code  99 - Other (custom or proprietary)  or any value conforming to the data type Reserved100Plus | AcctIDSrc |
| 661 | AllocAcctIDSource | int | Used to identify the source of the AllocAccount (79) code. See AcctIDSource (660) for valid values.  Valid values:  1 - BIC  2 - SID Code  3 - TFM (GSPTA)  4 - OMGEO (Alert ID)  5 - DTCC Code  99 - Other (custom or proprietary) | ActIDSrc |
| 662 | BenchmarkPrice | Price | Specifies the price of the benchmark. | Px |
| 663 | BenchmarkPriceType | int | Identifies type of BenchmarkPrice (662). See PriceType (423) for valid values.  Valid values:  1 - Percentage (i.e. percent of par) (often called "dollar price" for fixed income)  2 - Per unit (i.e. per share or contract)  3 - Fixed amount (absolute value)  4 - Discount - percentage points below par  5 - Premium - percentage points over par  6 - Spread (basis points spread)  7 - TED Price  8 - TED Yield  9 - Yield  10 - Fixed cabinet trade price (primarily for listed futures and options)  11 - Variable cabinet trade price (primarily for listed futures and options)  13 - Product ticks in halfs  14 - Product ticks in fourths  15 - Product ticks in eights  16 - Product ticks in sixteenths  17 - Product ticks in thirty-seconds  18 - Product ticks in sixty-forths  19 - Product ticks in one-twenty-eights | PxTyp |
| 664 | ConfirmID | String | Message reference for Confirmation | CnfmID |
| 665 | ConfirmStatus | int | Identifies the status of the Confirmation.  Valid values:  1 - Received  2 - Mismatched Account  3 - Missing Settlement Instructions  4 - Confirmed  5 - Request Rejected | CnfmStat |
| 666 | ConfirmTransType | int | Identifies the Confirmation transaction type.  Valid values:  0 - New  1 - Replace  2 - Cancel | CnfmTransTyp |
| 667 | ContractSettlMonth | MonthYear | Specifies when the contract (i.e. MBS/TBA) will settle. | CSetMo |
| 668 | DeliveryForm | int | Identifies the form of delivery.  Valid values:  1 - Book Entry (default)  2 - Bearer | DlvryForm |
| 669 | LastParPx | Price | Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx (31) is expressed in Yield, Spread, Discount or any other type. Usage: Execution Report and Allocation Report repeating executions block (from sellside). | LastParPx |
| 670 | NoLegAllocs | NumInGroup | Number of Allocations for the leg |  |
| 671 | LegAllocAccount | String | Allocation Account for the leg See AllocAccount (79) for description and valid values. | AllocAcct |
| 672 | LegIndividualAllocID | String | Reference for the individual allocation ticket See IndividualAllocID (467) for description and valid values. | IndAllocID |
| 673 | LegAllocQty | Qty | Leg allocation quantity. See AllocQty (80) for description and valid values. | AllocQty |
| 674 | LegAllocAcctIDSource | String | The source of the LegAllocAccount (671) See AllocAcctIDSource (661) for description and valid values. | AllocAcctIDSrc |
| 675 | LegSettlCurrency | Currency | Identifies settlement currency for the Leg. See SettlCurrency (20) for description and valid values | SettlCcy |
| 676 | LegBenchmarkCurveCurrency | Currency | LegBenchmarkPrice (679) currency See BenchmarkCurveCurrency (220) for description and valid values. | Ccy |
| 677 | LegBenchmarkCurveName | String | Name of the Leg Benchmark Curve. See BenchmarkCurveName (22) for description and valid values.  Valid values:  EONIA - EONIA  EUREPO - EUREPO  Euribor - Euribor  FutureSWAP - FutureSWAP  LIBID - LIBID  LIBOR - LIBOR (London Inter-Bank Offer)  MuniAAA - MuniAAA  OTHER - OTHER  Pfandbriefe - Pfandbriefe  SONIA - SONIA  SWAP - SWAP  Treasury - Treasury | Name |
| 678 | LegBenchmarkCurvePoint | String | Identifies the point on the Leg Benchmark Curve. See BenchmarkCurvePoint (222) for description and valid values. | Point |
| 679 | LegBenchmarkPrice | Price | Used to identify the price of the benchmark security. See BenchmarkPrice (662) for description and valid values. | Px |
| 680 | LegBenchmarkPriceType | int | The price type of the LegBenchmarkPrice. See BenchmarkPriceType (663) for description and valid values. | PxTyp |
| 681 | LegBidPx | Price | Bid price of this leg. See BidPx (32) for description and valid values. | BidPx |
| 682 | LegIOIQty | String | Leg-specific IOI quantity. See IOIQty (27) for description and valid values  Valid values:  S - Small  M - Medium  L - Large  U - Undisclosed Quantity  or any value conforming to the data type Qty | IOIQty |
| 683 | NoLegStipulations | NumInGroup | Number of leg stipulation entries |  |
| 684 | LegOfferPx | Price | Offer price of this leg. See OfferPx (133) for description and valid values | OfrPx |
| 685 | LegOrderQty | Qty | Quantity ordered of this leg. See OrderQty (38) for description and valid values | OrdQty |
| 686 | LegPriceType | int | The price type of the LegBidPx (681) and/or LegOfferPx (684). See PriceType (423) for description and valid values  Valid values:  1 - Percentage (i.e. percent of par) (often called "dollar price" for fixed income)  2 - Per unit (i.e. per share or contract)  3 - Fixed amount (absolute value)  4 - Discount - percentage points below par  5 - Premium - percentage points over par  6 - Spread (basis points spread)  7 - TED Price  8 - TED Yield  9 - Yield  10 - Fixed cabinet trade price (primarily for listed futures and options)  11 - Variable cabinet trade price (primarily for listed futures and options)  13 - Product ticks in halfs  14 - Product ticks in fourths  15 - Product ticks in eights  16 - Product ticks in sixteenths  17 - Product ticks in thirty-seconds  18 - Product ticks in sixty-forths  19 - Product ticks in one-twenty-eights | PxTyp |
| 687 | LegQty | Qty | Deprecated in FIX.5.0SP1 Quantity of this leg, e.g. in Quote dialog. See Quantity (53) for description and valid values | Qty |
| 688 | LegStipulationType | String | For Fixed Income, type of Stipulation for this leg. See StipulationType (233) for description and valid values  Valid values:  AMT - Alternative Minimum Tax (Y/N)  AUTOREINV - Auto Reinvestment at <rate> or better  BANKQUAL - Bank qualified (Y/N)  BGNCON - Bargain conditions (see StipulationValue (234) for values)  COUPON - Coupon range  CURRENCY - ISO Currency Code  CUSTOMDATE - Custom start/end date  GEOG - Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])  HAIRCUT - Valuation Discount  INSURED - Insured (Y/N)  ISSUE - Year Or Year/Month of Issue (ex. 234=2002/09)  ISSUER - Issuer's ticker  ISSUESIZE - issue size range  LOOKBACK - Lookback Days  LOT - Explicit lot identifier  LOTVAR - Lot Variance (value in percent maximum over- or under-allocation allowed)  MAT - Maturity Year And Month  MATURITY - Maturity range  MAXSUBS - Maximum substitutions (Repo)  MINDNOM - Minimum denomination  MININCR - Minimum increment  MINQTY - Minimum quantity  PAYFREQ - Payment frequency, calendar  PIECES - Number Of Pieces  PMAX - Pools Maximum  PPL - Pools per Lot  PPM - Pools per Million  PPT - Pools per Trade  PRICE - Price Range  PRICEFREQ - Pricing frequency  PROD - Production Year  PROTECT - Call protection  PURPOSE - Purpose  PXSOURCE - Benchmark price source  RATING - Rating source and range  REDEMPTION - Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible  RESTRICTED - Restricted (Y/N)  SECTOR - Market Sector  SECTYPE - Security Type included or excluded  STRUCT - Structure  SUBSFREQ - Substitutions frequency (Repo)  SUBSLEFT - Substitutions left (Repo)  TEXT - Freeform Text  TRDVAR - Trade Variance (value in percent maximum over- or under-allocation allowed)  WAC - Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])  WAL - Weighted Average Life Coupon - value in percent (exact or range)  WALA - Weighted Average Loan Age - value in months (exact or range)  WAM - Weighted Average Maturity - value in months (exact or range)  WHOLE - Whole Pool (Y/N)  YIELD - Yield Range Other  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) Prepayment Speeds  ABS - Absolute Prepayment Speed  CPP - Constant Prepayment Penalty  CPR - Constant Prepayment Rate  CPY - Constant Prepayment Yield  HEP - final CPR of Home Equity Prepayment Curve  MHP - Percent of Manufactured Housing Prepayment Curve  MPR - Monthly Prepayment Rate  PPC - Percent of Prospectus Prepayment Curve  PSA - Percent of BMA Prepayment Curve  SMM - Single Monthly Mortality | StipTyp |
| 689 | LegStipulationValue | String | For Fixed Income, value of stipulation. See StipulationValue (234) for description and valid values | StipVal |
| 690 | LegSwapType | int | For Fixed Income, used instead of LegQty (687) or LegOrderQty (685) to requests the respondent to calculate the quantity based on the quantity on the opposite side of the swap.  Valid values:  1 - Par For Par  2 - Modified Duration  4 - Risk  5 - Proceeds | SwapTyp |
| 691 | Pool | String | For Fixed Income, identifies MBS / ABS pool. | Pool |
| 692 | QuotePriceType | int | Code to represent price type requested in Quote. If the Quote Request is for a Swap values 1-8 apply to all legs.  Valid values:  1 - Percent (percent of par)  2 - Per Share (e.g. cents per share)  3 - Fixed Amount (absolute value)  4 - Discount - percentage points below par  5 - Premium - percentage points over par  6 - Spread - basis points relative to benchmark  7 - TED Price  8 - TED Yield  9 - Yield Spread (swaps)  10 - Yield | QuotPxTyp |
| 693 | QuoteRespID | String | Message reference for Quote Response | RspID |
| 694 | QuoteRespType | int | Identifies the type of Quote Response.  Valid values:  1 - Hit/Lift  2 - Counter  3 - Expired  4 - Cover  5 - Done Away  6 - Pass  7 - End Trade  8 - Timed Out | RspTyp |
| 695 | QuoteQualifier | char | Code to qualify Quote use See IOIQualifier (104) for description and valid values.  Valid values:  A - All or None (AON)  B - Market On Close (MOC) (held to close)  C - At the close (around/not held to close)  D - VWAP (Volume Weighted Average Price)  I - In touch with  L - Limit  M - More Behind  O - At the Open  P - Taking a Position  Q - At the Market (previously called Current Quote)  R - Ready to Trade  S - Portfolio Shown  T - Through the Day  V - Versus  W - Indication - Working Away  X - Crossing Opportunity  Y - At the Midpoint  Z - Pre-open | Qual |
| 696 | YieldRedemptionDate | LocalMktDate | Date to which the yield has been calculated (i.e. maturity, par call or current call, pre-refunded date). | RedDt |
| 697 | YieldRedemptionPrice | Price | Price to which the yield has been calculated. | RedPx |
| 698 | YieldRedemptionPriceType | int | The price type of the YieldRedemptionPrice (697) See PriceType (423) for description and valid values.  Valid values:  1 - Percentage (i.e. percent of par) (often called "dollar price" for fixed income)  2 - Per unit (i.e. per share or contract)  3 - Fixed amount (absolute value)  4 - Discount - percentage points below par  5 - Premium - percentage points over par  6 - Spread (basis points spread)  7 - TED Price  8 - TED Yield  9 - Yield  10 - Fixed cabinet trade price (primarily for listed futures and options)  11 - Variable cabinet trade price (primarily for listed futures and options)  13 - Product ticks in halfs  14 - Product ticks in fourths  15 - Product ticks in eights  16 - Product ticks in sixteenths  17 - Product ticks in thirty-seconds  18 - Product ticks in sixty-forths  19 - Product ticks in one-twenty-eights | RedPxTyp |
| 699 | BenchmarkSecurityID | String | The identifier of the benchmark security, e.g. Treasury against Corporate bond. See SecurityID (tag 48) for description and valid values. | SecID |
| 700 | ReversalIndicator | Boolean | Indicates a trade that reverses a previous trade. | ReversalInd |
| 701 | YieldCalcDate | LocalMktDate | Include as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day. | CalcDt |
| 702 | NoPositions | NumInGroup | Number of position entries. |  |
| 703 | PosType | String | Used to identify the type of quantity that is being returned.  Valid values:  DLT - Net Delta Qty  CEA - Credit Event Adjustment  SEA - Succession Event Adjustment  ALC - Allocation Trade Qty  AS - Option Assignment  ASF - As-of Trade Qty  DLV - Delivery Qty  ETR - Electronic Trade Qty  EX - Option Exercise Qty  FIN - End-of-Day Qty  IAS - Intra-spread Qty  IES - Inter-spread Qty  PA - Adjustment Qty  PIT - Pit Trade Qty  SOD - Start-of-Day Qty  SPL - Integral Split  TA - Transaction from Assignment  TOT - Total Transaction Qty  TQ - Transaction Quantity  TRF - Transfer Trade Qty  TX - Transaction from Exercise  XM - Cross Margin Qty  RCV - Receive Quantity  CAA - Corporate Action Adjustment  DN - Delivery Notice Qty  EP - Exchange for Physical Qty  PNTN - Privately negotiated Trade Qty (Non-regulated) | Typ |
| 704 | LongQty | Qty | Long Quantity | Long |
| 705 | ShortQty | Qty | Short Quantity | Short |
| 706 | PosQtyStatus | int | Status of this position.  Valid values:  0 - Submitted  1 - Accepted  2 - Rejected | Stat |
| 707 | PosAmtType | String | Type of Position amount  Valid values:  ICPN - Initial Trade Coupon Amount  ACPN - Accrued Coupon Amount  CPN - Coupon Amount  IACPN - Incremental Accrued Coupon  CMTM - Collateralized Mark to Market  ICMTM - Incremental Collateralized Mark to market  DLV - Compensation Amount  BANK - Total Banked Amount  COLAT - Total Collateralized Amount  CASH - Cash Amount (Corporate Event)  CRES - Cash Residual Amount  FMTM - Final Mark-to-Market Amount  IMTM - Incremental Mark-to-Market Amount  PREM - Premium Amount  SMTM - Start-of-Day Mark-to-Market Amount  TVAR - Trade Variation Amount  VADJ - Value Adjusted Amount  SETL - Settlement Value | Typ |
| 708 | PosAmt | Amt | Position amount | Amt |
| 709 | PosTransType | int | Identifies the type of position transaction  Valid values:  1 - Exercise  2 - Do Not Exercise  3 - Position Adjustment  4 - Position Change Submission/Margin Disposition  5 - Pledge  6 - Large Trader Submission | TxnTyp |
| 710 | PosReqID | String | Unique identifier for the position maintenance request as assigned by the submitter | ReqID |
| 711 | NoUnderlyings | NumInGroup | Number of underlying legs that make up the security. |  |
| 712 | PosMaintAction | int | Maintenance Action to be performed.  Valid values:  1 - New - used to increment the overall transaction quantity  2 - Replace - used to override the overall transaction quantity or specifi add messages based on the reference ID  3 - Cancel - used to remove the overall transaction or specific add messages based on reference ID  4 - Reverse - used to completelly back-out the transaction such that the transaction never existed | Actn |
| 713 | OrigPosReqRefID | String | Reference to the PosReqID (710) of a previous maintenance request that is being replaced or canceled. | OrigPosReqRefID  OrigReqRefID in PositionMaintenance category messages |
| 714 | PosMaintRptRefID | String | Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being replaced or canceled. | RptRefID |
| 715 | ClearingBusinessDate | LocalMktDate | The "Clearing Business Date" referred to by this maintenance request. | BizDt |
| 716 | SettlSessID | String | Identifies a specific settlement session  Valid values:  ITD - Intraday  RTH - Regular Trading Hours  ETH - Electronic Trading Hours  EOD - End Of Day | SetSesID |
| 717 | SettlSessSubID | String | SubID value associated with SettlSessID(716) | SetSesSub |
| 718 | AdjustmentType | int | Type of adjustment to be applied, used for PCS and PAJ  Valid values:  0 - Process Request As Margin Disposition  1 - Delta Plus  2 - Delta Minus  3 - Final | AdjTyp |
| 719 | ContraryInstructionIndicator | Boolean | Used to indicate when a contrary instruction for exercise or abandonment is being submitted | CntraryInstrctnInd  InstrctnInd in SingleGeneralOrderHandling category messages |
| 720 | PriorSpreadIndicator | Boolean | Indicates if requesting a rollover of prior day's spread submissions. | PriorSpreadInd |
| 721 | PosMaintRptID | String | Unique identifier for this position report | RptID |
| 722 | PosMaintStatus | int | Status of Position Maintenance Request  Valid values:  0 - Accepted  1 - Accepted With Warnings  2 - Rejected  3 - Completed  4 - Completed With Warnings | Stat |
| 723 | PosMaintResult | int | Result of Position Maintenance Request. 4000+ Reserved and available for bi-laterally agreed upon user-defined values  Valid values:  0 - Successful Completion - no warnings or errors  1 - Rejected  99 - Other  or any value conforming to the data type Reserved100Plus | Rslt |
| 724 | PosReqType | int | Used to specify the type of position request being made.  Valid values:  6 - Delta Positions  0 - Positions  1 - Trades  2 - Exercises  3 - Assignments  4 - Settlement Activity  5 - Backout Message | ReqTyp |
| 725 | ResponseTransportType | int | Identifies how the response to the request should be transmitted. Details specified via ResponseDestination (726).  Valid values:  0 - Inband - transport the request was sent over (default)  1 - Out of Band - pre-arranged out-of-band delivery mechanizm (i.e. FTP, HTTP, NDM, etc.) between counterparties. Details specified via ResponseDestination (726). | RspTransportTyp |
| 726 | ResponseDestination | String | URI (Uniform Resource Identifier) for details) or other pre-arranged value. Used in conjunction with ResponseTransportType (725) value of Out-of-Band to identify the out-of-band destination. See "Appendix 6-B FIX Fields Based Upon Other Standards" | RspDest |
| 727 | TotalNumPosReports | int | Total number of Position Reports being returned. | TotRpts |
| 728 | PosReqResult | int | Result of Request for Position 4000+ Reserved and available for bi-laterally agreed upon user-defined values  Valid values:  0 - Valid request  1 - Invalid or unsupported request  2 - No positions found that match criteria  3 - Not authorized to request positions  4 - Request for position not supported  99 - Other (use Text (58) in conjunction with this code for an explaination)  or any value conforming to the data type Reserved100Plus | Rslt |
| 729 | PosReqStatus | int | Status of Request for Positions  Valid values:  0 - Completed  1 - Completed With Warnings  2 - Rejected | Stat |
| 730 | SettlPrice | Price | Settlement price | SetPx |
| 731 | SettlPriceType | int | Type of settlement price  Valid values:  1 - Final  2 - Theoretical | SetPxTyp |
| 732 | UnderlyingSettlPrice | Price | Underlying security's SettlPrice. See SettlPrice (730) field for description | UndSetPx |
| 733 | UnderlyingSettlPriceType | int | Underlying security's SettlPriceType. See SettlPriceType (731) field for description  Valid values:  1 - Final  2 - Theoretical | UndSetPxTyp |
| 734 | PriorSettlPrice | Price | Previous settlement price | PriSetPx |
| 735 | NoQuoteQualifiers | NumInGroup | Number of repeating groups of QuoteQualifiers (695). |  |
| 736 | AllocSettlCurrency | Currency | Currency code of settlement denomination for a specific AllocAccount (79). | AllocSettlCcy |
| 737 | AllocSettlCurrAmt | Amt | Total amount due expressed in settlement currency (includes the effect of the forex transaction) for a specific AllocAccount (79). | AllocSettlCurrAmt  SettlCcyAmt in Allocation category messages |
| 738 | InterestAtMaturity | Amt | Amount of interest (i.e. lump-sum) at maturity. | IntAtMat |
| 739 | LegDatedDate | LocalMktDate | The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date | Dated |
| 740 | LegPool | String | For Fixed Income, identifies MBS / ABS pool for a specific leg of a multi-leg instrument. See Pool (691) for description and valid values. | Pool |
| 741 | AllocInterestAtMaturity | Amt | Amount of interest (i.e. lump-sum) at maturity at the account-level. | IntAtMat |
| 742 | AllocAccruedInterestAmt | Amt | Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level. | AcrdIntAmt |
| 743 | DeliveryDate | LocalMktDate | Date of delivery. | DlvDt |
| 744 | AssignmentMethod | char | Method by which short positions are assigned to an exercise notice during exercise and assignment processing  Valid values:  P - Pro-rata  R - Random | AsgnMeth |
| 745 | AssignmentUnit | Qty | Quantity Increment used in performing assignment. | Unit |
| 746 | OpenInterest | Amt | Open interest that was eligible for assignment. | OpenInt |
| 747 | ExerciseMethod | char | Exercise Method used to in performing assignment.  Valid values:  A - Automatic  M - Manual | ExrMethod |
| 748 | TotNumTradeReports | int | Total number of trade reports returned. | TotNumTrdRpts |
| 749 | TradeRequestResult | int | Result of Trade Request  Valid values:  0 - Successful (default)  1 - Invalid or unknown instrument  2 - Invalid type of trade requested  3 - Invalid parties  4 - Invalid transport type requested  5 - Invalid destination requested  8 - TradeRequestType not supported  9 - Not authorized  99 - Other  or any value conforming to the data type Reserved100Plus | ReqRslt |
| 750 | TradeRequestStatus | int | Status of Trade Request.  Valid values:  0 - Accepted  1 - Completed  2 - Rejected | ReqStat |
| 751 | TradeReportRejectReason | int | Reason Trade Capture Request was rejected. 4000+ Reserved and available for bi-laterally agreed upon user-defined values  Valid values:  0 - Successful (default)  1 - Invalid party onformation  2 - Unknown instrument  3 - Unauthorized to report trades  4 - Invalid trade type  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsn |
| 752 | SideMultiLegReportingType | int | Used to indicate if the side being reported on Trade Capture Report represents a leg of a multileg instrument or a single security.  Valid values:  1 - Single Security (default if not specified)  2 - Individual leg of a multileg security  3 - Multileg Security | MLegRptTyp |
| 753 | NoPosAmt | NumInGroup | Number of position amount entries. |  |
| 754 | AutoAcceptIndicator | Boolean | Identifies whether or not an allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House. | AutoAcceptInd |
| 755 | AllocReportID | String | Unique identifier for Allocation Report message. | RptID |
| 756 | NoNested2PartyIDs | NumInGroup | Number of Nested2PartyID (757), Nested2PartyIDSource (758), and Nested2PartyRole (759) entries |  |
| 757 | Nested2PartyID | String | PartyID value within a "second instance" Nested repeating group. Same values as PartyID (448) | ID |
| 758 | Nested2PartyIDSource | char | PartyIDSource value within a "second instance" Nested repeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 759 | Nested2PartyRole | int | PartyRole value within a "second instance" Nested repeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 760 | Nested2PartySubID | String | PartySubID value within a "second instance" Nested repeating group. Same values as PartySubID (523) | ID |
| 761 | BenchmarkSecurityIDSource | String | Identifies class or source of the BenchmarkSecurityID (699) value. Required if BenchmarkSecurityID is specified. Same values as the SecurityIDSource (22) field  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | SecIDSrc |
| 762 | SecuritySubType | String | Sub-type qualification/identification of the SecurityType. As an example for SecurityType(167)="REPO", the SecuritySubType="General Collateral" can be used to further specify the type of REPO. If SecuritySubType is used then SecurityType is required. For SecurityType="MLEG" a name of the option or futures strategy name can be specified, such as "Calendar", "Vertical", "Butterfly". | SubTyp |
| 763 | UnderlyingSecuritySubType | String | Underlying security's SecuritySubType. See SecuritySubType (762) field for description | SubTyp |
| 764 | LegSecuritySubType | String | SecuritySubType of the leg instrument. See SecuritySubType (762) field for description | SecSubTyp |
| 765 | AllowableOneSidednessPct | Percentage | The maximum percentage that execution of one side of a program trade can exceed execution of the other. | AOSPct |
| 766 | AllowableOneSidednessValue | Amt | The maximum amount that execution of one side of a program trade can exceed execution of the other. | AOSValu |
| 767 | AllowableOneSidednessCurr | Currency | The currency that AllowableOneSidednessValue (766) is expressed in if AllowableOneSidednessValue is used. | AOSCurr |
| 768 | NoTrdRegTimestamps | NumInGroup | Number of TrdRegTimestamp (769) entries |  |
| 769 | TrdRegTimestamp | UTCTimestamp | Traded / Regulatory timestamp value. Use to store time information required by government regulators or self regulatory organizations (such as an exchange or clearing house). | TS |
| 770 | TrdRegTimestampType | int | Traded / Regulatory timestamp type. Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction. (see Volume : "Glossary" for value definitions)  Valid values:  7 - Submission to Clearing  1 - Execution Time  2 - Time In  3 - Time Out  4 - Broker Receipt  5 - Broker Execution  6 - Desk Receipt | Typ |
| 771 | TrdRegTimestampOrigin | String | Text which identifies the "origin" (i.e. system which was used to generate the time stamp) for the Traded / Regulatory timestamp value. | Src |
| 772 | ConfirmRefID | String | Reference identifier to be used with ConfirmTransType (666) = Replace or Cancel | CnfmRefID |
| 773 | ConfirmType | int | Identifies the type of Confirmation message being sent.  Valid values:  1 - Status  2 - Confirmation  3 - Confirmation Request Rejected (reason can be stated in Text (58) field) | CnfmTyp |
| 774 | ConfirmRejReason | int | Identifies the reason for rejecting a Confirmation.  Valid values:  1 - Mismatched account  2 - Missing settlement instructions  99 - Other  or any value conforming to the data type Reserved100Plus | CnfmRejRsn |
| 775 | BookingType | int | Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar).  Valid values:  0 - Regular booking  1 - CFD (Contract for difference)  2 - Total Return Swap | BkngTyp |
| 776 | IndividualAllocRejCode | int | Identified reason for rejecting an individual AllocAccount (79) detail. Same values as AllocRejCode (88)  Valid values:  99 - Other  0 - Unknown account(s)  1 - Incorrect quantity  2 - Incorrect averageg price  3 - Unknown executing broker mnemonic  4 - Commission difference  5 - Unknown OrderID (37)  6 - Unknown ListID (66)  7 - Other (further in Text (58))  8 - Incorrect allocated quantity  9 - Calculation difference  10 - Unknown or stale ExecID  11 - Mismatched data  12 - Unknown ClOrdID  13 - Warehouse request rejected | IndAllocRejCode |
| 777 | SettlInstMsgID | String | Unique identifier for Settlement Instruction message. | SettlInstMsgID |
| 778 | NoSettlInst | NumInGroup | Number of settlement instructions within repeating group. |  |
| 779 | LastUpdateTime | UTCTimestamp | Timestamp of last update to data item (or creation if no updates made since creation). | LastUpdateTm |
| 780 | AllocSettlInstType | int | Used to indicate whether settlement instructions are provided on an allocation instruction message, and if not, how they are to be derived.  Valid values:  0 - Use default instructions  1 - Derive from parameters provided  2 - Full details provided  3 - SSI DB IDs provided  4 - Phone for instructions | SettlInstTyp |
| 781 | NoSettlPartyIDs | NumInGroup | Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries |  |
| 782 | SettlPartyID | String | PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448) | ID |
| 783 | SettlPartyIDSource | char | PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 784 | SettlPartyRole | int | PartyRole value within a settlement parties component. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 785 | SettlPartySubID | String | PartySubID value within a settlement parties component. Same values as PartySubID (523) | ID |
| 786 | SettlPartySubIDType | int | Type of SettlPartySubID (785) value. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 787 | DlvyInstType | char | Used to indicate whether a delivery instruction is used for securities or cash settlement.  Valid values:  C - Cash  S - Securities | InstTyp |
| 788 | TerminationType | int | Type of financing termination.  Valid values:  1 - Overnight  2 - Term  3 - Flexible  4 - Open | TrmTyp |
| 789 | NextExpectedMsgSeqNum | SeqNum | Next expected MsgSeqNum value to be received. |  |
| 790 | OrdStatusReqID | String | Can be used to uniquely identify a specific Order Status Request message. | StatReqID |
| 791 | SettlInstReqID | String | Unique ID of settlement instruction request message | SettlInstReqID |
| 792 | SettlInstReqRejCode | int | Identifies reason for rejection (of a settlement instruction request message).  Valid values:  0 - Unable to process request  1 - Unknown account  2 - No matching settlement instructions found  99 - Other  or any value conforming to the data type Reserved100Plus | SettlInstReqRejCode |
| 793 | SecondaryAllocID | String | Secondary allocation identifier. Unlike the AllocID (70), this can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original allocation message on multiple messages (e.g. from one party to a second to a third, across cancel and replace messages etc.). | AllocID2  ID2 in Allocation category messages |
| 794 | AllocReportType | int | Describes the specific type or purpose of an Allocation Report message  Valid values:  2 - Preliminary Request to Intermediary  3 - Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)  4 - Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)  5 - Warehouse Recap  8 - Request to Intermediary  9 - Accept  10 - Reject  11 - Accept Pending  12 - Complete  14 - Reverse Pending | RptTyp |
| 795 | AllocReportRefID | String | Reference identifier to be used with AllocTransType (7) = Replace or Cancel | RptRefID |
| 796 | AllocCancReplaceReason | int | Reason for cancelling or replacing an Allocation Instruction or Allocation Report message  Valid values:  1 - Original details incomplete/incorrect  2 - Change in underlying order details  99 - Other  or any value conforming to the data type Reserved100Plus | CxlRplcRsn  CxlRplcRsn in Allocation category messages |
| 797 | CopyMsgIndicator | Boolean | Indicates whether or not this message is a drop copy of another message. | CopyMsgInd |
| 798 | AllocAccountType | int | Type of account associated with a confirmation or other trade-level message  Valid values:  1 - Account is carried pn customer side of books  2 - Account is carried on non-customer side of books  3 - House trader  4 - Floor trader  6 - Account is carried on non-customer side of books and is cross margined  7 - Account is house trader and is cross margined  8 - Joint back office account (JBO) | AcctTyp |
| 799 | OrderAvgPx | Price | Average price for a specific order | AvgPx |
| 800 | OrderBookingQty | Qty | Quantity of the order that is being booked out as part of an Allocation Instruction or Allocation Report message | BkngQty |
| 801 | NoSettlPartySubIDs | NumInGroup | Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries |  |
| 802 | NoPartySubIDs | NumInGroup | Number of PartySubID (523)and PartySubIDType (803) entries |  |
| 803 | PartySubIDType | int | Type of PartySubID (523) value 4000+ = Reserved and available for bi-laterally agreed upon user defined values  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier  or any value conforming to the data type Reserved4000Plus | Typ |
| 804 | NoNestedPartySubIDs | NumInGroup | Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries |  |
| 805 | NestedPartySubIDType | int | Type of NestedPartySubID (545) value. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 806 | NoNested2PartySubIDs | NumInGroup | Number of Nested2PartySubID (760) and Nested2PartySubIDType (807) entries. Second instance of <NestedParties>. |  |
| 807 | Nested2PartySubIDType | int | Type of Nested2PartySubID (760) value. Second instance of <NestedParties>. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 808 | AllocIntermedReqType | int | Response to allocation to be communicated to a counterparty through an intermediary, i.e. clearing house. Used in conjunction with AllocType = "Request to Intermediary" and AllocReportType = "Request to Intermediary"  Valid values:  1 - Pending Accept  2 - Pending Release  3 - Pending Reversal  4 - Accept  5 - Block Level Reject  6 - Account Level Reject | IntermedReqTyp  ImReqTyp in Allocation category messages |
| 809 | NoUsernames | NumInGroup | Number of Usernames to which this this response is directed |  |
| 810 | UnderlyingPx | Price | Underlying price associate with a derivative instrument. | Px |
| 811 | PriceDelta | float | The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based. This value is normally between -1.0 and 1.0. | PxDelta |
| 812 | ApplQueueMax | int | Used to specify the maximum number of application messages that can be queued bedore a corrective action needs to take place to resolve the queuing issue. | ApplQuMax |
| 813 | ApplQueueDepth | int | Current number of application messages that were queued at the time that the message was created by the counterparty. | ApplQuDepth |
| 814 | ApplQueueResolution | int | Resolution taken when ApplQueueDepth (813) exceeds ApplQueueMax (812) or system specified maximum queue size.  Valid values:  0 - No Action Taken  1 - Queue Flushed  2 - Overlay Last  3 - End Session | ApplQuResolution |
| 815 | ApplQueueAction | int | Action to take to resolve an application message queue (backlog).  Valid values:  0 - No Action Taken  1 - Queue Flushed  2 - Overlay Last  3 - End Session | ApplQuActn |
| 816 | NoAltMDSource | NumInGroup | Number of alternative market data sources |  |
| 817 | AltMDSourceID | String | Session layer source for market data (For the standard FIX session layer, this would be the TargetCompID (56) where market data can be obtained). | AltMDSrcID |
| 818 | SecondaryTradeReportID | String | Deprecated in FIX.5.0 Secondary trade report identifier - can be used to associate an additional identifier with a trade. | TrdRptID2  RptID2 in TradeCapture category messages |
| 819 | AvgPxIndicator | int | Average Pricing Indicator  Valid values:  0 - No Average Pricing  1 - Trade is part of an average price group identified by the TradeLinkID (820)  2 - Last trade is the average price group identified by the TradeLinkID (820) | AvgPxInd |
| 820 | TradeLinkID | String | Used to link a group of trades together. Useful for linking a group of trades together for average price calculations. | LinkID  LinkID in TradeCapture category messages |
| 821 | OrderInputDevice | String | Specific device number, terminal number or station where order was entered | OrdInptDev |
| 822 | UnderlyingTradingSessionID | String | Trading Session in which the underlying instrument trades | UndSesID |
| 823 | UnderlyingTradingSessionSubID | String | Trading Session sub identifier in which the underlying instrument trades | UndSesSub |
| 824 | TradeLegRefID | String | Reference to the leg of a multileg instrument to which this trade refers | TrdLegRefID |
| 825 | ExchangeRule | String | Used to report any exchange rules that apply to this trade. Primarily intended for US futures markets. Certain trading practices are permitted by the CFTC, such as large lot trading, block trading, all or none trades. If the rules are used, the exchanges are required to indicate these rules on the trade. | ExchRule |
| 826 | TradeAllocIndicator | int | Identifies how the trade is to be allocated  Valid values:  0 - Allocation not required  1 - Allocation required (give-up trade) allocation information not provided (incomplete)  2 - Use allocation provided with the trade  3 - Allocation give-up executor  4 - Allocation from executor  5 - Allocation to claim account | AllocInd |
| 827 | ExpirationCycle | int | Part of trading cycle when an instrument expires. Field is applicable for derivatives.  Valid values:  0 - Expire on trading session close (default)  1 - Expire on trading session open  2 - Trading eligibility expiration specified in the date and time fields [EventDate(866) and EventTime(1145)] associated with EventType(865)=7(Last Eligible Trade Date) | ExpirationCycle |
| 828 | TrdType | int | Type of Trade:  Valid values:  0 - Regular Trade  1 - Block Trade  2 - EFP (Exchange for physical)  3 - Transfer  4 - Late Trade  5 - T Trade  6 - Weighted Average Price Trade  7 - Bunched Trade  8 - Late Bunched Trade  9 - Prior Reference Price Trade  10 - After Hours Trade  11 - Exchange for Risk (EFR)  12 - Exchange for Swap (EFS )  13 - Exchange of Futures for (in Market) Futures (EFM ) (e,g, full sized for mini)  14 - Exchange of Options for Options (EOO)  15 - Trading at Settlement  16 - All or None  17 - Futures Large Order Execution  18 - Exchange of Futures for Futures (external market) (EFF)  19 - Option Interim Trade  20 - Option Cabinet Trade  22 - Privately Negotiated Trades  23 - Substitution of Futures for Forwards  48 - Non-standard settlement  49 - Derivative Related Transaction  50 - Portfolio Trade  51 - Volume Weighted Average Trade  52 - Exchange Granted Trade  53 - Repurchase Agreement  54 - OTC  55 - Exchange Basis Facility (EBF) MiFID Values  24 - Error trade  25 - Special cum dividend (CD)  26 - Special ex dividend (XD)  27 - Special cum coupon (CC)  28 - Special ex coupon (XC)  29 - Cash settlement (CS)  30 - Special price (usually net- or all-in price) (SP)  31 - Guaranteed delivery (GD)  32 - Special cum rights (CR)  33 - Special ex rights (XR)  34 - Special cum capital repayments (CP)  35 - Special ex capital repayments (XP)  36 - Special cum bonus (CB)  37 - Special ex bonus (XB)  38 - Block trade (same as large trade)  39 - Worked principal trade (UK-specific)  40 - Block Trades - after market  41 - Name change  42 - Portfolio transfer  43 - Prorogation buy - Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system) . Trades must be reported as crosses at zero price  44 - Prorogation sell - see prorogation buy  45 - Option exercise  46 - Delta neutral transaction  47 - Financing transaction (includes repo and stock lending)  or any value conforming to the data type Reserved1000Plus | TrdTyp |
| 829 | TrdSubType | int | Further qualification to the trade type  Valid values:  0 - CMTA  1 - Internal transfer or adjustment  2 - External transfer or transfer of account  3 - Reject for submitting side  4 - Advisory for contra side  5 - Offset due to an allocation  6 - Onset due to an allocation  7 - Differential spread  8 - Implied spread leg executed against an outright  9 - Transaction from exercise  10 - Transaction from assignment  11 - ACATS  33 - Off Hours Trade  34 - On Hours Trade  35 - OTC Quote  36 - Converted SWAP MiFID Values  14 - AI (Automated input facility disabled in response to an exchange request.)  15 - B (Transaction between two member firms where neither member firm is registered as a market maker in the security in question and neither is a designated fund manager. Also used by broker dealers when dealing with another broker which is not a member firm. Non-order book securities only.)  16 - K (Transaction using block trade facility.)  17 - LC (Correction submitted more than three days after publication of the original trade report.)  18 - M (Transaction, other than a transaction resulting from a stock swap or stock switch, between two market makers registered in that security including IDB or a public display system trades. Non-order book securities only.)  19 - N (Non-protected portfolio transaction or a fully disclosed portfolio transaction)  20 - NM ( i) transaction where Exchange has granted permission for non-publication  ii)IDB is reporting as seller  iii) submitting a transaction report to the Exchange, where the transaction report is not also a trade report.)  21 - NR (Non-risk transaction in a SEATS security other than an AIM security)  22 - P (Protected portfolio transaction or a worked principal agreement to effect a portfolio transaction which includes order book securities)  23 - PA (Protected transaction notification)  24 - PC (Contra trade for transaction which took place on a previous day and which was automatically executed on the Exchange trading system)  25 - PN (Worked principal notification for a portfolio transaction which includes order book securities)  26 - R ( (i) riskless principal transaction between non-members where the buying and selling transactions are executed at different prices or on different terms (requires a trade report with trade type indicator R for each transaction)  (ii) market maker is reporting all the legs of a riskless principal transaction where the buying and selling transactions are executed at different prices (requires a trade report with trade type indicator R for each transaction)or  (iii) market maker is reporting the onward leg of a riskless principal transaction where the legs are executed at different prices, and another market maker has submitted a trade report using trade type indicator M for the first leg (this requires a single trade report with trade type indicator R).)  27 - RO (Transaction which resulted from the exercise of a traditional option or a stock-settled covered warrant)  28 - RT (Risk transaction in a SEATS security, (excluding AIM security) reported by a market maker registered in that security)  29 - SW (Transactions resulting from stock swap or a stock switch (one report is required for each line of stock))  30 - T (If reporting a single protected transaction)  31 - WN (Worked principal notification for a single order book security)  32 - WT (Worked principal transaction (other than a portfolio transaction))  37 - Crossed Trade (X)  38 - Interim Protected Trade (I)  39 - Large in Scale (L)  or any value conforming to the data type Reserved1000Plus | TrdSubTyp |
| 830 | TransferReason | String | Reason trade is being transferred | TrnsfrRsn |
| 832 | TotNumAssignmentReports | int | Total Number of Assignment Reports being returned to a firm | TotNumAsgnRpts |
| 833 | AsgnRptID | String | Unique identifier for the Assignment Report | RptID |
| 834 | ThresholdAmount | PriceOffset | Amount that a position has to be in the money before it is exercised. | ThresholdAmt |
| 835 | PegMoveType | int | Describes whether peg is static or floats  Valid values:  0 - Floating (default)  1 - Fixed | MoveTyp |
| 836 | PegOffsetType | int | Type of Peg Offset value  Valid values:  0 - Price (default)  1 - Basis Points  2 - Ticks  3 - Price Tier / Level | OfstTyp |
| 837 | PegLimitType | int | Type of Peg Limit  Valid values:  0 - Or better (default) - price improvement allowed  1 - Strict - limit is a strict limit  2 - Or worse - for a buy the peg limit is a minimum and for a sell the peg limit is a maximum (for use for orders which have a price range) | LmtTyp |
| 838 | PegRoundDirection | int | If the calculated peg price is not a valid tick price, specifies whether to round the price to be more or less aggressive  Valid values:  1 - More aggressive - on a buy order round the price up to the nearest tick; on a sell order round down to the nearest tick  2 - More passive - on a buy order round down to the nearest tick; on a sell order round up to the nearest tick | RndDir |
| 839 | PeggedPrice | Price | The price the order is currently pegged at | PeggedPx |
| 840 | PegScope | int | The scope of the peg  Valid values:  1 - Local (Exchange, ECN, ATS)  2 - National  3 - Global  4 - National excluding local | Scope |
| 841 | DiscretionMoveType | int | Describes whether discretionay price is static or floats  Valid values:  0 - Floating (default)  1 - Fixed | MoveTyp |
| 842 | DiscretionOffsetType | int | Type of Discretion Offset value  Valid values:  0 - Price (default)  1 - Basis Points  2 - Ticks  3 - Price Tier / Level | OfstTyp |
| 843 | DiscretionLimitType | int | Type of Discretion Limit  Valid values:  0 - Or better (default) - price improvement allowed  1 - Strict - limit is a strict limit  2 - Or worse - for a buy the discretion price is a minimum and for a sell the discretion price is a maximum (for use for orders which have a price range) | LimitTyp |
| 844 | DiscretionRoundDirection | int | If the calculated discretionary price is not a valid tick price, specifies whether to round the price to be more or less aggressive  Valid values:  1 - More aggressive - on a buy order round the price up to the nearest tick; on a sell round down to the nearest tick  2 - More passive - on a buy order round down to the nearest tick; on a sell order round up to the nearest tick | RndDir |
| 845 | DiscretionPrice | Price | The current discretionary price of the order | DsctnPx |
| 846 | DiscretionScope | int | The scope of the discretion  Valid values:  1 - Local (Exchange, ECN, ATS)  2 - National  3 - Global  4 - National excluding local | Scope |
| 847 | TargetStrategy | int | The target strategy of the order 1000+ = Reserved and available for bi-laterally agreed upon user defined values  Valid values:  1 - VWAP  2 - Participate (i.e. aim to be x percent of the market volume)  3 - Mininize market impact  or any value conforming to the data type Reserved1000Plus | TgtStrategy |
| 848 | TargetStrategyParameters | String | Deprecated in FIX.5.0 Field to allow further specification of the TargetStrategy - usage to be agreed between counterparties | TgtStrategyParameters |
| 849 | ParticipationRate | Percentage | Deprecated in FIX.5.0 For a TargetStrategy=Participate order specifies the target particpation rate. For other order types this is a volume limit (i.e. do not be more than this percent of the market volume) | ParticipationRt |
| 850 | TargetStrategyPerformance | float | For communication of the performance of the order versus the target strategy | TgtStrategyPerformance |
| 851 | LastLiquidityInd | int | Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.  Valid values:  1 - Added Liquidity  2 - Removed Liquidity  3 - Liquidity Routed Out  4 - Auction | LastLqdtyInd |
| 852 | PublishTrdIndicator | Boolean | Deprecated in FIX.5.0 Indicates if a trade should be reported via a market reporting service.  Valid values:  N - Do Not Report Trade  Y - Report Trade | PubTrdInd |
| 853 | ShortSaleReason | int | Reason for short sale.  Valid values:  0 - Dealer Sold Short  1 - Dealer Sold Short Exempt  2 - Selling Customer Sold Short  3 - Selling Customer Sold Short Exempt  4 - Qualified Service Representative (QSR) or Automatic Give-up (AGU) Contra Side Sold Short  5 - QSR or AGU Contra Side Sold Short Exempt | ShrtSaleRsn |
| 854 | QtyType | int | Type of quantity specified in a quantity field:  Valid values:  0 - Units (shares, par, currency)  1 - Contracts (if used - must specify ContractMultiplier (tag 231))  2 - Units of Measure per Time Unit (if used - must specify UnitofMeasure (tag 996) and TimeUnit (tag 997)) | QtyTyp |
| 855 | SecondaryTrdType | int | Additional TrdType(828) assigned to a trade by trade match system.  Valid values:  0 - Regular Trade  1 - Block Trade  2 - EFP (Exchange for physical)  3 - Transfer  4 - Late Trade  5 - T Trade  6 - Weighted Average Price Trade  7 - Bunched Trade  8 - Late Bunched Trade  9 - Prior Reference Price Trade  10 - After Hours Trade  11 - Exchange for Risk (EFR)  12 - Exchange for Swap (EFS )  13 - Exchange of Futures for (in Market) Futures (EFM ) (e,g, full sized for mini)  14 - Exchange of Options for Options (EOO)  15 - Trading at Settlement  16 - All or None  17 - Futures Large Order Execution  18 - Exchange of Futures for Futures (external market) (EFF)  19 - Option Interim Trade  20 - Option Cabinet Trade  22 - Privately Negotiated Trades  23 - Substitution of Futures for Forwards  48 - Non-standard settlement  49 - Derivative Related Transaction  50 - Portfolio Trade  51 - Volume Weighted Average Trade  52 - Exchange Granted Trade  53 - Repurchase Agreement  54 - OTC  55 - Exchange Basis Facility (EBF) MiFID Values  24 - Error trade  25 - Special cum dividend (CD)  26 - Special ex dividend (XD)  27 - Special cum coupon (CC)  28 - Special ex coupon (XC)  29 - Cash settlement (CS)  30 - Special price (usually net- or all-in price) (SP)  31 - Guaranteed delivery (GD)  32 - Special cum rights (CR)  33 - Special ex rights (XR)  34 - Special cum capital repayments (CP)  35 - Special ex capital repayments (XP)  36 - Special cum bonus (CB)  37 - Special ex bonus (XB)  38 - Block trade (same as large trade)  39 - Worked principal trade (UK-specific)  40 - Block Trades - after market  41 - Name change  42 - Portfolio transfer  43 - Prorogation buy - Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system) . Trades must be reported as crosses at zero price  44 - Prorogation sell - see prorogation buy  45 - Option exercise  46 - Delta neutral transaction  47 - Financing transaction (includes repo and stock lending) | TrdTyp2 |
| 856 | TradeReportType | int | Type of Trade Report  Valid values:  0 - Submit  1 - Alleged  2 - Accept  3 - Decline  4 - Addendum  5 - No/Was  6 - Trade Report Cancel  7 - (Locked-In) Trade Break  8 - Defaulted  9 - Invalid CMTA  10 - Pended  11 - Alleged New  12 - Alleged Addendum  13 - Alleged No/Was  14 - Alleged Trade Report Cancel  15 - Alleged (Locked-In) Trade Break | RptTyp |
| 857 | AllocNoOrdersType | int | Indicates how the orders being booked and allocated by an Allocation Instruction or Allocation Report message are identified, i.e. by explicit definition in the NoOrders group or not.  Valid values:  0 - Not Specified  1 - Explicit List Provided | NoOrdsTyp |
| 858 | SharedCommission | Amt | Commission to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement. | SharedComm |
| 859 | ConfirmReqID | String | Unique identifier for a Confirmation Request message | CnfmReqID |
| 860 | AvgParPx | Price | Used to express average price as percent of par (used where AvgPx field is expressed in some other way) | AvgParPx |
| 861 | ReportedPx | Price | Reported price (used to differentiate from AvgPx on a confirmation of a marked-up or marked-down principal trade) | RptedPx |
| 862 | NoCapacities | NumInGroup | Number of repeating OrderCapacity entries. |  |
| 863 | OrderCapacityQty | Qty | Quantity executed under a specific OrderCapacity (e.g. quantity executed as agent, quantity executed as principal) | CpctyQty |
| 864 | NoEvents | NumInGroup | Number of repeating EventType entries. |  |
| 865 | EventType | int | Code to represent the type of event  Valid values:  1 - Put  2 - Call  3 - Tender  4 - Sinking Fund Call  5 - Activation  6 - Inactiviation  7 - Last Eligible Trade Date  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 - Initial Inventory Due Date  16 - Final Inventory Due Date  17 - First Intent Date  18 - Last Intent Date  19 - Position Removal Date  99 - Other  or any value conforming to the data type Reserved100Plus | EventTyp |
| 866 | EventDate | LocalMktDate | Date of event | Dt |
| 867 | EventPx | Price | Predetermined price of issue at event, if applicable | Px |
| 868 | EventText | String | Comments related to the event. | Txt |
| 869 | PctAtRisk | Percentage | Percent at risk due to lowest possible call. | PctAtRisk |
| 870 | NoInstrAttrib | NumInGroup | Number of repeating InstrAttribType entries. |  |
| 871 | InstrAttribType | int | Code to represent the type of instrument attribute  Valid values:  1 - Flat (securities pay interest on a current basis but are traded without interest)  2 - Zero coupon  3 - Interest bearing (for Euro commercial paper when not issued at discount)  4 - No periodic payments  5 - Variable rate  6 - Less fee for put  7 - Stepped coupon  8 - Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue (872) field.  9 - When [and if] issued  10 - Original issue discount  11 - Callable, puttable  12 - Escrowed to Maturity  13 - Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue (872) field  14 - Pre-refunded  15 - In default  16 - Unrated  17 - Taxable  18 - Indexed  19 - Subject To Alternative Minimum Tax  20 - Original issue discount price. Supply price in the InstrAttribValue (872) field  21 - Callable below maturity value  22 - Callable without notice by mail to holder unless registered  23 - Price tick rules for security.  24 - Trade type eligibility details for security.  25 - Instrument Denominator  26 - Instrument Numerator  27 - Instrument Price Precision  28 - Instrument Strike Price  29 - Tradeable Indicator  99 - Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field.  or any value conforming to the data type Reserved100Plus | Typ |
| 872 | InstrAttribValue | String | Attribute value appropriate to the InstrAttribType (87) field. | Val |
| 873 | DatedDate | LocalMktDate | The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date | Dated |
| 874 | InterestAccrualDate | LocalMktDate | The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date | IntAcrl |
| 875 | CPProgram | int | The program under which a commercial paper is issued  Valid values:  1 - 3(a)(3)  2 - 4(2)  99 - Other  or any value conforming to the data type Reserved100Plus | CPPgm |
| 876 | CPRegType | String | The registration type of a commercial paper issuance | CPRegT |
| 877 | UnderlyingCPProgram | String | The program under which the underlying commercial paper is issued | CPPgm |
| 878 | UnderlyingCPRegType | String | The registration type of the underlying commercial paper issuance | CPRegTyp |
| 879 | UnderlyingQty | Qty | Unit amount of the underlying security (par, shares, currency, etc.) | Qty |
| 880 | TrdMatchID | String | Identifier assigned to a trade by a matching system. | MtchID |
| 881 | SecondaryTradeReportRefID | String | Deprecated in FIX.5.0 Used to refer to a previous SecondaryTradeReportRefID when amending the transaction (cancel, replace, release, or reversal). | TrdRptRefID2  RptRefID2 in TradeCapture category messages |
| 882 | UnderlyingDirtyPrice | Price | Price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest | DirtPx |
| 883 | UnderlyingEndPrice | Price | Price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement. | EndPx |
| 884 | UnderlyingStartValue | Amt | Currency value attributed to this collateral at the start of the agreement | StartVal |
| 885 | UnderlyingCurrentValue | Amt | Currency value currently attributed to this collateral | CurVal |
| 886 | UnderlyingEndValue | Amt | Currency value attributed to this collateral at the end of the agreement | EndVal |
| 887 | NoUnderlyingStips | NumInGroup | Number of underlying stipulation entries |  |
| 888 | UnderlyingStipType | String | Type of stipulation. Same values as StipulationType (233)  Valid values:  AMT - Alternative Minimum Tax (Y/N)  AUTOREINV - Auto Reinvestment at <rate> or better  BANKQUAL - Bank qualified (Y/N)  BGNCON - Bargain conditions (see StipulationValue (234) for values)  COUPON - Coupon range  CURRENCY - ISO Currency Code  CUSTOMDATE - Custom start/end date  GEOG - Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])  HAIRCUT - Valuation Discount  INSURED - Insured (Y/N)  ISSUE - Year Or Year/Month of Issue (ex. 234=2002/09)  ISSUER - Issuer's ticker  ISSUESIZE - issue size range  LOOKBACK - Lookback Days  LOT - Explicit lot identifier  LOTVAR - Lot Variance (value in percent maximum over- or under-allocation allowed)  MAT - Maturity Year And Month  MATURITY - Maturity range  MAXSUBS - Maximum substitutions (Repo)  MINDNOM - Minimum denomination  MININCR - Minimum increment  MINQTY - Minimum quantity  PAYFREQ - Payment frequency, calendar  PIECES - Number Of Pieces  PMAX - Pools Maximum  PPL - Pools per Lot  PPM - Pools per Million  PPT - Pools per Trade  PRICE - Price Range  PRICEFREQ - Pricing frequency  PROD - Production Year  PROTECT - Call protection  PURPOSE - Purpose  PXSOURCE - Benchmark price source  RATING - Rating source and range  REDEMPTION - Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible  RESTRICTED - Restricted (Y/N)  SECTOR - Market Sector  SECTYPE - Security Type included or excluded  STRUCT - Structure  SUBSFREQ - Substitutions frequency (Repo)  SUBSLEFT - Substitutions left (Repo)  TEXT - Freeform Text  TRDVAR - Trade Variance (value in percent maximum over- or under-allocation allowed)  WAC - Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])  WAL - Weighted Average Life Coupon - value in percent (exact or range)  WALA - Weighted Average Loan Age - value in months (exact or range)  WAM - Weighted Average Maturity - value in months (exact or range)  WHOLE - Whole Pool (Y/N)  YIELD - Yield Range Other  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) Prepayment Speeds  ABS - Absolute Prepayment Speed  CPP - Constant Prepayment Penalty  CPR - Constant Prepayment Rate  CPY - Constant Prepayment Yield  HEP - final CPR of Home Equity Prepayment Curve  MHP - Percent of Manufactured Housing Prepayment Curve  MPR - Monthly Prepayment Rate  PPC - Percent of Prospectus Prepayment Curve  PSA - Percent of BMA Prepayment Curve  SMM - Single Monthly Mortality | Typ |
| 889 | UnderlyingStipValue | String | Value of stipulation. Same values as StipulationValue (234) | Val |
| 890 | MaturityNetMoney | Amt | Net Money at maturity if Zero Coupon and maturity value is different from par value | MatNetMny |
| 891 | MiscFeeBasis | int | Defines the unit for a miscellaneous fee.  Valid values:  0 - Absolute  1 - Per Unit  2 - Percentage | Basis |
| 892 | TotNoAllocs | int | Total number of NoAlloc entries across all messages. Should be the sum of all NoAllocs in each message that has repeating NoAlloc entries related to the same AllocID or AllocReportID. Used to support fragmentation. | TotNoAllocs |
| 893 | LastFragment | Boolean | Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation, such as Allocation Instruction, Mass Quote, Security List, Derivative Security List  Valid values:  N - Not Last Message  Y - Last Message | LastFragment |
| 894 | CollReqID | String | Collateral Request Identifier | ReqID |
| 895 | CollAsgnReason | int | Reason for Collateral Assignment  Valid values:  0 - Initial  1 - Scheduled  2 - Time Warning  3 - Margin Deficiency  4 - Margin Excess  5 - Forward Collateral Demand  6 - Event of default  7 - Adverse tax event | AsgnRsn |
| 896 | CollInquiryQualifier | int | Collateral inquiry qualifiers:  Valid values:  0 - Trade Date  1 - GC Instrument  2 - Collateral Instrument  3 - Substitution Eligible  4 - Not Assigned  5 - Partially Assigned  6 - Fully Assigned  7 - Outstanding Trades (Today < end date) | Qual |
| 897 | NoTrades | NumInGroup | Number of trades in repeating group. |  |
| 898 | MarginRatio | Percentage | The fraction of the cash consideration that must be collateralized, expressed as a percent. A MarginRatio of 02% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%. | MgnRatio |
| 899 | MarginExcess | Amt | Excess margin amount (deficit if value is negative) | MgnExcess |
| 900 | TotalNetValue | Amt | TotalNetValue is determined as follows: At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue \* (1-haircut)). In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue \* (1-haircut)). For listed derivatives clearing margin management, this is the collateral value which equals (Market value \* haircut) | TotNetValu |
| 901 | CashOutstanding | Amt | Starting consideration less repayments | CshOutstanding |
| 902 | CollAsgnID | String | Collateral Assignment Identifier | ID |
| 903 | CollAsgnTransType | int | Collateral Assignment Transaction Type  Valid values:  0 - New  1 - Replace  2 - Cancel  3 - Release  4 - Reverse | TransTyp |
| 904 | CollRespID | String | Collateral Response Identifier | RespID |
| 905 | CollAsgnRespType | int | Collateral Assignment Response Type  Valid values:  0 - Received  1 - Accepted  2 - Declined  3 - Rejected | RespTyp |
| 906 | CollAsgnRejectReason | int | Collateral Assignment Reject Reason  Valid values:  0 - Unknown deal (order / trade)  1 - Unknown or invalid instrument  2 - Unauthorized transaction  3 - Insufficient collateral  4 - Invalid type of collateral  5 - Excessive substitution  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsn |
| 907 | CollAsgnRefID | String | Collateral Assignment Identifier to which a transaction refers | RefID |
| 908 | CollRptID | String | Collateral Report Identifier | RptID |
| 909 | CollInquiryID | String | Collateral Inquiry Identifier | ID |
| 910 | CollStatus | int | Collateral Status  Valid values:  0 - Unassigned  1 - Partially Assigned  2 - Assignment Proposed  3 - Assigned (Accepted)  4 - Challenged | Stat |
| 911 | TotNumReports | int | Total number of reports returned in response to a request. | TotNumRpts |
| 912 | LastRptRequested | Boolean | Indicates whether this message is that last report message in response to a request, such as Order Mass Status Request.  Valid values:  N - Not last message  Y - Last message | LastRptReqed |
| 913 | AgreementDesc | String | The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction. | AgmtDesc |
| 914 | AgreementID | String | A common reference to the applicable standing agreement between the counterparties to a financing transaction. | AgmtID |
| 915 | AgreementDate | LocalMktDate | A reference to the date the underlying agreement specified by AgreementID and AgreementDesc was executed. | AgmtDt |
| 916 | StartDate | LocalMktDate | Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral | StartDt |
| 917 | EndDate | LocalMktDate | End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral | EndDt |
| 918 | AgreementCurrency | Currency | Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency. | AgmtCcy |
| 919 | DeliveryType | int | Identifies type of settlement  Valid values:  0 - "Versus Payment": Deliver (if sell) or Receive (if buy) vs. (against) Payment  1 - "Free": Deliver (if sell) or Receive (if buy) Free  2 - Tri-Party  3 - Hold In Custody | DlvryTyp |
| 920 | EndAccruedInterestAmt | Amt | Accrued Interest Amount applicable to a financing transaction on the End Date. | EndAcrdIntAmt |
| 921 | StartCash | Amt | Starting dirty cash consideration of a financing deal, i.e. paid to the seller on the Start Date. | StartCsh |
| 922 | EndCash | Amt | Ending dirty cash consideration of a financing deal. i.e. reimbursed to the buyer on the End Date. | EndCsh |
| 923 | UserRequestID | String | Unique identifier for a User Request. | UserReqID |
| 924 | UserRequestType | int | Indicates the action required by a User Request Message  Valid values:  1 - Log On User  2 - Log Off User  3 - Change Password For User  4 - Request Individual User Status | UserReqTyp |
| 925 | NewPassword | String | New Password or passphrase | NewPassword |
| 926 | UserStatus | int | Indicates the status of a user  Valid values:  1 - Logged In  2 - Not Logged In  3 - User Not Recognised  4 - Password Incorrect  5 - Password Changed  6 - Other  7 - Forced user logout by Exchange  8 - Session shutdown warning | UserStat |
| 927 | UserStatusText | String | A text description associated with a user status. | UserStatText |
| 928 | StatusValue | int | Indicates the status of a network connection  Valid values:  1 - Connected  2 - Not Connected - down expected up  3 - Not Connected - down expected down  4 - In Process | StatValu |
| 929 | StatusText | String | A text description associated with a network status. | StatText |
| 930 | RefCompID | String | Assigned value used to identify a firm. | RefCompID |
| 931 | RefSubID | String | Assigned value used to identify specific elements within a firm. | RefSubID |
| 932 | NetworkResponseID | String | Unique identifier for a network response. | NtwkRspID |
| 933 | NetworkRequestID | String | Unique identifier for a network resquest. | NtwkReqID |
| 934 | LastNetworkResponseID | String | Identifier of the previous Network Response message sent to a counterparty, used to allow incremental updates. | LastNtwkRspID |
| 935 | NetworkRequestType | int | Indicates the type and level of details required for a Network Status Request Message Boolean logic applies EG If you want to subscribe for changes to certain id's then UserRequestType =0 (8+2), Snapshot for certain ID's = 9 (8+1)  Valid values:  1 - Snapshot  2 - Subscribe  4 - Stop Subscribing  8 - Level of Detail, then NoCompID's becomes required | NtwkReqTyp |
| 936 | NoCompIDs | NumInGroup | Number of CompID entries in a repeating group. |  |
| 937 | NetworkStatusResponseType | int | Indicates the type of Network Response Message.  Valid values:  1 - Full  2 - Incremental Update | NtwkStatRspTyp |
| 938 | NoCollInquiryQualifier | NumInGroup | Number of CollInquiryQualifier entries in a repeating group. |  |
| 939 | TrdRptStatus | int | Trade Report Status  Valid values:  0 - Accepted  1 - Rejected  3 - Accepted with errors | TrdRptStat |
| 940 | AffirmStatus | int | Identifies the status of the ConfirmationAck.  Valid values:  1 - Received  2 - Confirm rejected, i.e. not affirmed  3 - Affirmed | AffirmStat |
| 941 | UnderlyingStrikeCurrency | Currency | Currency in which the strike price of an underlying instrument is denominated | StrkCcy |
| 942 | LegStrikeCurrency | Currency | Currency in which the strike price of a instrument leg of a multileg instrument is denominated | StrkCcy |
| 943 | TimeBracket | String | A code that represents a time interval in which a fill or trade occurred. Required for US futures markets. | TmBkt |
| 944 | CollAction | int | Action proposed for an Underlying Instrument instance.  Valid values:  0 - Retain  1 - Add  2 - Remove | Actn |
| 945 | CollInquiryStatus | int | Status of Collateral Inquiry  Valid values:  0 - Accepted  1 - Accepted With Warnings  2 - Completed  3 - Completed With Warnings  4 - Rejected | Stat |
| 946 | CollInquiryResult | int | Result returned in response to Collateral Inquiry 4000+ Reserved and available for bi-laterally agreed upon user-defined values  Valid values:  0 - Successful (default)  1 - Invalid or unknown instrument  2 - Invalid or unknown collateral type  3 - Invalid Parties  4 - Invalid Transport Type requested  5 - Invalid Destination requested  6 - No collateral found for the trade specified  7 - No collateral found for the order specified  8 - Collateral inquiry type not supported  9 - Unauthorized for collateral inquiry  99 - Other (further information in Text (58) field)  or any value conforming to the data type Reserved100Plus | Rslt |
| 947 | StrikeCurrency | Currency | Currency in which the StrikePrice is denominated. | StrkCcy |
| 948 | NoNested3PartyIDs | NumInGroup | Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (95) entries |  |
| 949 | Nested3PartyID | String | PartyID value within a "third instance" Nested repeating group. Same values as PartyID (448) | ID |
| 950 | Nested3PartyIDSource | char | PartyIDSource value within a "third instance" Nested repeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 951 | Nested3PartyRole | int | PartyRole value within a "third instance" Nested repeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 952 | NoNested3PartySubIDs | NumInGroup | Number of Nested3PartySubIDs (953) entries |  |
| 953 | Nested3PartySubID | String | PartySubID value within a "third instance" Nested repeating group. Same values as PartySubID (523) | ID |
| 954 | Nested3PartySubIDType | int | PartySubIDType value within a "third instance" Nested repeating group. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 955 | LegContractSettlMonth | MonthYear | Specifies when the contract (i.e. MBS/TBA) will settle. | CSetMo |
| 956 | LegInterestAccrualDate | LocalMktDate | The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date | IntAcrl |
| 957 | NoStrategyParameters | NumInGroup | Indicates number of strategy parameters |  |
| 958 | StrategyParameterName | String | Name of parameter | StrtPrmNme |
| 959 | StrategyParameterType | int | Datatype of the parameter  Valid values:  25 - Country  26 - Language  27 - TZTimeOnly  28 - TZTimestamp  29 - Tenor  1 - Int  2 - Length  3 - NumInGroup  4 - SeqNum  5 - TagNum  6 - float  7 - Qty  8 - Price  9 - PriceOffset  10 - Amt  11 - Percentage  12 - Char  13 - Boolean  14 - String  15 - MultipleCharValue  16 - Currency  17 - Exchange  18 - MonthYear  19 - UTCTimestamp  20 - UTCTimeOnly  21 - LocalMktDate  22 - UTCDateOnly  23 - data  24 - MultipleStringValue | StrtPrmTyp |
| 960 | StrategyParameterValue | String | Value of the parameter | StrtPrmVal |
| 961 | HostCrossID | String | Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs. Used as the primary key with which to refer to the Cross Order for cancellation and replace. The HostCrossID will also be used to link together components of the Cross Order. For example, each individual Execution Report associated with the order will carry HostCrossID in order to tie back to the original cross order. | HstCxID |
| 962 | SideTimeInForce | UTCTimestamp | Indicates how long the order as specified in the side stays in effect. SideTimeInForce allows a two-sided cross order to specify order behavior separately for each side. Absence of this field indicates that TimeInForce should be referenced. SideTimeInForce will override TimeInForce if both are provided. | SideTmFrc |
| 963 | MDReportID | int | Unique identifier for the Market Data Report. | RptID |
| 964 | SecurityReportID | int | Identifies a Security List message. | RptID |
| 965 | SecurityStatus | String | Used for derivatives. Denotes the current state of the Instrument.  Valid values:  1 - Active  2 - Inactive | Status |
| 966 | SettleOnOpenFlag | String | Indicator to determine if instrument is settle on open | SettlOnOpenFlag |
| 967 | StrikeMultiplier | float | Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value. | StrkMult |
| 968 | StrikeValue | float | Used for derivatives. The number of shares/units for the financial instrument involved in the option trade. | StrkValu |
| 969 | MinPriceIncrement | float | Minimum price increase for a given exchange-traded Instrument | MinPxIncr |
| 970 | PositionLimit | int | Position Limit for a given exchange-traded product. | PosLmt |
| 971 | NTPositionLimit | int | Position Limit in the near-term contract for a given exchange-traded product. | NTPosLmt |
| 972 | UnderlyingAllocationPercent | Percentage | Percent of the Strike Price that this underlying represents. | AllocPct |
| 973 | UnderlyingCashAmount | Amt | Cash amount associated with the underlying component. | CashAmt |
| 974 | UnderlyingCashType | String | Used for derivatives that deliver into cash underlying.  Valid values:  FIXED - FIXED  DIFF - DIFF | CashTyp |
| 975 | UnderlyingSettlementType | int | Indicates order settlement period for the underlying instrument.  Valid values:  2 - T+1  4 - T+3  5 - T+4 | SettlTyp |
| 976 | QuantityDate | LocalMktDate | Date associated to the quantity that is being reported for the position. | QtyDt |
| 977 | ContIntRptID | String | Unique identifier for the Contrary Intention report | RptID |
| 978 | LateIndicator | Boolean | Indicates if the contrary intention was received after the exchange imposed cutoff time | LateInd |
| 979 | InputSource | String | Source of the contrary intention | InptSrc |
| 980 | SecurityUpdateAction | char | Valid values:  A - Add  D - Delete  M - Modify | UpdActn |
| 981 | NoExpiration | NumInGroup | Number of Expiration Qty entries |  |
| 982 | ExpirationQtyType | int | Expiration Quantity type  Valid values:  1 - Auto Exercise  2 - Non Auto Exercise  3 - Final Will Be Exercised  4 - Contrary Intention  5 - Difference | ExpTyp |
| 983 | ExpQty | Qty | Expiration Quantity associated with the Expiration Type | ExpQty |
| 984 | NoUnderlyingAmounts | NumInGroup | Total number of occurrences of Amount to pay in order to receive the underlying instrument |  |
| 985 | UnderlyingPayAmount | Amt | Amount to pay in order to receive the underlying instrument | PayAmt |
| 986 | UnderlyingCollectAmount | Amt | Amount to collect in order to deliver the underlying instrument | ColAmt |
| 987 | UnderlyingSettlementDate | LocalMktDate | Date the underlying instrument will settle. Used for derivatives that deliver into more than one underlying instrument. Settlement dates can vary across underlying instruments. | StlDt |
| 988 | UnderlyingSettlementStatus | String | Settlement status of the underlying instrument. Used for derivatives that deliver into more than one underlying instrument. Settlement can be delayed for an underlying instrument. | SetStat |
| 989 | SecondaryIndividualAllocID | String | Will allow the intermediary to specify an allocation ID generated by their system. | IndAllocID2 |
| 990 | LegReportID | String | Additional attribute to store the Trade ID of the Leg. | RptID |
| 991 | RndPx | Price | Specifies average price rounded to quoted precision. | RndPx |
| 992 | IndividualAllocType | int | Identifies whether the allocation is to be sub-allocated or allocated to a third party  Valid values:  1 - Sub Allocate  2 - Third Party Allocation | Typ |
| 993 | AllocCustomerCapacity | String | Capacity of customer in the allocation block. | CustCpcty |
| 994 | TierCode | String | The Tier the trade was matched by the clearing system. | TierCD |
| 996 | UnitOfMeasure | String | The unit of measure of the underlying commodity upon which the contract is based. Two groups of units of measure enumerations are supported. Fixed Magnitude UOMs are primarily used in energy derivatives and specify a magnitude (such as, MM, Kilo, M, etc.) and the dimension (such as, watt hours, BTU's) to produce standard fixed measures (such as MWh - Megawatt-hours, MMBtu - One million BTUs). The second group, Variable Quantity UOMs, specifies the dimension as a single unit without a magnitude (or more accurately a magnitude of one) and uses the UnitOfMeasureQty(1147) field to define the quantity of units per contract. Variable Quantity UOMs are used for both commodities (such as lbs of lean cattle, bushels of corn, ounces of gold) and financial futures. Examples: For lean cattle futures contracts, a UnitOfMeasure of 'lbs' with a UnitOfMeasureQty(1147) of 40,000, means each lean cattle futures contract represents 40,000 lbs of lean cattle. For Eurodollars futures contracts, a UnitOfMeasure of USD with a UnitOfMeasureQty(1147) of 1,000,000, means a Eurodollar futures contract represents 1,000,000 USD. For gold futures contracts, a UnitOfMeasure is oz\_tr (Troy ounce) with a UnitOfMeasureQty(1147) of 1,000, means each gold futures contract represents 1,000 troy ounces of gold.  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | UOM |
| 997 | TimeUnit | String | Unit of time associated with the contract. NOTE: Additional values may be used by mutual agreement of the counterparties  Valid values:  H - Hour  Min - Minute  S - Second  D - Day  Wk - Week  Mo - Month  Yr - Year | TmUnit |
| 998 | UnderlyingUnitOfMeasure | String | Refer to defintion of UnitOfMeasure(996)  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | UOM |
| 999 | LegUnitOfMeasure | String | Refer to defintion of UnitOfMeasure(996)  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | UOM |
| 1000 | UnderlyingTimeUnit | String | Same as TimeUnit.  Valid values:  H - Hour  Min - Minute  S - Second  D - Day  Wk - Week  Mo - Month  Yr - Year | TmUnit |
| 1001 | LegTimeUnit | String | Same as TimeUnit.  Valid values:  H - Hour  Min - Minute  S - Second  D - Day  Wk - Week  Mo - Month  Yr - Year | TmUnit |
| 1002 | AllocMethod | int | Specifies the method under which a trade quantity was allocated.  Valid values:  1 - Automatic  2 - Guarantor  3 - Manual | Meth |
| 1003 | TradeID | String | The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty. | TrdID |
| 1005 | SideTradeReportID | String | Used on a multi-sided trade to designate the ReportID | RptID |
| 1006 | SideFillStationCd | String | Used on a multi-sided trade to convey order routing information | FillStationCd |
| 1007 | SideReasonCd | String | Used on a multi-sided trade to convey reason for execution | RsnCD |
| 1008 | SideTrdSubTyp | int | Used on a multi-sided trade to specify the type of trade for a given side. Same values as TrdSubType (829).  Valid values:  0 - CMTA  1 - Internal transfer or adjustment  2 - External transfer or transfer of account  3 - Reject for submitting side  4 - Advisory for contra side  5 - Offset due to an allocation  6 - Onset due to an allocation  7 - Differential spread  8 - Implied spread leg executed against an outright  9 - Transaction from exercise  10 - Transaction from assignment  11 - ACATS  33 - Off Hours Trade  34 - On Hours Trade  35 - OTC Quote  36 - Converted SWAP MiFID Values  14 - AI (Automated input facility disabled in response to an exchange request.)  15 - B (Transaction between two member firms where neither member firm is registered as a market maker in the security in question and neither is a designated fund manager. Also used by broker dealers when dealing with another broker which is not a member firm. Non-order book securities only.)  16 - K (Transaction using block trade facility.)  17 - LC (Correction submitted more than three days after publication of the original trade report.)  18 - M (Transaction, other than a transaction resulting from a stock swap or stock switch, between two market makers registered in that security including IDB or a public display system trades. Non-order book securities only.)  19 - N (Non-protected portfolio transaction or a fully disclosed portfolio transaction)  20 - NM ( i) transaction where Exchange has granted permission for non-publication  ii)IDB is reporting as seller  iii) submitting a transaction report to the Exchange, where the transaction report is not also a trade report.)  21 - NR (Non-risk transaction in a SEATS security other than an AIM security)  22 - P (Protected portfolio transaction or a worked principal agreement to effect a portfolio transaction which includes order book securities)  23 - PA (Protected transaction notification)  24 - PC (Contra trade for transaction which took place on a previous day and which was automatically executed on the Exchange trading system)  25 - PN (Worked principal notification for a portfolio transaction which includes order book securities)  26 - R ( (i) riskless principal transaction between non-members where the buying and selling transactions are executed at different prices or on different terms (requires a trade report with trade type indicator R for each transaction)  (ii) market maker is reporting all the legs of a riskless principal transaction where the buying and selling transactions are executed at different prices (requires a trade report with trade type indicator R for each transaction)or  (iii) market maker is reporting the onward leg of a riskless principal transaction where the legs are executed at different prices, and another market maker has submitted a trade report using trade type indicator M for the first leg (this requires a single trade report with trade type indicator R).)  27 - RO (Transaction which resulted from the exercise of a traditional option or a stock-settled covered warrant)  28 - RT (Risk transaction in a SEATS security, (excluding AIM security) reported by a market maker registered in that security)  29 - SW (Transactions resulting from stock swap or a stock switch (one report is required for each line of stock))  30 - T (If reporting a single protected transaction)  31 - WN (Worked principal notification for a single order book security)  32 - WT (Worked principal transaction (other than a portfolio transaction))  37 - Crossed Trade (X)  38 - Interim Protected Trade (I)  39 - Large in Scale (L) | TrdSubTyp |
| 1009 | SideLastQty | int | Used to indicate the quantity on one of a multi-sided Trade Capture Report | SideQty |
| 1011 | MessageEventSource | String | Used to identify the event or source which gave rise to a message. Valid values will be based on an exchange's implementation. Example values are: "MQM" (originated at Firm Back Office) "Clear" (originated in Clearing System) "Reg" (static data generated via Register request) | MsgEvtSrc |
| 1012 | SideTrdRegTimestamp | UTCTimestamp | Will be used in a multi-sided message. Traded Regulatory timestamp value Use to store time information required by government regulators or self regulatory organizations such as an exchange or clearing house | TS |
| 1013 | SideTrdRegTimestampType | int | Same as TrdRegTimeStampType  Valid values:  7 - Submission to Clearing  1 - Execution Time  2 - Time In  3 - Time Out  4 - Broker Receipt  5 - Broker Execution  6 - Desk Receipt | Typ |
| 1014 | SideTrdRegTimestampSrc | String | Same as TrdRegTimestampOrigin Text which identifies the origin i.e. system which was used to generate the time stamp for the Traded Regulatory timestamp value | Src |
| 1015 | AsOfIndicator | char | Used to indicate that a floor-trade was originally submitted "as of" a specific trade date which is earlier than its clearing date.  Valid values:  0 - false - trade is not an AsOf trade  1 - true - trade is an AsOf trade | AsOfInd |
| 1016 | NoSideTrdRegTS | NumInGroup | Indicates number of SideTimestamps contained in group |  |
| 1017 | LegOptionRatio | float | Expresses the risk of an option leg Value must be between -1 and 1. A Call Option will require a ratio value between 0 and 1 A Put Option will require a ratio value between -1 and 0 | LegOptionRatio |
| 1018 | NoInstrumentParties | NumInGroup | Identifies the number of parties identified with an instrument |  |
| 1019 | InstrumentPartyID | String | PartyID value within an instrument party repeating group. Same values as PartyID (448) | ID |
| 1020 | TradeVolume | Qty | Used to report volume with a trade | TrdVol |
| 1021 | MDBookType | int | Describes the type of book for which the feed is intended. Used when multiple feeds are provided over the same connection  Valid values:  1 - Top of Book  2 - Price Depth  3 - Order Depth | MDBkTyp |
| 1022 | MDFeedType | String | Describes a class of service for a given data feed, ie Regular and Market Maker, Bandwidth Intensive or Bandwidth Conservative | MDFeedTyp |
| 1023 | MDPriceLevel | int | Integer to convey the level of a bid or offer at a given price level. This is in contrast to MDEntryPositionNo which is used to convey the position of an order within a Price level | MDPxLvl |
| 1024 | MDOriginType | int | Used to describe the origin of an entry in the book  Valid values:  0 - Book  1 - Off-Book  2 - Cross | MDOrigTyp |
| 1025 | FirstPx | Price | Indicates the first trade price of the day/session | FirstPx |
| 1026 | MDEntrySpotRate | float | The spot rate for an FX entry | MDEntrySpotRt |
| 1027 | MDEntryForwardPoints | PriceOffset | Used for an F/X entry. The forward points to be added to or subtracted from the spot rate to get the "all-in" rate in MDEntryPx. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | MDEntryFwdPnts |
| 1028 | ManualOrderIndicator | Boolean | Indicates if the order was initially received manually (as opposed to electronically) | ManOrdInd |
| 1029 | CustDirectedOrder | Boolean | Indicates if the customer directed this order to a specific execution venue "Y" or not "N". A default of "N" customer did not direct this order should be used in the case where the information is both missing and essential. | CustDrctdOrd |
| 1030 | ReceivedDeptID | String | Identifies the Broker / Dealer Department that first took the order. | RcvdDptID |
| 1031 | CustOrderHandlingInst | MultipleStringValue | Codes that apply special information that the Broker / Dealer needs to report, as specified by the customer. NOTE: This field and its values have no bearing on the ExecInst and TimeInForce fields. These values should not be used instead of ExecInst or TimeInForce. This field and its values are intended for compliance reporting only. Valid values are grouped by OrderHandlingInstSource(1032).  Valid values: NASD OATS  ADD - Add-on Order  AON - All or None  CNH - Cash Not Held  DIR - Directed Order  E.W - Exchange for Physical Transaction  FOK - Fill or Kill  IO - Imbalance Only  IOC - Immediate or Cancel  LOO - Limit On Open  LOC - Limit on Close  MAO - Market at Open  MAC - Market at Close  MOO - Market on Open  MOC - Market On Close  MQT - Minimum Quantity  NH - Not Held  OVD - Over the Day  PEG - Pegged  RSV - Reserve Size Order  S.W - Stop Stock Transaction  SCL - Scale  TMO - Time Order  TS - Trailing Stop  WRK - Work | CustOrdHdlInst |
| 1032 | OrderHandlingInstSource | int | Identifies the class or source of the "OrderHandlingInst" values. Scope of this will apply to both CustOrderHandlingInst and DeskOrderHandlingInst fields. Required if CustOrderHandlingInst and/or DeskOrderHandlingInst is specified.  Valid values:  1 - NASD OATS | OrdHndlInstSrc |
| 1033 | DeskType | String | Type of trading desk. Valid values are grouped by DeskTypeSource(1034).  Valid values: NASD OATS  A - Agency  AR - Arbitrage  D - Derivatives  IN - International  IS - Institutional  O - Other  PF - Preferred Trading  PR - Proprietary  PT - Program Trading  S - Sales  T - Trading | DskTyp |
| 1034 | DeskTypeSource | int | Identifies the class or source of DeskType(1033) values. Required if DeskType(1033) is specified.  Valid values:  1 - NASD OATS | DskTypSrc |
| 1035 | DeskOrderHandlingInst | MultipleStringValue | Codes that apply special information that the Broker / Dealer needs to report. NOTE: This field and its values have no bearing on the ExecInst and TimeInForce fields. These values should not be used instead of ExecInst or TimeInForce. This field and its values are intended for compliance reporting only. Valid values are grouped by OrderHandlingInstSource(1032).  Valid values: NASD OATS  ADD - Add-on Order  AON - All or None  CNH - Cash Not Held  DIR - Directed Order  E.W - Exchange for Physical Transaction  FOK - Fill or Kill  IO - Imbalance Only  IOC - Immediate or Cancel  LOO - Limit On Open  LOC - Limit on Close  MAO - Market at Open  MAC - Market at Close  MOO - Market on Open  MOC - Market On Close  MQT - Minimum Quantity  NH - Not Held  OVD - Over the Day  PEG - Pegged  RSV - Reserve Size Order  S.W - Stop Stock Transaction  SCL - Scale  TMO - Time Order  TS - Trailing Stop  WRK - Work | DskOrdHndlInst |
| 1036 | ExecAckStatus | char | The status of this execution acknowledgement message.  Valid values:  0 - Received, not yet processed  1 - Accepted  2 - Don't know / Rejected | ExecAckStat |
| 1037 | UnderlyingDeliveryAmount | Amt | Indicates the underlying position amount to be delivered | UndlyDlvAmt |
| 1038 | UnderlyingCapValue | Amt | Maximum notional value for a capped financial instrument | CapValu |
| 1039 | UnderlyingSettlMethod | String |  | SetMeth |
| 1040 | SecondaryTradeID | String | Used to carry an internal trade entity ID which may or may not be reported to the firm | TrdID2 |
| 1041 | FirmTradeID | String | The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterpary | FirmTrdID |
| 1042 | SecondaryFirmTradeID | String | Used to carry an internal firm assigned ID which may or may not be reported to the exchange or central counterpary | FirmTrdID2 |
| 1043 | CollApplType | int | conveys how the collateral should be/has been applied  Valid values:  0 - Specific Deposit  1 - General | ApplTyp |
| 1044 | UnderlyingAdjustedQuantity | Qty | Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated. | AdjQty |
| 1045 | UnderlyingFXRate | float | Foreign exchange rate used to compute UnderlyingCurrentValue(885) (or market value) from UnderlyingCurrency(318) to Currency(15). | FxRate |
| 1046 | UnderlyingFXRateCalc | char | Specifies whether the UnderlyingFxRate(1045) should be multiplied or divided.  Valid values:  D - Divide  M - Multiply | FxRateCalc |
| 1047 | AllocPositionEffect | char | Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.  Valid values:  O - Open  C - Close  R - Rolled  F - FIFO | AllocPosEfct |
| 1048 | DealingCapacity | char | Identifies role of dealer; Agent, Principal, RisklessPrincipal  Valid values:  A - Agent  P - Principal  R - Riskless Principal | DealingCpcty |
| 1049 | InstrmtAssignmentMethod | char | Method under which assignment was conducted  Valid values:  R - Random  P - ProRata | AsgnMeth |
| 1050 | InstrumentPartyIDSource | char | PartyIDSource value within an instrument partyrepeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1051 | InstrumentPartyRole | int | PartyRole value within an instrument partyepeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1052 | NoInstrumentPartySubIDs | NumInGroup | Number of InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries |  |
| 1053 | InstrumentPartySubID | String | PartySubID value within an instrument party repeating group. Same values as PartySubID (523) | ID |
| 1054 | InstrumentPartySubIDType | int | Type of InstrumentPartySubID (1053) value. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 1055 | PositionCurrency | String | The Currency in which the position Amount is denominated | Ccy |
| 1056 | CalculatedCcyLastQty | Qty | Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx. | CalcCcyLastQty |
| 1057 | AggressorIndicator | Boolean | Used to identify whether the order initiator is an aggressor or not in the trade.  Valid values:  Y - Order initiator is aggressor  N - Order initiator is passive | AgrsrInd |
| 1058 | NoUndlyInstrumentParties | NumInGroup | Identifies the number of parties identified with an underlying instrument |  |
| 1059 | UnderlyingInstrumentPartyID | String | PartyID value within an underlying instrument party repeating group. Same values as PartyID (448) | ID |
| 1060 | UnderlyingInstrumentPartyIDSource | char | PartyIDSource value within an underlying instrument partyrepeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1061 | UnderlyingInstrumentPartyRole | int | PartyRole value within an underlying instrument partyepeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1062 | NoUndlyInstrumentPartySubIDs | NumInGroup | Number of Underlying InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries |  |
| 1063 | UnderlyingInstrumentPartySubID | String | PartySubID value within an underlying instrument party repeating group. Same values as PartySubID (523) | ID |
| 1064 | UnderlyingInstrumentPartySubIDType | int | Type of underlying InstrumentPartySubID (1053) value. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 1065 | BidSwapPoints | PriceOffset | The bid FX Swap points for an FX Swap. It is the "far bid forward points - near offer forward point". Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | BidSwapPnts |
| 1066 | OfferSwapPoints | PriceOffset | The offer FX Swap points for an FX Swap. It is the "far offer forward points - near bid forward points". Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | OfrSwapPnts |
| 1067 | LegBidForwardPoints | PriceOffset | The bid FX forward points for the leg of an FX Swap. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | LegBidFwdPnts |
| 1068 | LegOfferForwardPoints | PriceOffset | The offer FX forward points for the leg of an FX Swap. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | LegOfrFwdPnts |
| 1069 | SwapPoints | PriceOffset | For FX Swap, this is used to express the differential between the far leg's bid/offer and the near leg's bid/offer. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | SwapPnts |
| 1070 | MDQuoteType | int | Identifies market data quote type.  Valid values:  0 - Indicative  1 - Tradeable  2 - Restricted Tradeable  3 - Counter  4 - Indicative and Tradeable | MDQteTyp |
| 1071 | LastSwapPoints | PriceOffset | For FX Swap, this is used to express the last market event for the differential between the far leg's bid/offer and the near leg's bid/offer in a fill or partial fill. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | LastSwapPnts |
| 1072 | SideGrossTradeAmt | Amt | The gross trade amount for this side of the trade. See also GrossTradeAmt (381) for additional definition. | SideGrossTradeAmt |
| 1073 | LegLastForwardPoints | PriceOffset | The forward points for this leg's fill event. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199 | LegLastFwdPnts |
| 1074 | LegCalculatedCcyLastQty | Qty | Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx. | LegCalcCcyLastQty |
| 1075 | LegGrossTradeAmt | Amt | The gross trade amount of the leg. For FX Futures this is used to express the notional value of a fill when LegLastQty and other quantity fields are express in terms of contract size. | LegGrossTrdAmt |
| 1079 | MaturityTime | TZTimeOnly | Time of security's maturity expressed in local time with offset to UTC specified | MatTm |
| 1080 | RefOrderID | String | The ID reference to the order being hit or taken | RefOrdID |
| 1081 | RefOrderIDSource | char | Used to specify what identifier, provided in order depth market data, to use when hitting (taking) a specific order.  Valid values:  4 - Original order ID  0 - SecondaryOrderID(198)  1 - OrderID(37)  2 - MDEntryID(278)  3 - QuoteEntryID(299) | RefOrdIDSrc |
| 1082 | SecondaryDisplayQty | Qty | Used for reserve orders when DisplayQty applies to the primary execution market (e.g.an ECN) and another quantity is to be shown at other markets (e.g. the exchange). On orders specifies the qty to be displayed, on execution reports the currently displayed quantity. | SecDspQty |
| 1083 | DisplayWhen | char | Instructs when to refresh DisplayQty (1138).  Valid values:  1 - Immediate (after each fill)  2 - Exhaust (when DisplayQty = 0) | DspWhn |
| 1084 | DisplayMethod | char | Defines what value to use in DisplayQty (1138). If not specified the default DisplayMethod is "1"  Valid values:  4 - Undisclosed (invisible order)  1 - Initial (use original DisplayQty)  2 - New (use RefreshQty)  3 - Random (randomize value) | DspMthd |
| 1085 | DisplayLowQty | Qty | Defines the lower quantity limit to a randomized refresh of DisplayQty. | DsplLwQty |
| 1086 | DisplayHighQty | Qty | Defines the upper quantity limit to a randomized refresh of DisplayQty. | DisplayHighQty |
| 1087 | DisplayMinIncr | Qty | Defines the minimum increment to be used when calculating a random refresh of DisplayQty. A user specifies this when he wants a larger increment than the standard provided by the market (e.g. the round lot size). | DspMinIncr |
| 1088 | RefreshQty | Qty | Defines the quantity used to refresh DisplayQty. | RfrshQty |
| 1089 | MatchIncrement | Qty | Allows orders to specify a minimum quantity that applies to every execution (one execution could be for multiple counter-orders). The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the MatchIncrement. | MtchInc |
| 1090 | MaxPriceLevels | int | Allows an order to specify a maximum number of price levels to trade through. Only valid for aggressive orders and during continuous (autoexecution) trading sessions. Property lost when order is put on book. A partially filled order is assigned last trade price as limit price. Non-filled order behaves as ordinary Market or Limit. | MxPxLvls |
| 1091 | PreTradeAnonymity | Boolean | Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible. | PrTrdAnon |
| 1092 | PriceProtectionScope | char | Defines the type of price protection the customer requires on their order.  Valid values:  0 - None  1 - Local (Exchange, ECN, ATS)  2 - National (Across all national markets)  3 - Global (Across all markets) | PxPrtScp |
| 1093 | LotType | char | Defines the lot type assigned to the order.  Valid values:  1 - Odd Lot  2 - Round Lot  3 - Block Lot  4 - Round lot based upon UnitOfMeasure(996) | LotTyp |
| 1094 | PegPriceType | int | Defines the type of peg.  Valid values:  1 - Last peg (last sale)  2 - Mid-price peg (midprice of inside quote)  3 - Opening peg  4 - Market peg  5 - Primary peg (primary market - buy at bid or sell at offer)  7 - Peg to VWAP  8 - Trailing Stop Peg  9 - Peg to Limit Price | PegPxTyp |
| 1095 | PeggedRefPrice | Price | The value of the reference price that the order is pegged to. PeggedRefPrice + PegOffsetValue (211) = PeggedPrice (839) unless the limit price (44, Price) is breached. The values may not be exact due to rounding. | PggdRefPx |
| 1096 | PegSecurityIDSource | String | Defines the identity of the security off whose prices the order will peg. Same values as SecurityIDSource (22)  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | PegSecurityIDSource |
| 1097 | PegSecurityID | String | Defines the identity of the security off whose prices the order will peg. | PegSecID |
| 1098 | PegSymbol | String | Defines the common, 'human understood' representation of the security off whose prices the order will Peg. | PgSymbl |
| 1099 | PegSecurityDesc | String | Security description of the security off whose prices the order will Peg. | PegSecDesc |
| 1100 | TriggerType | char | Defines when the trigger will hit, i.e. the action specified by the trigger instructions will come into effect.  Valid values:  1 - Partial Execution  2 - Specified Trading Session  3 - Next Auction  4 - Price Movement | TrgrTyp |
| 1101 | TriggerAction | char | Defines the type of action to take when the trigger hits.  Valid values:  1 - Activate  2 - Modify  3 - Cancel | TrgrActn |
| 1102 | TriggerPrice | Price | The price at which the trigger should hit. | TrgrPx |
| 1103 | TriggerSymbol | String | Defines the common, 'human understood' representation of the security whose prices will be tracked by the trigger logic. | TrgrSym |
| 1104 | TriggerSecurityID | String | Defines the identity of the security whose prices will be tracked by the trigger logic. | TrgrSecID |
| 1105 | TriggerSecurityIDSource | String | Defines the identity of the security whose prices will be tracked by the trigger logic. Same values as SecurityIDSource (22).  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | TrgrSecIDSrc |
| 1106 | TriggerSecurityDesc | String | Defines the security description of the security whose prices will be tracked by the trigger logic. | TrgrSecDesc |
| 1107 | TriggerPriceType | char | The type of price that the trigger is compared to.  Valid values:  1 - Best Offer  2 - Last Trade  3 - Best Bid  4 - Best Bid or Last Trade  5 - Best Offer or Last Trade  6 - Best Mid | TrgrPxTyp |
| 1108 | TriggerPriceTypeScope | char | Defines the type of price protection the customer requires on their order.  Valid values:  0 - None  1 - Local (Exchange, ECN, ATS)  2 - National (Across all national markets)  3 - Global (Across all markets) | TrgrPxTypScp |
| 1109 | TriggerPriceDirection | char | The side from which the trigger price is reached.  Valid values:  U - Trigger if the price of the specified type goes UP to or through the specified Trigger Price.  D - Trigger if the price of the specified type goes DOWN to or through the specified Trigger Price. | TrgrPxDir |
| 1110 | TriggerNewPrice | Price | The Price that the order should have after the trigger has hit. Could be applicable for any trigger type, but must be specified for Trigger Type 1. | TrgrNewPx |
| 1111 | TriggerOrderType | char | The OrdType the order should have after the trigger has hit. Required to express orders that change from Limit to Market. Other values from OrdType (40) may be used if appropriate and bilaterally agreed upon.  Valid values:  1 - Market  2 - Limit | TrgrOrdTyp |
| 1112 | TriggerNewQty | Qty | The Quantity the order should have after the trigger has hit. | TrgrNewQty |
| 1113 | TriggerTradingSessionID | String | Defines the trading session at which the order will be activated. | TrgrTrdSessID |
| 1114 | TriggerTradingSessionSubID | String | Defines the subordinate trading session at which the order will be activated. | TrgrTrdSessSubID |
| 1115 | OrderCategory | char | Defines the type of interest behind a trade (fill or partial fill).  Valid values:  1 - Order  2 - Quote  3 - Privately Negotiated Trade  4 - Multileg order  5 - Linked order  6 - Quote Request  7 - Implied Order  8 - Cross Order  9 - Streaming price (quote) | OrdCat |
| 1116 | NoRootPartyIDs | NumInGroup | Number of RootPartyID (1117), RootPartyIDSource (1118), and RootPartyRole (1119) entries |  |
| 1117 | RootPartyID | String | PartyID value within a root parties component. Same values as PartyID (448) | ID |
| 1118 | RootPartyIDSource | char | PartyIDSource value within a root parties component. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1119 | RootPartyRole | int | PartyRole value within a root parties component. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1120 | NoRootPartySubIDs | NumInGroup | Number of RootPartySubID (1121) and RootPartySubIDType (1122) entries |  |
| 1121 | RootPartySubID | String | PartySubID value within a root parties component. Same values as PartySubID (523) | ID |
| 1122 | RootPartySubIDType | int | Type of RootPartySubID (1121) value. Same values as PartySubIDType (803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 1123 | TradeHandlingInstr | char | Specified how the Trade Capture Report should be handled by the Respondent.  Valid values:  0 - Trade Confirmation  1 - Two-Party Report  2 - One-Party Report for Matching  3 - One-Party Report for Pass Through  4 - Automated Floor Order Routing  5 - Two Party Report for Claim | TrdHandlInst |
| 1124 | OrigTradeHandlingInstr | char | Optionally used with TradeHandlingInstr = 0 to relay the trade handling instruction used when reporting the trade to the marketplace. Same values as TradeHandlingInstr (1123)  Valid values:  0 - Trade Confirmation  1 - Two-Party Report  2 - One-Party Report for Matching  3 - One-Party Report for Pass Through  4 - Automated Floor Order Routing  5 - Two Party Report for Claim | OrigTrdHandlInst |
| 1125 | OrigTradeDate | LocalMktDate | Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer | OrigTrdDt |
| 1126 | OrigTradeID | String | Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer | OrigTrdID |
| 1127 | OrigSecondaryTradeID | String | Used to preserve original secondary trade id when original trade is being referenced in a subsequent trade transaction such as a transfer | OrignTrdID2 |
| 1128 | ApplVerID | String | Specifies the service pack release being applied at message level. Enumerated field with values assigned at time of service pack release  Valid values:  9 - FIX50SP2  0 - FIX27  1 - FIX30  2 - FIX40  3 - FIX41  4 - FIX42  5 - FIX43  6 - FIX44  7 - FIX50  8 - FIX50SP1 |  |
| 1129 | CstmApplVerID | String | Specifies a custom extension to a message being applied at the message level. Enumerated field |  |
| 1130 | RefApplVerID | String | Specifies the service pack release being applied to a message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as ApplVerID  Valid values:  9 - FIX50SP2  0 - FIX27  1 - FIX30  2 - FIX40  3 - FIX41  4 - FIX42  5 - FIX43  6 - FIX44  7 - FIX50  8 - FIX50SP1 | RefApplVerID |
| 1131 | RefCstmApplVerID | String | Specifies a custom extension to a message being applied at the session level. | RefCstmApplVerID |
| 1132 | TZTransactTime | TZTimestamp | Transact time in the local date-time stamp with a TZ offset to UTC identified | TZTransactTime |
| 1133 | ExDestinationIDSource | char | The ID source of ExDestination  Valid values:  B - BIC (Bank Identification Code) (ISO 9362)  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  G - MIC (ISO 10383 - Market Identifier Code) | ExDestIDSrc |
| 1134 | ReportedPxDiff | Boolean | Indicates that the reported price that is different from the market price. The price difference should be stated by using field 828 TrdType and, if required, field 829 TrdSubType | ReportedPxDiff |
| 1135 | RptSys | String | Indicates the system or medium on which the report has been published | RptSys |
| 1136 | AllocClearingFeeIndicator | String | ClearingFeeIndicator(635) for Allocation, see ClearingFeeIndicator(635) for permitted values. | ClrFeeInd |
| 1137 | DefaultApplVerID | String | Specifies the service pack release being applied, by default, to message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as ApplVerID  Valid values:  9 - FIX50SP2  0 - FIX27  1 - FIX30  2 - FIX40  3 - FIX41  4 - FIX42  5 - FIX43  6 - FIX44  7 - FIX50  8 - FIX50SP1 | DefApplVerID |
| 1138 | DisplayQty | Qty | The quantity to be displayed . Required for reserve orders. On orders specifies the qty to be displayed, on execution reports the currently displayed quantity. | DisplayQty |
| 1139 | ExchangeSpecialInstructions | String | Free format text string related to exchange. | ExchSpeclInstr |
| 1140 | MaxTradeVol | Qty | The maximum order quantity that can be submitted for a security. | MaxTrdVol |
| 1141 | NoMDFeedTypes | NumInGroup | The number of feed types and corresponding book depths associated with a security |  |
| 1142 | MatchAlgorithm | String | The types of algorithm used to match orders in a specific security. Possilbe value types are FIFO, Allocation, Pro-rata, Lead Market Maker, Currency Calender. | MtchAlgo |
| 1143 | MaxPriceVariation | float | The maximum price variation of an execution from one event to the next for a given security. | MxPxVar |
| 1144 | ImpliedMarketIndicator | int | Indicates that an implied market should be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument. Commonly used in listed derivatives.  Valid values:  0 - Not implied  1 - Implied-in - The existence of a multi-leg instrument is implied by the legs of that instrument  2 - Implied-out - The existence of the underlying legs are implied by the multi-leg instrument  3 - Both Implied-in and Implied-out | ImpldMktInd |
| 1145 | EventTime | UTCTimestamp | Specific time of event. To be used in combination with EventDate [866] | Tm |
| 1146 | MinPriceIncrementAmount | Amt | Minimum price increment amount associated with the MinPriceIncrement ( tag 969). For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor(231). | MinPxIncrAmt |
| 1147 | UnitOfMeasureQty | Qty | Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based, such as, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc. UnitOfMeasureQty is required for UnitOfMeasure(996) Variable Quantity UOMs enumerations. Refer to the definition of UnitOfMeasure(996) for more information on the use of UnitOfMeasureQty. | UOMQty |
| 1148 | LowLimitPrice | Price | Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected | LowLmtPx |
| 1149 | HighLimitPrice | Price | Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected | HiLmtPx |
| 1150 | TradingReferencePrice | Price | Reference price for the current trading price range usually representing the mid price between the HighLimitPrice and LowLimitPrice. The value may be the settlement price or closing price of the prior trading day. | TrdgRefPx |
| 1151 | SecurityGroup | String | An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions. | SecGrp |
| 1152 | LegNumber | int | Allow sequencing of Legs for a Strategy to be captured | LegNo |
| 1153 | SettlementCycleNo | int | Settlement cycle in which the settlement obligation was generated | CycleNo |
| 1154 | SideCurrency | Currency | Used to identify the trading currency on the Trade Capture Report Side | Ccy |
| 1155 | SideSettlCurrency | Currency | Used to identify the settlement currency on the Trade Capture Report Side | SettlCcy |
| 1156 | ApplExtID | int | The extension pack number associated with an application message. |  |
| 1157 | CcyAmt | Amt | Net flow of Currency 1 | CcyAmt |
| 1158 | NoSettlDetails | NumInGroup | Used to group Each Settlement Party |  |
| 1159 | SettlObligMode | int | Used to identify the reporting mode of the settlement obligation which is either preliminary or final  Valid values:  1 - Preliminary  2 - Final | SettlMode |
| 1160 | SettlObligMsgID | String | Message identifier for Settlement Obligation Report | SettlMsgID |
| 1161 | SettlObligID | String | Unique ID for this settlement instruction. | SettlID |
| 1162 | SettlObligTransType | char | Transaction Type - required except where SettlInstMode is 5=Reject SSI request  Valid values:  C - Cancel  N - New  R - Replace  T - Restate | SettlTransTyp |
| 1163 | SettlObligRefID | String | Required where SettlInstTransType is Cancel or Replace | SettlRefID |
| 1164 | SettlObligSource | char | Used to identify whether these delivery instructions are for the buyside or the sellside.  Valid values:  1 - Instructions of Broker  2 - Instructions for Institution  3 - Investor | SettlSrc |
| 1165 | NoSettlOblig | NumInGroup | Number of settlement obligations |  |
| 1166 | QuoteMsgID | String | Unique identifier for a quote message. | QtMsgID |
| 1167 | QuoteEntryStatus | int | Identifies the status of an individual quote. See also QuoteStatus(297) which is used for single Quotes.  Valid values:  0 - Accepted  5 - Rejected  6 - Removed from Market  7 - Expired  12 - Locked Market Warning  13 - Cross Market Warning  14 - Canceled due to Lock Market  15 - Canceled due to Cross Market  16 - Active | QtEntSts |
| 1168 | TotNoCxldQuotes | int | Specifies the number of canceled quotes | TotNoCxldQts |
| 1169 | TotNoAccQuotes | int | Specifies the number of accepted quotes | TotNoAccQts |
| 1170 | TotNoRejQuotes | int | Specifies the number of rejected quotes | TotNoRejQts |
| 1171 | PrivateQuote | Boolean | Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.  Valid values:  Y - Private Quote  N - Public Quote | PrvtQt |
| 1172 | RespondentType | int | Specifies the type of respondents requested.  Valid values:  1 - All market participants  2 - Specified market participants  3 - All Market Makers  4 - Primary Market Maker(s) | RspdntTyp |
| 1173 | MDSubBookType | int | Describes a class of sub book, e.g. for the separation of various lot types. The Sub Book Type indicates that the following Market Data Entries belong to a non-integrated Sub Book. Whenever provided the Sub Book must be used together with MDPriceLevel and MDEntryPositionNo in order to sort the order properly. Values are bilaterally agreed. | MDSubBkTyp |
| 1174 | SecurityTradingEvent | int | Identifies an event related to a SecurityTradingStatus(326). An event occurs and is gone, it is not a state that applies for a period of time.  Valid values:  1 - Order imbalance, auction is extended  2 - Trading resumes (after Halt)  3 - Price Volatility Interruption  4 - Change of Trading Session  5 - Change of Trading Subsession  6 - Change of Security Trading Status  7 - Change of Book Type  8 - Change of Market Depth  or any value conforming to the data type Reserved100Plus | SecTrdEvnt |
| 1175 | NoStatsIndicators | NumInGroup | Number of statistics indicator repeating group entries |  |
| 1176 | StatsType | int | Type of statistics  Valid values:  1 - Exchange Last  2 - High / Low Price  3 - Average Price (VWAP, TWAP ... )  4 - Turnover (Price \* Qty) | StatsTyp |
| 1177 | NoOfSecSizes | NumInGroup | The number of secondary sizes specifies in this entry |  |
| 1178 | MDSecSizeType | int | Specifies the type of secondary size.  Valid values:  1 - Customer  or any value conforming to the data type Reserved100Plus | MDSecSizeType |
| 1179 | MDSecSize | Qty | A part of the MDEntrySize(271) that represents secondary interest as specified by MDSecSizeType(1178). | MDSecSize |
| 1180 | ApplID | String | Identifies the application with which a message is associated. Used only if application sequencing is in effect. | ApplID |
| 1181 | ApplSeqNum | SeqNum | Data sequence number to be used when FIX session is not in effect | ApplSeqNum |
| 1182 | ApplBegSeqNum | SeqNum | Beginning range of application sequence numbers | ApplBegSeqNum |
| 1183 | ApplEndSeqNum | SeqNum | Ending range of application sequence numbers | ApplEndSeq |
| 1184 | SecurityXMLLen | Length | Lenght of the SecurityXML data block. |  |
| 1185 | SecurityXML | XMLData | Actual XML data stream describing a security, normally FpML. |  |
| 1186 | SecurityXMLSchema | String | The schema used to validate the contents of SecurityXML | Schema |
| 1187 | RefreshIndicator | Boolean | Set by the sender to tell the receiver to perform an immediate refresh of the book due to disruptions in the accompanying real-time feed 'Y' - Mandatory refresh by all participants 'N' - Process as required | RefInd |
| 1188 | Volatility | float | Annualized volatility for option model calculations | Vol |
| 1189 | TimeToExpiration | float | Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year. | TmToExp |
| 1190 | RiskFreeRate | float | Interest rate. Usually some form of short term rate. | RFR |
| 1191 | PriceUnitOfMeasure | String | Used to express the UOM of the price if different from the contract. In futures, this can be different for cross-rate products in which the price is quoted in units differently from the contract  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | PxUOM |
| 1192 | PriceUnitOfMeasureQty | Qty | Used to express the UOM Quantity of the price if different from the contract. In futures, this can be different for physically delivered products in which price is quoted in a unit size different from the contract, i.e. a Cattle Future contract has a UOMQty of 40,000 and a PriceUOMQty of 100. | PxUOMQty |
| 1193 | SettlMethod | char | Settlement method for a contract. Can be used as an alternative to CFI Code value  Valid values:  C - Cash settlement required  P - Physical settlement required | SettlMeth |
| 1194 | ExerciseStyle | int | Type of exercise of a derivatives security  Valid values:  0 - European  1 - American  2 - Bermuda | ExerStyle |
| 1195 | OptPayoutAmount | Amt | Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.  Conditionally required if OptPayoutType(1482) is set to binary. | OptPayAmt |
| 1196 | PriceQuoteMethod | String | Method for price quotation  Valid values:  PCTPAR - Percent of Par  STD - Standard, money per unit of a physical  INX - Index  INT - Interest rate Index | PxQteMeth |
| 1197 | ValuationMethod | String | Specifies the type of valuation method applied.  Valid values:  CDS - CDS style collateralization of market to market and coupon  CDSD - CDS in delivery - use recovery rate to calculate obligation  EQTY - premium style  FUT - futures style mark-to-market  FUTDA - futures style with an attached cash adjustment | ValMeth |
| 1198 | ListMethod | int | Indicates whether instruments are pre-listed only or can also be defined via user request  Valid values:  0 - pre-listed only  1 - user requested | ListMeth |
| 1199 | CapPrice | Price | Used to express the ceiling price of a capped call | CapPx |
| 1200 | FloorPrice | Price | Used to express the floor price of a capped put | FlrPx |
| 1201 | NoStrikeRules | NumInGroup | Number of strike rule entries. This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument |  |
| 1202 | StartStrikePxRange | Price | Starting price for the range to which the StrikeIncrement applies. Price refers to the price of the underlying | StartStrkPxRng |
| 1203 | EndStrikePxRange | Price | Ending price of the range to which the StrikeIncrement applies. Price refers to the price of the underlying | EndStrkPxRng |
| 1204 | StrikeIncrement | float | Value by which strike price should be incremented within the specified price range. | StrkIncr |
| 1205 | NoTickRules | NumInGroup | Number of tick rules. This block specifies the rules for determining how a security ticks, i.e. the price increments at which it can be quoted and traded, depending on the current price of the security |  |
| 1206 | StartTickPriceRange | Price | Starting price range for specified tick increment | StartTickPxRng |
| 1207 | EndTickPriceRange | Price | Ending price range for the specified tick increment | EndTickPxRng |
| 1208 | TickIncrement | Price | Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded | TickIncr |
| 1209 | TickRuleType | int | Specifies the type of tick rule which is being described  Valid values:  0 - Regular  1 - Variable  2 - Fixed  3 - Traded as a spread leg  4 - Settled as a spread leg | TickRuleTyp |
| 1210 | NestedInstrAttribType | int | Code to represent the type of instrument attribute  Valid values:  1 - Flat (securities pay interest on a current basis but are traded without interest)  2 - Zero coupon  3 - Interest bearing (for Euro commercial paper when not issued at discount)  4 - No periodic payments  5 - Variable rate  6 - Less fee for put  7 - Stepped coupon  8 - Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue (872) field.  9 - When [and if] issued  10 - Original issue discount  11 - Callable, puttable  12 - Escrowed to Maturity  13 - Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue (872) field  14 - Pre-refunded  15 - In default  16 - Unrated  17 - Taxable  18 - Indexed  19 - Subject To Alternative Minimum Tax  20 - Original issue discount price. Supply price in the InstrAttribValue (872) field  21 - Callable below maturity value  22 - Callable without notice by mail to holder unless registered  23 - Price tick rules for security.  24 - Trade type eligibility details for security.  25 - Instrument Denominator  26 - Instrument Numerator  27 - Instrument Price Precision  28 - Instrument Strike Price  29 - Tradeable Indicator  99 - Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field. | Typ |
| 1211 | NestedInstrAttribValue | String | Attribute value appropriate to the NestedInstrAttribType field | Val |
| 1212 | LegMaturityTime | TZTimeOnly | Time of security's maturity expressed in local time with offset to UTC specified | MatTm |
| 1213 | UnderlyingMaturityTime | TZTimeOnly | Time of security's maturity expressed in local time with offset to UTC specified | MatTm |
| 1214 | DerivativeSymbol | String | Refer to definition for Symbol(55) | Sym |
| 1215 | DerivativeSymbolSfx | String | Refer to definition for SymbolSfx(65)  Valid values: For Fixed Income  CD - EUCP with lump-sum interest rather than discount price  WI - "When Issued" for a security to be reissued under an old CUSIP or ISIN | Sfx |
| 1216 | DerivativeSecurityID | String | Refer to definition for SecurityID(48) | ID |
| 1217 | DerivativeSecurityIDSource | String | Refer to definition for SecurityIDSoruce(22)  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | Src |
| 1218 | NoDerivativeSecurityAltID | NumInGroup | Refer to definition for NoSecurityAltID(454) |  |
| 1219 | DerivativeSecurityAltID | String | Refer to definition for SecurityAltID(455) | ID |
| 1220 | DerivativeSecurityAltIDSource | String | Refer to definition for SecurityAltIDSource(456)  Valid values:  1 - CUSIP  2 - SEDOL  3 - QUIK  4 - ISIN number  5 - RIC code  6 - ISO Currency Code  7 - ISO Country Code  8 - Exchange Symbol  9 - Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)  A - Bloomberg Symbol  B - Wertpapier  C - Dutch  D - Valoren  E - Sicovam  F - Belgian  G - "Common" (Clearstream and Euroclear)  H - Clearing House / Clearing Organization  I - ISDA/FpML Product Specification (XML in EncodedSecurityDesc)  J - Option Price Reporting Authority  K - ISDA/FpML Product URL (URL in SecurityID)  L - Letter of Credit  M - Marketplace-assigned Identifier | Src |
| 1221 | SecondaryLowLimitPrice | Price | Refer to definition of LowLimitPrice(1148) | LowLmtPx |
| 1222 | MaturityRuleID | String | Allows maturity rule to be referenced via an identifier so that rules do not need to be explicitly enumerated | MatRuleID |
| 1223 | StrikeRuleID | String | Allows strike rule to be referenced via an identifier so that rules do not need to be explicitly enumerated | StrkRule |
| 1224 | LegUnitOfMeasureQty | Qty | Refer to definition of UnitOfMeasureQty(1147) | UOMQty |
| 1225 | DerivativeOptPayAmount | Amt | Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount | OptPayAmt |
| 1226 | EndMaturityMonthYear | MonthYear | Ending maturity month year for an option class | EndMMY |
| 1227 | ProductComplex | String | Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc. | ProdCmplx |
| 1228 | DerivativeProductComplex | String | Refer to ProductComplex(1227) | ProdCmplx |
| 1229 | MaturityMonthYearIncrement | int | Increment between successive maturities for an option class | MMYIncr |
| 1230 | SecondaryHighLimitPrice | Price | Refer to definition of HighLimitPrice(1149) | HiLmtPx |
| 1231 | MinLotSize | Qty | Minimum lot size allowed based on lot type specified in LotType(1093) | MinLotSz |
| 1232 | NoExecInstRules | NumInGroup | Number of execution instructions |  |
| 1234 | NoLotTypeRules | NumInGroup | Number of Lot Type Rules |  |
| 1235 | NoMatchRules | NumInGroup | Number of Match Rules |  |
| 1236 | NoMaturityRules | NumInGroup | Number of maturity rules in MarurityRules component block |  |
| 1237 | NoOrdTypeRules | NumInGroup | Number of order types |  |
| 1239 | NoTimeInForceRules | NumInGroup | Number of time in force techniques |  |
| 1240 | SecondaryTradingReferencePrice | Price | Refer to definition for TradingReferencePrice(1150) | TrdgRefPx |
| 1241 | StartMaturityMonthYear | MonthYear | Starting maturity month year for an option class | StartMMY |
| 1242 | FlexProductEligibilityIndicator | Boolean | Used to indicate if a product or group of product supports the creation of flexible securities | FlexProdElig |
| 1243 | DerivFlexProductEligibilityIndicator | Boolean | Refer to FlexProductEligibilityIndicator(1242) | FlexProdElig |
| 1244 | FlexibleIndicator | Boolean | Used to indicate a derivatives security that can be defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price. FlexibleIndicator is an alternative CFICode(461) Standard/Non-standard attribute. | FlexInd |
| 1245 | TradingCurrency | Currency | Used when the trading currency can differ from the price currency | TrdCcy |
| 1246 | DerivativeProduct | int | Valid values:  1 - AGENCY  2 - COMMODITY  3 - CORPORATE  4 - CURRENCY  5 - EQUITY  6 - GOVERNMENT  7 - INDEX  8 - LOAN  9 - MONEYMARKET  10 - MORTGAGE  11 - MUNICIPAL  12 - OTHER  13 - FINANCING | Prod |
| 1247 | DerivativeSecurityGroup | String |  | SecGrp |
| 1248 | DerivativeCFICode | String |  | CFI |
| 1249 | DerivativeSecurityType | String | Valid values:  UST - US Treasury Note (Deprecated Value Use TNOTE) ( Deprecated in FIX.4.4 )  USTB - US Treasury Bill (Deprecated Value Use TBILL) ( Deprecated in FIX.4.4 ) Agency  EUSUPRA - Euro Supranational Coupons \*  FAC - Federal Agency Coupon  FADN - Federal Agency Discount Note  PEF - Private Export Funding \*  SUPRA - USD Supranational Coupons \* Corporate  CORP - Corporate Bond  CPP - Corporate Private Placement  CB - Convertible Bond  DUAL - Dual Currency  EUCORP - Euro Corporate Bond  EUFRN - Euro Corporate Floating Rate Notes  FRN - US Corporate Floating Rate Notes  XLINKD - Indexed Linked  STRUCT - Structured Notes  YANK - Yankee Corporate Bond Currency  FOR - Foreign Exchange Contract ( Deprecated in FIX.5.0SP1 )  FXNDF - Non-deliverable forward  FXSPOT - FX Spot  FXFWD - FX Forward  FXSWAP - FX Swap Derivatives  CDS - Credit Default Swap  FUT - Future  OPT - Option  OOF - Options on Futures  OOP - Options on Physical - use not recommended  IRS - Interest Rate Swap  OOC - Options on Combo Equity  CS - Common Stock  PS - Preferred Stock Financing  REPO - Repurchase  FORWARD - Forward  BUYSELL - Buy Sellback  SECLOAN - Securities Loan  SECPLEDGE - Securities Pledge Government  BRADY - Brady Bond  CAN - Canadian Treasury Notes  CTB - Canadian Treasury Bills  EUSOV - Euro Sovereigns \*  PROV - Canadian Provincial Bonds  TB - Treasury Bill - non US  TBOND - US Treasury Bond  TINT - Interest Strip From Any Bond Or Note  TBILL - US Treasury Bill  TIPS - Treasury Inflation Protected Securities  TCAL - Principal Strip Of A Callable Bond Or Note  TPRN - Principal Strip From A Non-Callable Bond Or Note  TNOTE - US Treasury Note Loan  TERM - Term Loan  RVLV - Revolver Loan  RVLVTRM - Revolver/Term Loan  BRIDGE - Bridge Loan  LOFC - Letter Of Credit  SWING - Swing Line Facility  DINP - Debtor In Possession  DEFLTED - Defaulted  WITHDRN - Withdrawn  REPLACD - Replaced  MATURED - Matured  AMENDED - Amended & Restated  RETIRED - Retired Money Market  BA - Bankers Acceptance  BDN - Bank Depository Note  BN - Bank Notes  BOX - Bill Of Exchanges  CAMM - Canadian Money Markets  CD - Certificate Of Deposit  CL - Call Loans  CP - Commercial Paper  DN - Deposit Notes  EUCD - Euro Certificate Of Deposit  EUCP - Euro Commercial Paper  LQN - Liquidity Note  MTN - Medium Term Notes  ONITE - Overnight  PN - Promissory Note  STN - Short Term Loan Note  PZFJ - Plazos Fijos  SLQN - Secured Liquidity Note  TD - Time Deposit  TLQN - Term Liquidity Note  XCN - Extended Comm Note  YCD - Yankee Certificate Of Deposit Mortgage  ABS - Asset-backed Securities  CMB - Canadian Mortgage Bonds  CMBS - Corp. Mortgage-backed Securities  CMO - Collateralized Mortgage Obligation  IET - IOETTE Mortgage  MBS - Mortgage-backed Securities  MIO - Mortgage Interest Only  MPO - Mortgage Principal Only  MPP - Mortgage Private Placement  MPT - Miscellaneous Pass-through  PFAND - Pfandbriefe \*  TBA - To Be Announced Municipal  AN - Other Anticipation Notes (BAN, GAN, etc.)  COFO - Certificate Of Obligation  COFP - Certificate Of Participation  GO - General Obligation Bonds  MT - Mandatory Tender  RAN - Revenue Anticipation Note  REV - Revenue Bonds  SPCLA - Special Assessment  SPCLO - Special Obligation  SPCLT - Special Tax  TAN - Tax Anticipation Note  TAXA - Tax Allocation  TECP - Tax Exempt Commercial Paper  TMCP - Taxable Municipal CP  TRAN - Tax Revenue Anticipation Note  VRDN - Variable Rate Demand Note  WAR - Warrant Other  MF - Mutual Fund  MLEG - Multileg Instrument  NONE - No Security Type  ? - Wildcard entry for use on Security Definition Request  CASH - Cash | SecTyp |
| 1250 | DerivativeSecuritySubType | String |  | SecSubTyp |
| 1251 | DerivativeMaturityMonthYear | MonthYear |  | MMY |
| 1252 | DerivativeMaturityDate | LocalMktDate |  | MatDt |
| 1253 | DerivativeMaturityTime | TZTimeOnly |  | MatTm |
| 1254 | DerivativeSettleOnOpenFlag | String |  | OpenCloseSettlFlag |
| 1255 | DerivativeInstrmtAssignmentMethod | char | Valid values:  R - Random  P - ProRata | AsgnMeth |
| 1256 | DerivativeSecurityStatus | String | Valid values:  1 - Active  2 - Inactive | Status |
| 1257 | DerivativeInstrRegistry | String |  | Rgstry |
| 1258 | DerivativeCountryOfIssue | Country |  | Ctry |
| 1259 | DerivativeStateOrProvinceOfIssue | String |  | StPrv |
| 1260 | DerivativeLocaleOfIssue | String |  | Lcl |
| 1261 | DerivativeStrikePrice | Price |  | StrkPx |
| 1262 | DerivativeStrikeCurrency | Currency |  | StrkCcy |
| 1263 | DerivativeStrikeMultiplier | float |  | StrkMult |
| 1264 | DerivativeStrikeValue | float |  | StrkValu |
| 1265 | DerivativeOptAttribute | char |  | OptAt |
| 1266 | DerivativeContractMultiplier | float |  | Mult |
| 1267 | DerivativeMinPriceIncrement | float |  | MinPxIncr |
| 1268 | DerivativeMinPriceIncrementAmount | Amt |  | MinPxIncrAmt |
| 1269 | DerivativeUnitOfMeasure | String | Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | UOM |
| 1270 | DerivativeUnitOfMeasureQty | Qty |  | UOMQty |
| 1271 | DerivativeTimeUnit | String | Valid values:  H - Hour  Min - Minute  S - Second  D - Day  Wk - Week  Mo - Month  Yr - Year | TmUnit |
| 1272 | DerivativeSecurityExchange | Exchange |  | Exch |
| 1273 | DerivativePositionLimit | int |  | PosLmt |
| 1274 | DerivativeNTPositionLimit | int |  | NTPosLmt |
| 1275 | DerivativeIssuer | String |  | Issr |
| 1276 | DerivativeIssueDate | LocalMktDate |  | IssDt |
| 1277 | DerivativeEncodedIssuerLen | Length |  | EncIssrLen |
| 1278 | DerivativeEncodedIssuer | data |  | EncIssr |
| 1279 | DerivativeSecurityDesc | String |  | Desc |
| 1280 | DerivativeEncodedSecurityDescLen | Length |  | EncSecDescLen |
| 1281 | DerivativeEncodedSecurityDesc | data |  | EncSecDesc |
| 1282 | DerivativeSecurityXMLLen | Length | Refer to definition SecurityXMLLen(1184) |  |
| 1283 | DerivativeSecurityXML | data | Refer to definition of SecurityXML(1185) |  |
| 1284 | DerivativeSecurityXMLSchema | String | Refer to definition of SecurityXMLSchema(1186) | Schema |
| 1285 | DerivativeContractSettlMonth | MonthYear |  | CSetMo |
| 1286 | NoDerivativeEvents | NumInGroup |  |  |
| 1287 | DerivativeEventType | int | Valid values:  1 - Put  2 - Call  3 - Tender  4 - Sinking Fund Call  5 - Activation  6 - Inactiviation  7 - Last Eligible Trade Date  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 - Initial Inventory Due Date  16 - Final Inventory Due Date  17 - First Intent Date  18 - Last Intent Date  19 - Position Removal Date  99 - Other | EventTyp |
| 1288 | DerivativeEventDate | LocalMktDate |  | Dt |
| 1289 | DerivativeEventTime | UTCTimestamp |  | Tm |
| 1290 | DerivativeEventPx | Price |  | Px |
| 1291 | DerivativeEventText | String |  | Txt |
| 1292 | NoDerivativeInstrumentParties | NumInGroup | Refer to definition of NoParties(453) |  |
| 1293 | DerivativeInstrumentPartyID | String | Refer to definition of PartyID(448) | ID |
| 1294 | DerivativeInstrumentPartyIDSource | String | Refer to definition of PartyIDSource(447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1295 | DerivativeInstrumentPartyRole | int | REfer to definition of PartyRole(452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1296 | NoDerivativeInstrumentPartySubIDs | NumInGroup | Refer to definition for NoPartySubIDs(802) |  |
| 1297 | DerivativeInstrumentPartySubID | String | Refer to definition for PartySubID(523) | ID |
| 1298 | DerivativeInstrumentPartySubIDType | int | Refer to definition for PartySubIDType(803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 1299 | DerivativeExerciseStyle | char | Type of exercise of a derivatives security  Valid values:  0 - European  1 - American  2 - Bermuda | ExerStyle |
| 1300 | MarketSegmentID | String | Identifies the market segment | MktSegID |
| 1301 | MarketID | Exchange | Identifies the Market | MktID |
| 1302 | MaturityMonthYearIncrementUnits | int | Unit of measure for the Maturity Month Year Increment  Valid values:  0 - Months  1 - Days  2 - Weeks  3 - Years | MMYIncrUnits |
| 1303 | MaturityMonthYearFormat | int | Format used to generate the MaturityMonthYear for each option  Valid values:  0 - YearMonth Only (default)  1 - YearMonthDay  2 - YearMonthWeek | MMYFmt |
| 1304 | StrikeExerciseStyle | int | Expiration Style for an option class:  Valid values:  0 - European  1 - American  2 - Bermuda | StrkExrStyle |
| 1305 | SecondaryPriceLimitType | int | Describes the how the price limits are expressed  Valid values:  0 - Price  1 - Ticks  2 - Percentage | PxLmtTyp |
| 1306 | PriceLimitType | int | Describes the how the price limits are expressed  Valid values:  0 - Price  1 - Ticks  2 - Percentage | PxLmtTyp |
| 1308 | ExecInstValue | char | Indicates execution instructions that are valid for the specified market segment  Valid values:  0 - Stay on offer side  1 - Not held  2 - Work  3 - Go along  4 - Over the day  5 - Held  6 - Participate don't initiate  7 - Strict scale  8 - Try to scale  9 - Stay on bid side  A - No cross (cross is forbidden)  B - OK to cross  C - Call first  D - Percent of volume (indicates that the sender does not want to be all of the volume on the floor vs. a specific percentage)  E - Do not increase - DNI  F - Do not reduce - DNR  G - All or none - AON  H - Reinstate on system failure (mutually exclusive with Q and l)  I - Institutions only  J - Reinstate on Trading Halt (mutually exclusive with K and m)  K - Cancel on Trading Halt (mutually exclusive with J and m)  L - Last peg (last sale) ( Deprecated in FIX.5.0 )  M - Mid-price peg (midprice of inside quote) ( Deprecated in FIX.5.0 )  N - Non-negotiable  O - Opening peg ( Deprecated in FIX.5.0 )  P - Market peg ( Deprecated in FIX.5.0 )  Q - Cancel on system failure (mutually exclusive with H and l)  R - Primary peg (primary market - buy at bid/sell at offer) ( Deprecated in FIX.5.0 )  S - Suspend  T - Fixed Peg to Local best bid or offer at time of order ( Deprecated in FIX.5.0 )  U - Customer Display Instruction (Rule 11Ac1-1/4)  V - Netting (for Forex)  W - Peg to VWAP ( Deprecated in FIX.5.0 )  X - Trade Along  Y - Try To Stop  Z - Cancel if not best  a - Trailing Stop Peg ( Deprecated in FIX.5.0 )  b - Strict Limit (No price improvement)  c - Ignore Price Validity Checks  d - Peg to Limit Price ( Deprecated in FIX.5.0 )  e - Work to Target Strategy  f - Intermarket Sweep  g - External Routing Allowed  h - External Routing Not Allowed  i - Imbalance Only  j - Single execution requested for block trade  k - Best Execution  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)  r - Execute as delta neutral using volatility provided  s - Execute as duration neutral  t - Execute as FX neutral | ExecInstValu |
| 1309 | NoTradingSessionRules | NumInGroup | Allows trading rules to be expressed by trading session |  |
| 1310 | NoMarketSegments | NumInGroup | Number of Market Segments on which a security may trade. |  |
| 1311 | NoDerivativeInstrAttrib | NumInGroup |  |  |
| 1312 | NoNestedInstrAttrib | NumInGroup |  |  |
| 1313 | DerivativeInstrAttribType | int | Refer to definition of InstrAttribType(871)  Valid values:  1 - Flat (securities pay interest on a current basis but are traded without interest)  2 - Zero coupon  3 - Interest bearing (for Euro commercial paper when not issued at discount)  4 - No periodic payments  5 - Variable rate  6 - Less fee for put  7 - Stepped coupon  8 - Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue (872) field.  9 - When [and if] issued  10 - Original issue discount  11 - Callable, puttable  12 - Escrowed to Maturity  13 - Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue (872) field  14 - Pre-refunded  15 - In default  16 - Unrated  17 - Taxable  18 - Indexed  19 - Subject To Alternative Minimum Tax  20 - Original issue discount price. Supply price in the InstrAttribValue (872) field  21 - Callable below maturity value  22 - Callable without notice by mail to holder unless registered  23 - Price tick rules for security.  24 - Trade type eligibility details for security.  25 - Instrument Denominator  26 - Instrument Numerator  27 - Instrument Price Precision  28 - Instrument Strike Price  29 - Tradeable Indicator  99 - Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field. | Typ |
| 1314 | DerivativeInstrAttribValue | String | Refer to definition of InstrAttribValue(872) | Val |
| 1315 | DerivativePriceUnitOfMeasure | String | Refer to definition for PriceUnitOfMeasure(1191)  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | PxUOM |
| 1316 | DerivativePriceUnitOfMeasureQty | Qty | Refer to definition of PriceUnitOfMeasureQty(1192) | PxUOMQty |
| 1317 | DerivativeSettlMethod | char | Refer to definition of SettlMethod(1193)  Valid values:  C - Cash settlement required  P - Physical settlement required | SettlMeth |
| 1318 | DerivativePriceQuoteMethod | String | Refer to definition of PriceQuoteMethod(1196)  Valid values:  PCTPAR - Percent of Par  STD - Standard, money per unit of a physical  INX - Index  INT - Interest rate Index | PxQteMeth |
| 1319 | DerivativeValuationMethod | String | Refer to definition of ValuationMethod(1197).  Valid values:  CDS - CDS style collateralization of market to market and coupon  CDSD - CDS in delivery - use recovery rate to calculate obligation  EQTY - premium style  FUT - futures style mark-to-market  FUTDA - futures style with an attached cash adjustment | ValMeth |
| 1320 | DerivativeListMethod | int | Indicates whether instruments are pre-listed only or can also be defined via user request  Valid values:  0 - pre-listed only  1 - user requested | ListMeth |
| 1321 | DerivativeCapPrice | Price | Refer to definition of CapPrice(1199) | CapPx |
| 1322 | DerivativeFloorPrice | Price | Refer to definition of FloorPrice(1200) | FlrPx |
| 1323 | DerivativePutOrCall | int | Indicates whether an Option is for a put or call  Valid values:  0 - Put  1 - Call | PutCall |
| 1324 | ListUpdateAction | char | If provided, then Instrument occurrence has explicitly changed  Valid values:  A - Add  D - Delete  M - Modify | ListUpdActn |
| 1325 | ParentMktSegmID | String | Reference to a parent Market Segment. See MarketSegmentID(1300) | ParentMktSegmID |
| 1326 | TradingSessionDesc | String | Trading Session description | TradingSessionDesc |
| 1327 | TradSesUpdateAction | char | Specifies the action taken for the specified trading sessions.  Valid values:  A - Add  D - Delete  M - Modify | TradSesUpdtActn |
| 1328 | RejectText | String | Those will be used by Firms to send a reason for rejecting a trade in an allocate claim model. | RejTxt |
| 1329 | FeeMultiplier | float | This is a multiplier that Clearing (Fee system) will use to calculate fees and will be sent to the firms on their confirms. | FeeMult |
| 1330 | UnderlyingLegSymbol | String | Refer to definition for Symbol(55) | Sym |
| 1331 | UnderlyingLegSymbolSfx | String | Refer to definition for SymbolSfx(65) | Sfx |
| 1332 | UnderlyingLegSecurityID | String | Refer to definition for SecurityID(48) | ID |
| 1333 | UnderlyingLegSecurityIDSource | String | Refer to definition for SecurityIDSource(22) | Src |
| 1334 | NoUnderlyingLegSecurityAltID | NumInGroup | Refer to definition for NoSecurityAltID(454) |  |
| 1335 | UnderlyingLegSecurityAltID | String | Refer to definition for SecurityAltID(455) | AltID |
| 1336 | UnderlyingLegSecurityAltIDSource | String | Refer to definition for SecurityAltIDSource(456) | AltIDSrc |
| 1337 | UnderlyingLegSecurityType | String | Refer to definition for SecurityType(167) | SecType |
| 1338 | UnderlyingLegSecuritySubType | String | Refer to definition for SecuritySubType(762) | SubType |
| 1339 | UnderlyingLegMaturityMonthYear | MonthYear | Refer to definition for MaturityMonthYear(200) | MMY |
| 1340 | UnderlyingLegStrikePrice | Price | Refer to definition for StrikePrice(202) | StrkPx |
| 1341 | UnderlyingLegSecurityExchange | String | Refer to definition for SecurityExchange(207) | Exch |
| 1342 | NoOfLegUnderlyings | NumInGroup | Number of Underlyings, Identifies the Underlying of the Leg |  |
| 1343 | UnderlyingLegPutOrCall | int | Refer to definition for PutOrCall(201) | PutCall |
| 1344 | UnderlyingLegCFICode | String | Refer to definition for CFICode(461) | CFI |
| 1345 | UnderlyingLegMaturityDate | LocalMktDate | Date of maturity. | MatDt |
| 1346 | ApplReqID | String | Unique identifier for request | ApplReqID |
| 1347 | ApplReqType | int | Type of Application Message Request being made.  Valid values:  5 - Cancel retransmission  6 - Cancel retransmission and unsubscribe to the specified applications  0 - Retransmission of application messages for the specified Applications  1 - Subscription to the specified Applications  2 - Request for the last ApplLastSeqNum published for the specified Applications  3 - Request valid set of Applications  4 - Unsubscribe to the specified Applications | ApplReqTyp |
| 1348 | ApplResponseType | int | Used to indicate the type of acknowledgement being sent.  Valid values:  0 - Request successfully processed  1 - Application does not exist  2 - Messages not available | ApplRespTyp |
| 1349 | ApplTotalMessageCount | int | Total number of messages included in transmission. | ApplTotMsgCnt |
| 1350 | ApplLastSeqNum | SeqNum | Application sequence number of last message in transmission | ApplLastSeqNum |
| 1351 | NoApplIDs | NumInGroup | Specifies number of application id occurrences |  |
| 1352 | ApplResendFlag | Boolean | Used to indicate that a message is being sent in response to an Application Message Request. It is possible for both ApplResendFlag and PossDupFlag to be set on the same message if the Sender's cache size is greater than zero and the message is being resent due to a session level resend request | ApplResendFlag |
| 1353 | ApplResponseID | String | Identifier for the Applicaton Message Request Ack | ApplRespID |
| 1354 | ApplResponseError | int | Used to return an error code or text associated with a response to an Application Request.  Valid values:  0 - Application does not exist  1 - Messages requested are not available  2 - User not authorized for application | ApplRespErr |
| 1355 | RefApplID | String | Reference to the unique application identifier which corresponds to ApplID(1180) from the Application Sequence Group component | RefApplID |
| 1356 | ApplReportID | String | Identifier for the Application Sequence Reset | ApplRptID |
| 1357 | RefApplLastSeqNum | SeqNum | Application sequence number of last message in transmission. | RefApplLastSeqNum |
| 1358 | LegPutOrCall | int | Refer to definition of PutOrCall(201) | PutCall |
| 1361 | TotNoFills | int | Total number of fill entries across all messages. Should be the sum of all NoFills(1362) in each message that has repeating list of fill entries related to the same ExecID(17). Used to support fragmentation. | TotNoFills |
| 1362 | NoFills | NumInGroup |  |  |
| 1363 | FillExecID | String | Refer to ExecID(17). Used when multiple partial fills are reported in single Execution Report. ExecID and FillExecID should not overlap, | FillExecID |
| 1364 | FillPx | Price | Price of Fill. Refer to LastPx(31). | FillPx |
| 1365 | FillQty | Qty | Quantity of Fill. Refer to LastQty(32). | FillQty |
| 1366 | LegAllocID | String | The AllocID(70) of an individual leg of a multileg order. | LegAllocID |
| 1367 | LegAllocSettlCurrency | Currency | Identifies settlement currency for the leg level allocation. | AllocSettlCcy |
| 1368 | TradSesEvent | int | Identifies an event related to a TradSesStatus(340). An event occurs and is gone, it is not a state that applies for a period of time.  Valid values:  0 - Trading resumes (after Halt)  1 - Change of Trading Session  2 - Change of Trading Subsession  3 - Change of Trading Status  or any value conforming to the data type Reserved100Plus | TradSesEvent |
| 1369 | MassActionReportID | String | Unique identifier of Order Mass Cancel Report or Order Mass Action Report message as assigned by sell-side (broker, exchange, ECN) | MassActionReportID |
| 1370 | NoNotAffectedOrders | NumInGroup | Number of not affected orders in the repeating group of order ids. |  |
| 1371 | NotAffectedOrderID | String | OrderID(37) of an order not affected by a mass cancel request. | NotAffectedOrderID |
| 1372 | NotAffOrigClOrdID | String | ClOrdID(11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests. | NotAffOrigClOrdID |
| 1373 | MassActionType | int | Specifies the type of action requested  Valid values:  1 - Suspend orders  2 - Release orders from suspension  3 - Cancel orders | MassActionType |
| 1374 | MassActionScope | int | Specifies scope of Order Mass Action Request.  Valid values:  11 - Cancel for Security Issuer  12 - Cancel for Issuer of Underlying Security  1 - All orders for a security  2 - All orders for an underlying security  3 - All orders for a Product  4 - All orders for a CFICode  5 - All orders for a SecurityType  6 - All orders for a trading session  7 - All orders  8 - All orders for a Market  9 - All orders for a Market Segment  10 - All orders for a Security Group  or any value conforming to the data type Reserved100Plus | MassActionScope |
| 1375 | MassActionResponse | int | Specifies the action taken by counterparty order handling system as a result of the action type indicated in MassActionType of the Order Mass Action Request.  Valid values:  0 - Rejected - See MassActionRejectReason(1376)  1 - Accepted | MassActionResponse |
| 1376 | MassActionRejectReason | int | Reason Order Mass Action Request was rejected  Valid values:  10 - Invalid or unknown Security Issuer  11 - Invalid or unknown Issuer of Underlying Security   0 - Mass Action Not Supported  1 - Invalid or unknown security  2 - Invalid or unknown underlying security  3 - Invalid or unknown Product  4 - Invalid or unknown CFICode  5 - Invalid or unknown SecurityType  6 - Invalid or unknown trading session  7 - Invalid or unknown Market  8 - Invalid or unknown Market Segment  9 - Invalid or unknown Security Group  99 - Other  or any value conforming to the data type Reserved100Plus | MassActionRejectReason |
| 1377 | MultilegModel | int | Specifies the type of multileg order.  Valid values:  0 - Predefined Multileg Security  1 - User-defined Multleg Security  2 - User-defined, Non-Securitized, Multileg | MlegModel |
| 1378 | MultilegPriceMethod | int | Code to represent how the multileg price is to be interpreted when applied to the legs. (See Volume : "Glossary" for further value definitions)  Valid values:  0 - Net Price  1 - Reversed Net Price  2 - Yield Difference  3 - Individual  4 - Contract Weighted Average Price  5 - Multiplied Price | MlegPxMeth |
| 1379 | LegVolatility | float | Specifies the volatility of an instrument leg. | LegVolatility |
| 1380 | DividendYield | Percentage | The continuously-compounded annualized dividend yield of the underlying(s) of an option. Used as a parameter to theoretical option pricing models. | DividendYield |
| 1381 | LegDividendYield | Percentage | Refer to definition for DividendYield(1380). | LegDividendYield |
| 1382 | CurrencyRatio | float | Specifies the currency ratio between the currency used for a multileg price and the currency used by the outright book defined by the leg. Example: Multileg quoted in EUR, outright leg in USD and 1 EUR = 0,7 USD then CurrencyRatio = 0.7 | CurrencyRatio |
| 1383 | LegCurrencyRatio | float | Specifies the currency ratio between the currency used for a multileg price and the currency used by the outright book defined by the leg. Example: Multileg quoted in EUR, outright leg in USD and 1 EUR = 0,7 USD then LegCurrencyRatio = 0.7 | LegCurrencyRatio |
| 1384 | LegExecInst | MultipleCharValue | Refer to ExecInst(18) Same values as ExecInst(18)  Valid values:  0 - Stay on offer side  1 - Not held  2 - Work  3 - Go along  4 - Over the day  5 - Held  6 - Participate don't initiate  7 - Strict scale  8 - Try to scale  9 - Stay on bid side  A - No cross (cross is forbidden)  B - OK to cross  C - Call first  D - Percent of volume (indicates that the sender does not want to be all of the volume on the floor vs. a specific percentage)  E - Do not increase - DNI  F - Do not reduce - DNR  G - All or none - AON  H - Reinstate on system failure (mutually exclusive with Q and l)  I - Institutions only  J - Reinstate on Trading Halt (mutually exclusive with K and m)  K - Cancel on Trading Halt (mutually exclusive with J and m)  L - Last peg (last sale) ( Deprecated in FIX.5.0 )  M - Mid-price peg (midprice of inside quote) ( Deprecated in FIX.5.0 )  N - Non-negotiable  O - Opening peg ( Deprecated in FIX.5.0 )  P - Market peg ( Deprecated in FIX.5.0 )  Q - Cancel on system failure (mutually exclusive with H and l)  R - Primary peg (primary market - buy at bid/sell at offer) ( Deprecated in FIX.5.0 )  S - Suspend  T - Fixed Peg to Local best bid or offer at time of order ( Deprecated in FIX.5.0 )  U - Customer Display Instruction (Rule 11Ac1-1/4)  V - Netting (for Forex)  W - Peg to VWAP ( Deprecated in FIX.5.0 )  X - Trade Along  Y - Try To Stop  Z - Cancel if not best  a - Trailing Stop Peg ( Deprecated in FIX.5.0 )  b - Strict Limit (No price improvement)  c - Ignore Price Validity Checks  d - Peg to Limit Price ( Deprecated in FIX.5.0 )  e - Work to Target Strategy  f - Intermarket Sweep  g - External Routing Allowed  h - External Routing Not Allowed  i - Imbalance Only  j - Single execution requested for block trade  k - Best Execution  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)  r - Execute as delta neutral using volatility provided  s - Execute as duration neutral  t - Execute as FX neutral | LegExecInst |
| 1385 | ContingencyType | int | Defines the type of contingency.  Valid values:  1 - One Cancels the Other (OCO)  2 - One Triggers the Other (OTO)  3 - One Updates the Other (OUO) - Absolute Quantity Reduction  4 - One Updates the Other (OUO) - Proportional Quantity Reduction  or any value conforming to the data type Reserved100Plus | ContingencyType |
| 1386 | ListRejectReason | int | Identifies the reason for rejection of a New Order List message. Note that OrdRejReason(103) is used if the rejection is based on properties of an individual order part of the List.  Valid values:  0 - Broker / Exchange option  2 - Exchange closed  4 - Too late to enter  5 - Unknown order  6 - Duplicate Order (e.g. dupe ClOrdID)  11 - Unsupported order characteristic  99 - Other  or any value conforming to the data type Reserved100Plus | ListRejectReason |
| 1387 | NoTrdRepIndicators | NumInGroup | Number of trade reporting indicators |  |
| 1388 | TrdRepPartyRole | int | Identifies the type of party for trade reporting. Same values as PartyRole(452).  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | PtyRole |
| 1389 | TrdRepIndicator | Boolean | Specifies whether the trade should be reported (or not) to parties of the provided TrdRepPartyRole(1388). Used to override standard reporting behavior by the receiver of the trade report and thereby complements the PublTrdIndicator( tag1390). | TrdRepInd |
| 1390 | TradePublishIndicator | int | Indicates if a trade should be reported via a market reporting service. The indicator governs all reporting services of the recipient. Replaces PublishTrdIndicator(852).  Valid values:  0 - Do Not Publish Trade  1 - Publish Trade  2 - Deferred Publication | TrdPubInd |
| 1391 | UnderlyingLegOptAttribute | char | Refer to definition of OptAttribute(206) | OptAt |
| 1392 | UnderlyingLegSecurityDesc | String | Refer to definition of SecurityDesc(107) | Desc |
| 1393 | MarketReqID | String | Unique ID of a Market Definition Request message. | MktReqID |
| 1394 | MarketReportID | String | Market Definition message identifier. | MktRptID |
| 1395 | MarketUpdateAction | char | Specifies the action taken for the specified MarketID(1301) + MarketSegmentID(1300).  Valid values:  A - Add  D - Delete  M - Modify | MktUpdtActn |
| 1396 | MarketSegmentDesc | String | Description or name of Market Segment | MarketSegmentDesc |
| 1397 | EncodedMktSegmDescLen | Length | Byte length of encoded (non-ASCII characters) EncodedMktSegmDesc(1324) field. | EncodedMktSegmDescLen |
| 1398 | EncodedMktSegmDesc | data | Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the MarketSegmDesc field. | EncodedMktSegmDesc |
| 1399 | ApplNewSeqNum | SeqNum | Used to specify a new application sequence number. | ApplNewSeqNum |
| 1400 | EncryptedPasswordMethod | int | Enumeration defining the encryption method used to encrypt password fields. At this time there are no encryption methods defined by FPL.  Valid values:  or any value conforming to the data type Reserved100Plus | EncPwdMethod |
| 1401 | EncryptedPasswordLen | Length | Length of the EncryptedPassword(1402) field |  |
| 1402 | EncryptedPassword | data | Encrypted password - encrypted via the method specified in the field EncryptedPasswordMethod(1400) | EncPwd |
| 1403 | EncryptedNewPasswordLen | Length | Length of the EncryptedNewPassword(1404) field |  |
| 1404 | EncryptedNewPassword | data | Encrypted new password - encrypted via the method specified in the field EncryptedPasswordMethod(1400) | EncNewPwd |
| 1405 | UnderlyingLegMaturityTime | TZTimeOnly | Time of security's maturity expressed in local time with offset to UTC specified | MatTm |
| 1406 | RefApplExtID | int | The extension pack number associated with an application message. | RefApplExtID |
| 1407 | DefaultApplExtID | int | The extension pack number that is the default for a FIX session. | DfltApplExtID |
| 1408 | DefaultCstmApplVerID | String | The default custom application version ID that is the default for a session. |  |
| 1409 | SessionStatus | int | Status of a FIX session  Valid values:  0 - Session active  1 - Session password changed  2 - Session password due to expire  3 - New session password does not comply with policy  4 - Session logout complete  5 - Invalid username or password  6 - Account locked  7 - Logons are not allowed at this time  8 - Password expired  or any value conforming to the data type Reserved100Plus | SessStat |
| 1410 | DefaultVerIndicator | Boolean |  | DfltVerInd |
| 1411 | Nested4PartySubIDType | int | Refer to definition of PartySubIDType(803)  Valid values:  1 - Firm  2 - Person  3 - System  4 - Application  5 - Full legal name of firm  6 - Postal address  7 - Phone number  8 - Email address  9 - Contact name  10 - Securities account number (for settlement instructions)  11 - Registration number (for settlement instructions and confirmations)  12 - Registered address (for confirmation purposes)  13 - Regulatory status (for confirmation purposes)  14 - Registration name (for settlement instructions)  15 - Cash account number (for settlement instructions)  16 - BIC  17 - CSD participant member code  18 - Registered address  19 - Fund account name  20 - Telex number  21 - Fax number  22 - Securities account name  23 - Cash account name  24 - Department  25 - Location desk  26 - Position account type  27 - Security locate ID  28 - Market maker  29 - Eligible counterparty  30 - Professional client  31 - Location  32 - Execution venue  33 - Currency delivery identifier | Typ |
| 1412 | Nested4PartySubID | String | Refer to definition of PartySubID(523) | ID |
| 1413 | NoNested4PartySubIDs | NumInGroup | Refer to definition of NoPartySubIDs(802) | NoNested4PartySubIDs |
| 1414 | NoNested4PartyIDs | NumInGroup | Refer to definition of NoPartyIDs(453) | NoNested4PartyIDs |
| 1415 | Nested4PartyID | String | Refer to definition of PartyID(448) | ID |
| 1416 | Nested4PartyIDSource | char | Refer to definition of PartyIDSource(447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1417 | Nested4PartyRole | int | Refer to definition of PartyRole(452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1418 | LegLastQty | Qty | Fill quantity for the leg instrument | LastQty |
| 1419 | UnderlyingExerciseStyle | int | Type of exercise of a derivatives security  Valid values:  0 - European  1 - American  2 - Bermuda | ExerStyle |
| 1420 | LegExerciseStyle | int | Type of exercise of a derivatives security  Valid values:  0 - European  1 - American  2 - Bermuda | ExerStyle |
| 1421 | LegPriceUnitOfMeasure | String | Refer to definition for PriceUnitOfMeasure(1191)  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | PxUOM |
| 1422 | LegPriceUnitOfMeasureQty | Qty | Refer to definition of PriceUnitOfMeasureQty(1192) | PxUOMQty |
| 1423 | UnderlyingUnitOfMeasureQty | Qty | Refer to definition of UnitOfMeasureQty(1147) | UOMQty |
| 1424 | UnderlyingPriceUnitOfMeasure | String | Refer to definition for PriceUnitOfMeasure(1191)  Valid values: Fixed Magnitude UOM  Bcf - Billion cubic feet  MMbbl - Million Barrels ( Deprecated in FIX.5.0SP1 )  MMBtu - One Million BTU  MWh - Megawatt hours Variable Quantity UOM  Bbl - Barrels  Bu - Bushels  lbs - pounds  Gal - Gallons  oz\_tr - Troy Ounces  t - Metric Tons (aka Tonne)  tn - Tons (US)  USD - US Dollars  Alw - Allowances | PxUOM |
| 1425 | UnderlyingPriceUnitOfMeasureQty | Qty | Refer to definition of PriceUnitOfMeasureQty(1192) | PxUOMQty |
| 1426 | ApplReportType | int | Type of report  Valid values:  3 - Application message re-send completed.  0 - Reset ApplSeqNum to new value specified in ApplNewSeqNum(1399)  1 - Reports that the last message has been sent for the ApplIDs Refer to RefApplLastSeqNum(1357) for the application sequence number of the last message.  2 - Heartbeat message indicating that Application identified by RefApplID(1355) is still alive. Refer to RefApplLastSeqNum(1357) for the application sequence number of the previous message. | ApplRptTyp |
| 1427 | SideExecID | String | When reporting trades, used to reference the identifier of the execution (ExecID) being reported if different ExecIDs were assigned to each side of the trade. | SideExecID |
| 1428 | OrderDelay | int | Time lapsed from order entry until match, based on the unit of time specified in OrderDelayUnit. Default is seconds if OrderDelayUnit is not specified. Value = 0, indicates the aggressor (the initiating side of the trade). | OrdDelay |
| 1429 | OrderDelayUnit | int | Time unit in which the OrderDelay(1428) is expressed  Valid values:  0 - Seconds (default if not specified)  1 - Tenths of a second  2 - Hundredths of a second  3 - milliseconds  4 - microseconds  5 - nanoseconds  10 - minutes  11 - hours  12 - days  13 - weeks  14 - months  15 - years  or any value conforming to the data type Reserved100Plus | OrdDelayUnit |
| 1430 | VenueType | char | Identifies the type of venue where a trade was executed  Valid values:  E - Electronic  P - Pit  X - Ex-Pit | VenuTyp |
| 1431 | RefOrdIDReason | int | The reason for updating the RefOrdID  Valid values:  0 - GTC from previous day  1 - Partial Fill Remaining  2 - Order Changed  or any value conforming to the data type Reserved100Plus | RefOrdIDRsn |
| 1432 | OrigCustOrderCapacity | int | The customer capacity for this trade at the time of the order/execution. Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).  Valid values:  1 - Member trading for their own account  2 - Clearing Firm trading for its proprietary account  3 - Member trading for another member  4 - All other | OrigCustOrdCpcty |
| 1433 | RefApplReqID | String | Used to reference a previously submitted ApplReqID (1346) from within a subsequent ApplicationMessageRequest(MsgType=BW) | RefID |
| 1434 | ModelType | int | Type of pricing model used  Valid values:  0 - Utility provided standard model  1 - Proprietary (user supplied) model | ModelTyp |
| 1435 | ContractMultiplierUnit | int | Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit ContractMultiplier(tag 231) is expressed in.  Valid values:  0 - Shares  1 - Hours  2 - Days | MultTyp |
| 1436 | LegContractMultiplierUnit | int | "Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit LegContractMultiplier(tag 614) is expressed in.  Valid values:  0 - Shares  1 - Hours  2 - Days | MultTyp |
| 1437 | UnderlyingContractMultiplierUnit | int | Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit UndlyContractMultiplier(tag 436) is expressed in.  Valid values:  0 - Shares  1 - Hours  2 - Days | MultTyp |
| 1438 | DerivativeContractMultiplierUnit | int | Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit DerivativeContractMultiplier(tag 1266)is expressed in.  Valid values:  0 - Shares  1 - Hours  2 - Days | MultTyp |
| 1439 | FlowScheduleType | int | The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".  Valid values:  0 - NERC Eastern Off-Peak  1 - NERC Western Off-Peak  2 - NERC Calendar-All Days in month  3 - NERC Eastern Peak  4 - NERC Western Peak  or any value conforming to the data type Reserved100Plus | FlowSchedTyp |
| 1440 | LegFlowScheduleType | int | The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".  Valid values:  0 - NERC Eastern Off-Peak  1 - NERC Western Off-Peak  2 - NERC Calendar-All Days in month  3 - NERC Eastern Peak  4 - NERC Western Peak  or any value conforming to the data type Reserved100Plus | FlowSchedTyp |
| 1441 | UnderlyingFlowScheduleType | int | The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".  Valid values:  0 - NERC Eastern Off-Peak  1 - NERC Western Off-Peak  2 - NERC Calendar-All Days in month  3 - NERC Eastern Peak  4 - NERC Western Peak  or any value conforming to the data type Reserved100Plus | FlowSchedTyp |
| 1442 | DerivativeFlowScheduleType | int | The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".  Valid values:  0 - NERC Eastern Off-Peak  1 - NERC Western Off-Peak  2 - NERC Calendar-All Days in month  3 - NERC Eastern Peak  4 - NERC Western Peak  or any value conforming to the data type Reserved100Plus | FlowSchedTyp |
| 1443 | FillLiquidityInd | int | Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled  Valid values:  1 - Added Liquidity  2 - Removed Liquidity  3 - Liquidity Routed Out  4 - Auction | LqdtyInd |
| 1444 | SideLiquidityInd | int | Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.  Valid values:  1 - Added Liquidity  2 - Removed Liquidity  3 - Liquidity Routed Out  4 - Auction | LqdtyInd |
| 1445 | NoRateSources | NumInGroup | Number of rate sources being specified. |  |
| 1446 | RateSource | int | Identifies the source of rate information. For FX, the reference source to be used for the FX spot rate.  Valid values:  0 - Bloomberg  1 - Reuters  2 - Telerate  99 - Other | RtSrc |
| 1447 | RateSourceType | int | Indicates whether the rate source specified is a primary or secondary source.  Valid values:  0 - Primary  1 - Secondary | RtSrcTyp |
| 1448 | ReferencePage | String | Identifies the reference "page" from the rate source. For FX, the reference page to the spot rate to be used for the reference FX spot rate. | RefPg |
| 1449 | RestructuringType | String | A category of CDS credit even in which the underlying bond experiences a restructuring. Used to define a CDS instrument.  Valid values:  FR - Full Restructuring  MR - Modified Restructuring  MM - Modified Mod Restructuring  XR - No Restructuring specified | RestrctTyp |
| 1450 | Seniority | String | Specifies which issue (underlying bond) will receive payment priority in the event of a default. Used to define a CDS instrument.  Valid values:  SD - Senior Secured  SR - Senior  SB - Subordinated | Snrty |
| 1451 | NotionalPercentageOutstanding | Percentage | Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index. Used to calculate the true value of a CDS trade or position. | NotlPctOut |
| 1452 | OriginalNotionalPercentageOutstanding | Percentage | Used to reflect the Original value prior to the application of a credit event. See NotionalPercentageOutstanding(1451). | OrigNotlPctOut |
| 1453 | UnderlyingRestructuringType | String | See RestructuringType(1449)  Valid values:  FR - Full Restructuring  MR - Modified Restructuring  MM - Modified Mod Restructuring  XR - No Restructuring specified | RestrctTyp |
| 1454 | UnderlyingSeniority | String | See Seniority(1450)  Valid values:  SD - Senior Secured  SR - Senior  SB - Subordinated | Snrty |
| 1455 | UnderlyingNotionalPercentageOutstanding | Percentage | See NotionalPercentageOutstanding(1451) | NotlPctOut |
| 1456 | UnderlyingOriginalNotionalPercentageOutstanding | Percentage | See OriginalNotionalPercentageOutstanding(1452) | OrigNotlPctOut |
| 1457 | AttachmentPoint | Percentage | Lower bound percentage of the loss that the tranche can endure. | AttchPnt |
| 1458 | DetachmentPoint | Percentage | Upper bound percentage of the loss the tranche can endure. | DetchPnt |
| 1459 | UnderlyingAttachmentPoint | Percentage | See AttachmentPoint(1457). | AttchPnt |
| 1460 | UnderlyingDetachmentPoint | Percentage | See DetachmentPoint(1458). | DetchPnt |
| 1461 | NoTargetPartyIDs | NumInGroup | Identifies the number of target parties identified in a mass action. |  |
| 1462 | TargetPartyID | String | PartyID value within an target party repeating group. | ID |
| 1463 | TargetPartyIDSource | char | PartyIDSource value within an target party repeating group. Same values as PartyIDSource (447)  Valid values: For all PartyRoles  B - BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")  C - Generally accepted market participant identifier (e.g. NASD mnemonic)  D - Proprietary / Custom code  E - ISO Country Code  F - Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)  G - MIC (ISO 10383 - Market Identificer Code) (See "Appendix 6-C")  H - CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number) For PartyRole = "InvestorID" and for CIV  6 - UK National Insurance or Pension Number  7 - US Social Security Number  8 - US Employer or Tax ID Number  9 - Australian Business Number  A - Australian Tax File Number For PartyRole = "InvestorID" and for Equities  1 - Korean Investor ID  2 - Taiwanese Qualified Foreign Investor ID QFII/FID  3 - Taiwanese Trading Acct  4 - Malaysian Central Depository (MCD) number  5 - Chinese Investor ID For PartyRole="Broker of Credit"  I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document | Src |
| 1464 | TargetPartyRole | int | PartyRole value within an target party repeating group. Same values as PartyRole (452)  Valid values:  82 - Central Registration Depository (CRD)  83 - Clearing Account  84 - Acceptable Settling Counterparty  85 - Unacceptable Settling Counterparty  1 - Executing Firm (formerly FIX 4.2 ExecBroker)  2 - Broker of Credit (formerly FIX 4.2 BrokerOfCredit)  3 - Client ID (formerly FIX 4.2 ClientID)  4 - Clearing Firm (formerly FIX 4.2 ClearingFirm)  5 - Investor ID  6 - Introducing Firm  7 - Entering Firm  8 - Locate / Lending Firm (for short-sales)  9 - Fund Manager Client ID (for CIV)  10 - Settlement Location (formerly FIX 4.2 SettlLocation)  11 - Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)  12 - Executing Trader (associated with Executing Firm - actually executes)  13 - Order Origination Firm (e.g. buy-side firm)  14 - Giveup Clearing Firm (firm to which trade is given up)  15 - Correspondant Clearing Firm  16 - Executing System  17 - Contra Firm  18 - Contra Clearing Firm  19 - Sponsoring Firm  20 - Underlying Contra Firm  21 - Clearing Organization  22 - Exchange  24 - Customer Account  25 - Correspondent Clearing Organization  26 - Correspondent Broker  27 - Buyer/Seller (Receiver/Deliverer)  28 - Custodian  29 - Intermediary  30 - Agent  31 - Sub-custodian  32 - Beneficiary  33 - Interested party  34 - Regulatory body  35 - Liquidity provider  36 - Entering trader  37 - Contra trader  38 - Position account  39 - Contra Investor ID  40 - Transfer to Firm  41 - Contra Position Account  42 - Contra Exchange  43 - Internal Carry Account  44 - Order Entry Operator ID  45 - Secondary Account Number  46 - Foreign Firm  47 - Third Party Allocation Firm  48 - Claiming Account  49 - Asset Manager  50 - Pledgor Account  51 - Pledgee Account  52 - Large Trader Reportable Account  53 - Trader mnemonic  54 - Sender Location  55 - Session ID  56 - Acceptable Counterparty  57 - Unacceptable Counterparty  58 - Entering Unit  59 - Executing Unit  60 - Introducing Broker  61 - Quote originator  62 - Report originator  63 - Systematic internaliser (SI)  64 - Multilateral Trading Facility (MTF)  65 - Regulated Market (RM)  66 - Market Maker  67 - Investment Firm  68 - Host Competent Authority (Host CA)  69 - Home Competent Authority (Home CA)  70 - Competent Authority of the most relevant market in terms of liquidity (CAL)  71 - Competent Authority of the Transaction (Execution) Venue (CATV)  72 - Reporting intermediary (medium/vendor via which report has been published)  73 - Execution Venue  74 - Market data entry originator  75 - Location ID  76 - Desk ID  77 - Market data market  78 - Allocation Entity  79 - Prime Broker providing General Trade Services  80 - Step-Out Firm (Prime Broker)  81 - BrokerClearingID | R |
| 1465 | SecurityListID | String | Specifies an identifier for a Security List | ListID |
| 1466 | SecurityListRefID | String | Specifies a reference from one Security List to another. Used to support a hierarchy of Security Lists. | ListRefID |
| 1467 | SecurityListDesc | String | Specifies a description or name of a Security List. | ListDesc |
| 1468 | EncodedSecurityListDescLen | Length | Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc (tbd) field. |  |
| 1469 | EncodedSecurityListDesc | data | Encoded (non-ASCII characters) representation of the SecurityListDesc (1467) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the SecurityListDesc field. |  |
| 1470 | SecurityListType | int | Specifies a type of Security List.  Valid values:  1 - Industry Classification  2 - Trading List  3 - Market / Market Segment List  4 - Newspaper List  or any value conforming to the data type Reserved100Plus | ListTyp |
| 1471 | SecurityListTypeSource | int | Specifies a specific source for a SecurityListType. Relevant when a certain type can be provided from various sources.  Valid values:  1 - ICB (Industry Classification Benchmark) published by Dow Jones and FTSE - www.icbenchmark.com  2 - NAICS (North American Industry Classification System). Replaced SIC (Standard Industry Classification) www.census.gov/naics or www.naics.com.  3 - GICS (Global Industry Classification Standard) published by Standards & Poor  or any value conforming to the data type Reserved100Plus | LstTypSrc |
| 1472 | NewsID | String | Unique identifier for a News message | ID |
| 1473 | NewsCategory | int | Category of news mesage.  Valid values:  0 - Company News  1 - Marketplace News  2 - Financial Market News  3 - Technical News  99 - Other News  or any value conforming to the data type Reserved100Plus | NewsCatgy |
| 1474 | LanguageCode | Language | The national language in which the news item is provided. | LangCd |
| 1475 | NoNewsRefIDs | NumInGroup | Number of News reference items |  |
| 1476 | NewsRefID | String | Reference to another News message identified by NewsID(1474). | RefID |
| 1477 | NewsRefType | int | Type of reference to another News Message item. Defines if the referenced news item is a replacement, is in a different language, or is complimentary.  Valid values:  0 - Replacement  1 - Other Language  2 - Complimentary  or any value conforming to the data type Reserved100Plus | RefTyp |
| 1478 | StrikePriceDeterminationMethod | int | Specifies how the strike price is determined at the point of option exercise. The strike may be fixed throughout the life of the option, set at expiration to the value of the underlying, set to the average value of the underlying , or set to the optimal value of the underlying.  Conditionally, required if value is other than "fixed".  Valid values:  1 - Fixed Strike  2 - Strike set at expiration to underlying or other value (lookback floating)  3 - Strike set to average of underlying settlement price across the life of the option  4 - Strike set to optimal value  or any value conforming to the data type Reserved100Plus | StrkPxDtrmnMeth |
| 1479 | StrikePriceBoundaryMethod | int | Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise.  Valid values:  1 - Less than underlying price is in-the-money (ITM)  2 - Less than or equal to the underlying price is in-the-money(ITM)  3 - Equal to the underlying price is in-the-money(ITM)  4 - Greater than or equal to underlying price is in-the-money(ITM)  5 - Greater than underlying is in-the-money(ITM) | StrkPxBndryMeth |
| 1480 | StrikePriceBoundaryPrecision | Percentage | Used in combination with StrikePriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls. | StrkPxBndryPrcsn |
| 1481 | UnderlyingPriceDeterminationMethod | int | Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option").  Valid values:  1 - Regular  2 - Special reference  3 - Optimal value (Lookback)  4 - Average value (Asian option) | PxDtrmnMeth |
| 1482 | OptPayoutType | int | Indicates the type of payout that will result from an in-the-money option.  Valid values:  1 - Vanilla  2 - Capped  3 - Binary | OptPayoutTyp |
| 1483 | NoComplexEvents | NumInGroup | Number of complex event occurrences. |  |
| 1484 | ComplexEventType | int | Identifies the type of complex event.  Valid values:  1 - Capped  2 - Trigger  3 - Knock-in up  4 - Kock-in down  5 - Knock-out up  6 - Knock-out down  7 - Underlying  8 - Reset Barrier  9 - Rolling Barrier | Typ |
| 1485 | ComplexOptPayoutAmount | Amt | Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount. | OptPayAmt |
| 1486 | ComplexEventPrice | Price | Specifies the price at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484). | Px |
| 1487 | ComplexEventPriceBoundaryMethod | int | Specifies the boundary condition to be used for the event price relative to the underlying price at the point the complex event outcome takes effect as determined by the ComplexEventPriceTimeType.  Valid values:  1 - Less than ComplexEventPrice(1486)  2 - Less than or equal to ComplexEventPrice(1486)  3 - Equal to ComplexEventPrice(1486)  4 - Greater than or equal to ComplexEventPrice(1486)  5 - Greater than ComplexEventPrice(1486) | PxBndryMeth |
| 1488 | ComplexEventPriceBoundaryPrecision | Percentage | Used in combination with ComplexEventPriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls. | PxBndryPrcsn |
| 1489 | ComplexEventPriceTimeType | int | Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the ComplexEventType.  Valid values:  1 - Expiration  2 - Immediate (At Any Time)  3 - Specified Date/Time | PxTmTyp |
| 1490 | ComplexEventCondition | int | Specifies the condition between complex events when more than one event is specified.  Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events would use an "and" condition since both conditions must be in effect for a payout to result.  Valid values:  1 - And  2 - Or | Cond |
| 1491 | NoComplexEventDates | NumInGroup | Number of complex event date occurrences for a given complex event. |  |
| 1492 | ComplexEventStartDate | UTCTimestamp | Specifies the start date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options ComplexEventStartDate must always be less than or equal to ComplexEventEndDate. | StartDt |
| 1493 | ComplexEventEndDate | UTCTimestamp | Specifies the end date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options ComplexEventEndDate must always be greater than or equal to ComplexEventStartDate. | EndDt |
| 1494 | NoComplexEventTimes | NumInGroup | Number of complex event time occurrences for a given complex event date The default in case of an absence of time fields is 00:00:00-23:59:59. |  |
| 1495 | ComplexEventStartTime | UTCTimeOnly | Specifies the start time of the time range on which a complex event date is effective.  ComplexEventStartTime must always be less than or equal to ComplexEventEndTime. | StartTm |
| 1496 | ComplexEventEndTime | UTCTimeOnly | Specifies the end time of the time range on which a complex event date is effective. ComplexEventEndTime must always be greater than or equal to ComplexEventStartTime. | EndTm |
| 1497 | StreamAsgnReqID | String | Unique identifier for the stream assignment request provided by the requester. | ReqID |
| 1498 | StreamAsgnReqType | int | Type of stream assignment request.  Valid values:  1 - Stream assignment for new customer(s)  2 - Stream assignment for existing customer(s) | AsgnReqTyp |
| 1499 | NoAsgnReqs | NumInGroup | Number of assignment requests. |  |
| 1500 | MDStreamID | String | The identifier or name of the price stream. | MDStrmID |
| 1501 | StreamAsgnRptID | String | Unique identifier of the stream assignment report provided by the respondent. | RptID |
| 1502 | StreamAsgnRejReason | int | Reason code for stream assignment request reject.  Valid values:  0 - Unknown client  1 - Exceeds maximum size  2 - Unknown or Invalid currency pair  3 - No available stream  99 - Other  or any value conforming to the data type Reserved100Plus | RejRsn |
| 1503 | StreamAsgnAckType | int | Type of acknowledgement.  Valid values:  0 - Assignment Accepted  1 - Assignment Rejected | ActTyp |
| 1504 | RelSymTransactTime | UTCTimestamp | See TransactTime(60) | TxnTm |
| 1617 | StreamAsgnType | int | The type of assignment being affected in the Stream Assignment Report.  Valid values:  1 - Assignment  2 - Rejected  3 - Terminate/Unassign | AsgnTyp |

## 

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| 10 | [CheckSum](#fld_CheckSum) |
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| 243 | [UnderlyingRepoCollateralSecurityType](#fld_UnderlyingRepoCollateralSecurityType) |
| 245 | [UnderlyingRepurchaseRate](#fld_UnderlyingRepurchaseRate) |
| 244 | [UnderlyingRepurchaseTerm](#fld_UnderlyingRepurchaseTerm) |
| 1453 | [UnderlyingRestructuringType](#fld_UnderlyingRestructuringType) |
| 458 | [UnderlyingSecurityAltID](#fld_UnderlyingSecurityAltID) |
| 459 | [UnderlyingSecurityAltIDSource](#fld_UnderlyingSecurityAltIDSource) |
| 307 | [UnderlyingSecurityDesc](#fld_UnderlyingSecurityDesc) |
| 308 | [UnderlyingSecurityExchange](#fld_UnderlyingSecurityExchange) |
| 309 | [UnderlyingSecurityID](#fld_UnderlyingSecurityID) |
| 305 | [UnderlyingSecurityIDSource](#fld_UnderlyingSecurityIDSource) |
| 763 | [UnderlyingSecuritySubType](#fld_UnderlyingSecuritySubType) |
| 310 | [UnderlyingSecurityType](#fld_UnderlyingSecurityType) |
| 1454 | [UnderlyingSeniority](#fld_UnderlyingSeniority) |
| 987 | [UnderlyingSettlementDate](#fld_UnderlyingSettlementDate) |
| 988 | [UnderlyingSettlementStatus](#fld_UnderlyingSettlementStatus) |
| 975 | [UnderlyingSettlementType](#fld_UnderlyingSettlementType) |
| 1039 | [UnderlyingSettlMethod](#fld_UnderlyingSettlMethod) |
| 732 | [UnderlyingSettlPrice](#fld_UnderlyingSettlPrice) |
| 733 | [UnderlyingSettlPriceType](#fld_UnderlyingSettlPriceType) |
| 884 | [UnderlyingStartValue](#fld_UnderlyingStartValue) |
| 593 | [UnderlyingStateOrProvinceOfIssue](#fld_UnderlyingStateOrProvinceOfIssue) |
| 888 | [UnderlyingStipType](#fld_UnderlyingStipType) |
| 889 | [UnderlyingStipValue](#fld_UnderlyingStipValue) |
| 941 | [UnderlyingStrikeCurrency](#fld_UnderlyingStrikeCurrency) |
| 316 | [UnderlyingStrikePrice](#fld_UnderlyingStrikePrice) |
| 311 | [UnderlyingSymbol](#fld_UnderlyingSymbol) |
| 312 | [UnderlyingSymbolSfx](#fld_UnderlyingSymbolSfx) |
| 1000 | [UnderlyingTimeUnit](#fld_UnderlyingTimeUnit) |
| 822 | [UnderlyingTradingSessionID](#fld_UnderlyingTradingSessionID) |
| 823 | [UnderlyingTradingSessionSubID](#fld_UnderlyingTradingSessionSubID) |
| 998 | [UnderlyingUnitOfMeasure](#fld_UnderlyingUnitOfMeasure) |
| 1423 | [UnderlyingUnitOfMeasureQty](#fld_UnderlyingUnitOfMeasureQty) |
| 996 | [UnitOfMeasure](#fld_UnitOfMeasure) |
| 1147 | [UnitOfMeasureQty](#fld_UnitOfMeasureQty) |
| 325 | [UnsolicitedIndicator](#fld_UnsolicitedIndicator) |
| 61 | [Urgency](#fld_Urgency) |
| 149 | [URLLink](#fld_URLLink) |
| 553 | [Username](#fld_Username) |
| 923 | [UserRequestID](#fld_UserRequestID) |
| 924 | [UserRequestType](#fld_UserRequestType) |
| 926 | [UserStatus](#fld_UserStatus) |
| 927 | [UserStatusText](#fld_UserStatusText) |
| 62 | [ValidUntilTime](#fld_ValidUntilTime) |
| 1197 | [ValuationMethod](#fld_ValuationMethod) |
| 408 | [ValueOfFutures](#fld_ValueOfFutures) |
| 1430 | [VenueType](#fld_VenueType) |
| 1188 | [Volatility](#fld_Volatility) |
| 636 | [WorkingIndicator](#fld_WorkingIndicator) |
| 410 | [WtAverageLiquidity](#fld_WtAverageLiquidity) |
| 213 | [XmlData](#fld_XmlData) |
| 212 | [XmlDataLen](#fld_XmlDataLen) |
| 236 | [Yield](#fld_Yield) |
| 701 | [YieldCalcDate](#fld_YieldCalcDate) |
| 696 | [YieldRedemptionDate](#fld_YieldRedemptionDate) |
| 697 | [YieldRedemptionPrice](#fld_YieldRedemptionPrice) |
| 698 | [YieldRedemptionPriceType](#fld_YieldRedemptionPriceType) |
| 235 | [YieldType](#fld_YieldType) |

# 

# Appendix 6-A

## Valid Currency Codes

Currency codes used in FIX are those defined in ISO 4217 standard. To obtain the current valid list please contact the ISO 4217 secretariat at +44-181-996-9000 or on World Wide Web at:

<http://www.bsi.org.uk/bsi/products/standards/products/currency.xhtml>

Another online reference at the time of this writing is: <http://www.xe.com/iso4217.htm>

*Note: Prices defined in FIX messages should be made consistent with the currency code used. In some markets, prices are quoted as multiples or fractions of the currency, FIX messages should normalize the amount to coincide with the indicated code (e.g. UK securities are quoted in pence but must be represented in FIX messages as pounds).*

# Appendix 6-B

## FIX Fields Based Upon Other Standards

Values for many of the fields within the FIX Protocol specification are based upon several ISO standards. See <http://www.iso.ch> for the official ISO website.

### ISO Standards used by the FIX Protocol Specification

|  |  |  |
| --- | --- | --- |
| **Description** | **FIX Fields** | **ISO Standard** |
| Bank Identification Code | SettlBrkrCode  SettlInstCode  SecuritySettlAgentCode  CashSettlAgentCode | ISO 9362:1994Banking–Banking telecommunication messages – Bank identifier codesRegistration AuthorityBank Identifier Code Registerc/o S.W.I.F.T.Avenue Adèle 1B-1310 La HulpeBelgiumTel. + 32 2 655 31 11Fax + 32 2 655 32 26<www.swift.com> |
| Country | SecurityIDSource + SecurityID  UnderlyingSecurityIDSource + UnderlyingSecurityID  SettlLocation  BidDescriptor  Country  CountryOfIssue | ISO3166-1:1997ISO 3166-2:1998Codes for the representation of names of countries and their subdivisions –Part 1: Country codesPart 2: Country subdivision codeBilingual editionMaintenance AgencyC/o DIN Deutsches Institut für NormungBurggrafenstrasse 6D-10787 Berlin GermanyPostal address:D-10772 BerlinTel. + 49 30 2601 2791Fax + 49 30 2601 1231E-mail lechner@nabd.din.de<http://www.din.de/gremien/nas/nabd/iso3166ma/index.html> |
| Currency | Currency  SecurityIDSource + SecurityID  UnderlyingSecurityIDSource + UnderlyingSecurityID  SettlCurrency  MiscFeeCurr  Underlying Currency | ISO 4217:1995Codes for the representation of currencies and fundsBilingual editionMaintenance Agencyc/o British Standards Institution389 Chiswick High RoadLondon W4 4ALUnited KingdomTel. + 44 181 996 9000Fax + 44 181 996 7400Telex 82 57 77 bsi mk gE-mail Anna\_Wadsworth@BSI.ORG.UK[http://www.bsi.org.uk](http://www.bsi.org.uk/) |
| Exchange/Market Code | LastMkt  ExDestination  SecurityExchange  MDMkt  UnderlyingSecurityExchange | ISO 10383:1992Codes for exchanges and regulated markets - Market identifier codes (MIC)Registration AuthorityMarket Identifier Code Registerc/o S.W.I.F.T.Avenue Adèle 1B-1310 La HulpeBelgiumTel. + 32 2 655 31 11Fax + 32 2 655 32 26Telex 26 532 swbru b [www.swift.com](http://www.swift.com)  *As of the time of this publication the current list of MIC values as well as the ability to request a MIC value online is:*  <http://www.iso15022.org/MIC/homepageMIC.htm> |
| Security Identification | SecurityIDSource + SecurityID  UnderlyingSecurityIDSource + UnderlyingSecurityID | ISO 6166:2001Securities – International Securities Identification Numbering System (ISIN)Registration AuthorityANNAc/o SICOVAM SA115, rue RéaumurF-75081 Paris Cedex 02FranceTel. + 33 1 55 34 55 86Fax + 33 1 55 34 57 71[http://www.anna-nna.com](http://www.anna-nna.com/)) |
| Security Type/Classification | CFICode | ISO 10962:2001Securities–Classification of Financial Instruments (CFI code)Registration AuthorityANNAc/o SICOVAM SA115, rue RéaumurF-75081 Paris Cedex 02FranceTel. + 33 1 55 34 55 86Fax + 33 1 55 34 57 71 [http://www.anna-nna.com](http://www.anna-nna.com/) |
| URI (Uniforml Resource Identifier) | URLLink  ResponseDestination | W3C Web Resource Naming and Addressing Note that "URL" (Uniform Resource Locator), commonly referred to by web browsers, is a subset of the URI standard. The W3C standards body considers URL an "informal term (no longer used in technical specifications)".  Discussion: [uri@w](mailto:uri@w3.org)[3c.org](mailto:uri@w3.org)  Owner: <http://www.w3c.org/People/Connolly/> <http://www.w3c.org/Addressing/> |
| Language | LanguageCode | ISO 639-1 **Codes for the representation of names of languages -- Part 1: Alpha-2 code**  **Registration Authority**  c/o International Information Centre for Terminology (Infoterm)  Zentrum für Translationswissenschaft, Universität Wien  Gymnasiumstrasse 50  **AT-1190 Wien**  Austria  Tel:  +43 664 3446181  Fax: +43 1 524 06 06 99  E-mail: [infopoint@infoterm.org](mailto:infopoint@infoterm.org) |

# Appendix 6-C

## Exchange Codes - ISO 10383 Market Identifier Code (MIC)

As of FIX 4.3, Exchange Codes used in FIX are those defined in ISO 10383 standard: Market Identifier Code (MIC). The cross-reference list below is a subset of ISO 10383 values as of the time of this publication. It is provided to facilitate the transition from the Reuters exchange suffix codes which versions of FIX prior to FIX 4.2 were based upon. The official standard and set of values are maintained by the ISO 10383 standard and any discrepancies below should be considered typographical errors using the ISO 10383 standard as the correct set of values. These values are maintained by ISO 10383 secretariat (see "Appendix 6-B") and as of the time of this publication the website link to view current list of MIC values is: <http://www.iso15022.org/MIC/homepageMIC.htm>

Note that "Old FIX 4.2" values which are underlined represent "numeric codes" assigned by the FIX organization in lieu of a valid Reuters exchange suffix. Such values which have a valid MIC value should use the MIC value. Markets without a MIC value should apply to the ISO 10383 Registration Authority (SWIFT) for an appropriate value. The FIX organization will maintain numeric values for required market identifiers which are unable to establish a MIC value for some reason.

**Disclaimer:** Please refer to the current ISO 10383 standard for the complete list. The following list is a **subset** and designed primarily to support cross-referencing mapping from FIX versions <= 4.2 to FIX versions >= 4.3 (when the FIX specification standard changed from Reuters exchange suffix to ISO 10383 MIC code).

**MIC STANDARD CROSS\_REF TO FIX 4.2 20010501 Errata:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **MIC Value** | **BIC** | **Institution** | **Old FIX 4.2 Exchange Name** | **Old FIX 4.2 Value** |
| **DSMD** |  | DOHA SECURITIES MARKET | Doha Securities Market | QA |
| **IEPA** |  | INTERCONTINENTAL EXCHANGE LTD. | Intercontinental Exchange | 48 |
| **PINX** |  | PINK SHEETS LLC (NQB) | Pink Sheets (National Quotation Bureau) | PNK |
| **THRD** |  | THE THIRD MARKET CORPORATION | Third Market | TH |
| **TRWB** |  | TRADEWEB LLC | TradeWeb | 30 |
| **XABJ** | XABJCIA1XXX | BOURSE DES VALEURS ABIDJAN | Abidjan Stock Exchange | CI |
| **XACE** | XACENL21XXX | AMSTERDAM COMMODITY EXCHANGE |  |  |
| **XADE** | XADEGRA1XXX | ATHENS DERIVATIVES EXCHANGE S.A. (ADEX), THE |  |  |
| **XAEX** | XAEXNL21XXX | AEX-AGRICULTURAL FUTURES EXCHANGE | *AEX Options and Futures Exchange* | *E* |
| **XALB** | XALBCA61XXX | ALBERTA STOCK EXCHANGE, THE | << defunct exchange >> |  |
| **XAMM** | XAMMJOA1XXX | AMMAN STOCK EXCHANGE | Amman Stock Exchange | AM |
| **XAMS** | XAMSNL21XXX | AMSTERDAMSE EFFECTENBEURS | *AEX Stock Exchange* | *AS* |
| **XANT** | XANTBE21XXX | BEURS VAN ANTWERPEN (ANTWERP STOCK EXCHANGE) |  |  |
| **XAOM** | XAOMAU21XXX | AUSTRALIAN OPTIONS MARKET |  |  |
| **XAPI** | XAPIRU81XXX | ASIA-PACIFIC INTERBANK CURRENCY EXCHANGE THE, JOINT STOCK COMPANY |  |  |
| **XASE** | XASEUS31XXX | AMERICAN STOCK EXCHANGE | American Stock Exchange | A |
| AMERICAN STOCK EXCHANGE (ASE) BONDS |
| AMERICAN STOCK OPTIONS EXCHANGE | American Stock Exchange Options | 1 |
| **XASX** | XASXAU2SXXX | ASX OPERATIONS PTY LIMITED | Australian Stock Exchange | AX |
| **XATH** | XATHGRA1XXX | ATHENS STOCK EXCHANGE |  |  |
| **XAUK** | XAUKNZ21XXX | NEW ZEALAND STOCK EXCHANGE - AUCKLAND |  |  |
| **XAVB** | XAVBESM1XXX | CMB, AGENCIA DE VALORES Y BOLSA |  |  |
| **XBAH** | XBAHBHB1XXX | BAHRAIN STOCK EXCHANGE | Bahrain Stock Exchange | BH |
| **XBAN** | XBANIN51XXX | BANGALORE STOCK EXCHANGE LTD |  |  |
| **XBAR** | XBARESB1XXX | BARCELONA STOCK EXCHANGE | Barcelona Stock Exchange - Floor Trading | BC |
| **XBAV** | XBAVESB1XXX | MERCHBOLSA AGENCIA DE VALORES, S.A. |  |  |
| **XBCE** | XBCEHUH1XXX | BUDAPEST COMMODITY EXCHANGE |  |  |
| **XBCN** | XBCNESB1XXX | SOCIEDAD RECTORA DE LA BOLSA DE VALORES DE BARCELONA S.A. |  |  |
| **XBDA** | XBDABMH1XXX | BERMUDA STOCK EXCHANGE LTD, THE |  |  |
| **XBDP** | XBDPPTPPXXX | BOLSA DE DERIVADOS DO PORTO |  |  |
| **XBER** | XBERDEB1XXX | BERLINER WERTPAPIERBOERSE | Berlin Stock Exchange | BE |
| **XBEY** | XBEYLBB1XXX | BOURSE DE BEYROUTH | Beirut Stock Exchange | BY |
| **XBFO** | XBFOBEB1XXX | BELFOX (BELGIAN FUTURES AND OPTIONS EXCHANGE) | Belfox | B |
| **XBIL** | XBILES21XXX | BOLSA DE VALORES DE BILBAO | Bilbao Stock Exchange | BI |
| **XBKK** | XBKKTHB1XXX | STOCK EXCHANGE OF THAILAND | Thailand Stock Exchange | BK |
| BANGKOK FOREIGN |
| **XBMF** | XBMFBRSPXXX | BOLSA DE MERCADORIAS E FUTUROS - BM E F |  |  |
| **XBNV** | XBNVCRS1XXX | BOLSA NACIONAL DE VALORES, S.A. |  |  |
| **XBOG** | XBOGCOB1XXX | BOLSA DE BOGOTA S.A. |  |  |
| **XBOL** | XBOLBOL1XXX | BOLSA BOLIVIANA DE VALORES S.A. |  |  |
| **XBOM** | XBOMINB1XXX | BOMBAY STOCK EXCHANGE | Bombay Stock Exchange | BO |
| **XBOR** | XBORFR21XXX | BORDEAUX STOCK EXCHANGE |  |  |
| **XBOS** | XBOSUS31XXX | BOSTON STOCK EXCHANGE | Boston Stock Exchange | B |
| **XBOT** | XBOTBWG1XXX | BOTSWANA SHARE MARKET | Botswana Share Market | BT |
| **XBOX** |  | BOSTON OPTIONS EXCHANGE (BOX) |  |  |
| **XBPR** | XBPRDEF1XXX | DEUTSCHE BOERSE (BOX-PRODUCT) |  |  |
| **XBRA** | XBRASKB1XXX | BRATISLAVA STOCK EXCHANGE, THE |  |  |
| **XBRE** | XBREDE21XXX | BREMER WERTPAPIERBOERSE | Bremen Stock Exchange | BM |
| **XBRN** | XBRNCH21XXX | BERNE STOCK EXCHANGE | Berne Stock Exchange | BN |
| **XBRU** | XBRUBEB1XXX | BRUSSELS STOCK EXCHANGE | Brussels Stock Exchange | BR |
| **XBSE** | XBSEROB1XXX | BUCHAREST STOCK EXCHANGE |  |  |
| **XBSL** | XBSLCHB1XXX | BASLE STOCK EXCHANGE | << defunct exchange >> |  |
| **XBSP** | XBSPBRS1XXX | BOLSA DE VALORES DE SAO PAULO | Sao Paulo Stock Exchange | SA |
| **XBUD** | XBUDHUH1XXX | BUDAPEST STOCK EXCHANGE |  |  |
| **XBUE** | XBUEARB1XXX | BUENOS AIRES STOCK EXCHANGE |  |  |
| **XBUL** | XBULBGS1XXX | FIRST BULGARIAN STOCK EXCHANGE |  |  |
| **XCAI** | XCAIEGC1XXX | CAIRO STOCK EXCHANGE |  |  |
| **XCAL** | XCALINC1XXX | CALCUTTA STOCK EXCHANGE | Calcutta Stock Exchange | CL |
| **XCAR** | XCARVEC1XXX | CARACAS STOCK EXCHANGE |  |  |
| **XCAS** | XCASMAM1XXX | CASABLANCA STOCK EXCHANGE |  |  |
| **XCBO** | XCBOUS41XXX | CHICAGO BOARD OPTIONS EXCHANGE | Chicago Board Options Exchange | W |
| **XCBT** | XCBTUS41XXX | CHICAGO BOARD OF TRADE |  |  |
| **XCCE** | XCCEJPJ1XXX | CHUBU COMMODITY EXCHANGE |  |  |
| **XCEC** | XCECUS31XXX | COMMODITIES EXCHANGE CENTER |  |  |
| **XCEL** | XCELSI21XXX | COMMODITY EXCHANGE OF LJUBLJANA |  |  |
| **XCET** | XCETUZ21XXX | COMMODITY EXCHANGE 'TASHKENT' |  |  |
| **XCFE** | XCFECNS1XXX | CHINA FOREIGN EXCHANGE TRADE SYSTEM |  |  |
| **XCFF** | XCFFUS31XXX | CANTOR FINANCIAL FURTURES EXCHANGE |  |  |
| **XCFV** | XCFVVEC1XXX | CAMARA DE COMPSENSACISON DE OPCIONES Y FUTUROS DE VENEZUELA | *Electronic Stock Exchange of Venezuela* | *EB* |
| **XCHI** | XCHIUS41XXX | CHICAGO STOCK EXCHANGE, INC. | Chicago Stock Exchange | MW |
| **XCIE** |  | THE CHANNEL ISLANDS STOCK EXCHANGE | Channel Islands | CH |
| **XCIS** | XCISUS41XXX | CINCINNATI STOCK EXCHANGE | Cincinnati Stock Exchange | C |
| **XCME** | XCMEUS4CXXX | CHICAGO MERCANTILE EXCHANGE | Chicago Mercantile Exchange (CME) | 2 |
| GLOBEX CHICAGO MERCANTILE EXCHANGE |
| **XCMO** | XCMOMYK1XXX | COMMODITY AND MONETARY EXCHANGE OF MALAYSIA |  |  |
| **XCOL** | XCOLLKL1XXX | COLOMBO STOCK EXCHANGE | Colombo Stock Exchange | CM |
| **XCOR** | XCORGB21XXX | COREDEAL |  |  |
| **XCRC** | XCRCUS41XXX | CHICAGO RICE AND COTTON EXCHANGE |  |  |
| **XCSC** | XCSCUS31XXX | NEW YORK COCOA, COFFEE AND SUGAR EXCHANGE |  |  |
| **XCSE** | XCSEDKK1XXX | COPENHAGEN STOCK EXCHANGE | Copenhagen Stock Exchange | CO |
| **XCUE** | XCUEUZ21XXX | CURRENCY EXCHANGE |  |  |
| **XCVM** | XCVMPTPPXXX | INTERBOLSA, SOC. GESTORA DE SISTEMAS DE LIQUIDACAO E DE SISTEMAS CENTRALIZADOS DE VALORES MOBILIARIOS, SA | Interbolsa (Portugal) | IN |
| **XCYS** | XCYSCY21XXX | CYPRUS STOCK EXCHANGE INSTITUTION |  |  |
| **XDES** | XDESIND1XXX | DELHI STOCK EXCHANGE | Dehli Stock Exchange | DL |
| **XDFM** |  | DUBAI FINANCIAL MARKET | Dubai Financial Market | DU |
| **XDHA** | XDHABDD1XXX | DHAKA STOCK EXCHANGE LTD |  |  |
| **XDMI** | XDMIITM1XXX | ITALIAN DERIVATIVES MARKET (IDEM) |  |  |
| **XDTB** | XDTBDEF1XXX | DTB DEUTSCHE TERMINBOERSE GMBH |  |  |
| **XDUB** | XDUBIE21XXX | IRISH STOCK EXCHANGE | Irish Stock Exchange | I |
| **XDUS** | XDUSDED1XXX | RHEINISCHE-WESTFAELISCHE BOERSE ZU DUESSELDORF | Dusseldorf Stock Exchange | D |
| **XDWZ** | XDWZDEF1XXX | DEUTSCHE BOERSE AG, FRANKFURT AM MAIN |  |  |
| XETRA |
| EURO MTS, Frankfurt |
| NEW MARKET XETRA |
| NEW MARKET FRANKFURT |
| **XEAS** | XEASBEB1XXX | EASDAQ S.A. |  |  |
| **XEEE** | XEEEDEF1XXX | EUROPEAN ENERGY EXCHANGE AG |  |  |
| **XEMD** | XEMDMXM1XXX | MERCADO MEXICANO DE DERIVADOS |  |  |
| **XETR** | XETRDEF1XXX | DEUTSCHER KASSENVEREIN AG GRUPPE DEUTSCHE BOERSE |  |  |
| **XEUB** | XEUBDEF1XXX | EUREX BONDS |  |  |
| **XEUC** | XEUCNL21XXX | EURONEXT COM, COMMODITIES FUTURES & OPTIONS |  |  |
| **XEUE** | XEUENL21XXX | EURONEXT EQF, EQUITIES & INDICES DERIVATIVES |  |  |
| **XEUI** | XEUINL21XXX | EURONEXT IRF, INTEREST RATE FUTURE& OPTIONS |  |  |
| **XEUM** | XEUMFRP1XXX | EURONEXT MONEP |  |  |
| **XEUN** | XEUNFRP1XXX | EURONEXT PARIS |  |  |
| **XEUR** | XEURCHZ1XXX | EUREX AG | Eurex Germany (DTB) | d |
| XEURDEF1XXX | EUREX DEUTSCHLAND |
| **XFIR** | XFIRIT31XXX | BORSA VALORI DI FIRENZE (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XFKA** | XFKAJPJ1XXX | FUKUOKA STOCK EXCHANGE | Fukuoka Stock Exchange | FU |
| **XFMN** | XFMNFRP1XXX | SOCIETE DU NOUVEAU MARCHE | Le Nouveau Marche | LN |
| **XFNX** | XFNXIE21XXX | FINEX |  |  |
| XFNXUS31XXX | FINEX |
| **XFOM** | XFOMFIH1XXX | FINNISH OPTIONS MARKET |  |  |
| **XFRA** | XFRADEF1XXX | FRANKFURTER WERTPAPIERBOERSE | *Frankfurt Stock Exchange* | *F* |
| **XFTA** | XFTANL21XXX | FINANCIELE TERMIJNMARKET AMSTERDAM |  |  |
| **XGAL** | XGALCH21XXX | ST. GALLEN STOCK EXCHANGE |  |  |
| **XGEN** | XGENITG1XXX | BORSA VALORI DI GENOVA (STOCK EXCHANGE) | *<< defunct exchange >>* |  |
| **XGTG** | XGTGGTG1XXX | BOLSA DE VALORES NACIONAL SA |  |  |
| **XGHA** | XGHAGHA1XXX | GHANA STOCK EXCHANGE | Ghana Stock Exchange | GH |
| **XGUA** | XGUAECE1XXX | GUAYAQUIL STOCK EXCHANGE |  |  |
| **XGVA** | XGVACHG1XXX | GENEVA STOCK EXCHANGE | << defunct exchange >> |  |
| **XHAM** | XHAMDEH1XXX | HANSEATISCHE WERTPAPIERBOERSE HAMBURG | Hamburg Stock Exchange | H |
| **XHAN** | XHANDE21XXX | NIEDERSAECHSISCHE BOERSE ZU HANNOVER | Hannover Stock Exchange | HA |
| **XHCE** | XHCEDE21XXX | WARENTERMINBOERSE HANNOVER |  |  |
| **XHEL** | XHELFIH1XXX | THE HELSINKI STOCK EXCHANGE | Helsinki Stock Exchange | HE |
| **XHIR** | XHIRJPJ1XXX | HIROSHIMA STOCK EXCHANGE | << defunct exchange >> |  |
| **XHKC** | XHKCHKHHXXX | HONG KONG SECURITIES CLEARING COMPANY, LIMITED |  |  |
| **XHKF** | XHKFHKHHTRE | HONG KONG FUTURES EXCHANGE LTD. |  |  |
| XHKFHKHHXXX | HONG KONG FUTURES EXCHANGE LTD. |
| **XHKG** | XHKGHKH1XXX | STOCK EXCHANGE OF HONG KONG LTD, THE | Hong Kong Stock Exchange | HK |
| HONG KONG STOCK EXCHANGE OPTIONS |
| **XIBE** | XIBEAZ21XXX | BAKU INTERBANK CURRENCY EXCHANGE |  |  |
| **XIBR** | XIBRDEF1XXX | IBIS-R | *<< defunct exchange >>* |  |
| **XICE** | XICEISR1XXX | ICELAND STOCK EXCHANGE | Iceland Stock Exchange | IC |
| **XIFO** | XIFOIE21XXX | IRISH FUTURES AND OPTIONS EXCHANGE (DUBLIN) |  |  |
| **XIME** | XIMETWT1XXX | TAIWAN INTERNATIONAL MERCANTILE EXCHANGE |  |  |
| **XIMM** | XIMMUS41XXX | INTERNATIONAL MONETARY MARKET |  |  |
| **XIOM** | XIOMUS41XXX | INDEX AND OPTIONS MARKET |  |  |
| **XIPE** | XIPEGB21XXX | INTERNATIONAL PETROLEUM EXCHANGE |  |  |
| **XISM** | XISMGB21XXX | I.S.M.A. - THE INTERNATIONAL SECURITIES MARKETS ASSOCIATION | International Securities Market Association(ISMA) | 15 |
| **XIST** | XISTTRI1XXX | I.M.K.B. (ISTANBUL STOCK EXCHANGE) | Istanbul Stock Exchange | IS |
| **XISX** | XISXUS31XXX | INTERNATIONAL SECURITIES EXCHANGE, LLC. | International Securities Exchange (ISE) | Y |
| **XJAM** | XJAMJMK1XXX | JAMAICA STOCK EXCHANGE, THE |  |  |
| **XJAS** |  | JASDAQ | Japanese Securities Dealers Association (JASDAQ) | Q |
| NASDAQ Japan | OJ |
| **XJNB** | XJNBIDJ1XXX | JAKARTA NEGOTIATED BOARD |  |  |
| **XJKT** | XJKTIDJ1XXX | JAKARTA STOCK EXCHANGE | Jakarta Stock Exchange | JK |
| **XJSE** | XJSEZAJJXXX | JOHANNESBURG STOCK EXCHANGE, THE | Johannesburg Stock Exchange | J |
| XJSEZAJJMRG | JOHANNESBURG STOCK EXCHANGE, THE |  |  |
| XJSEZAJJSLB | JOHANNESBURG STOCK EXCHANGE, THE |
| **XJWY** | XJWYGB21XXX | JIWAY EXCHANGE LTD | Jiway | 14 |
| **XKAC** | XKACJPJ1XXX | KANSAI AGRICULTURAL COMMODITIES EXCHANGE |  |  |
| **XKAR** | XKARPKK1XXX | KARACHI STOCK EXCHANGE (GUARANTEE) LIMITED, THE | Karachi Stock Exchange | KA |
| **XKAZ** | XKAZKZK1XXX | CENTRAL ASIAN STOCK EXCHANGE | Kazakhstan Stock Exchange | KZ |
| **XKBT** | XKBTUS41XXX | KANSAS CITY BOARD OF TRADE |  |  |
| **XKCE** | XKCEUZ31XXX | KHOREZM INTERREGION COMMODITY EXCHANGE |  |  |
| **XKFE** | XKFEKR21XXX | KOREA FUTURES EXCHANGE |  |  |
| **XKGT** | XKGTJPJ1XXX | KOBE GOMU TORIHIKIJO (RUBBER EXCHANGE) |  |  |
| **XKHR** | XKHRUA21XXX | KHARKOV COMMODITY EXCHANGE |  |  |
| **XKIE** | XKIEUAU1XXX | KIEV UNIVERSAL EXCHANGE |  |  |
| **XKKT** | XKKTJPJ1XXX | KOBE KIITO TORIHIKIJO (RAW SILK EXCHANGE) |  |  |
| **XKLS** | XKLSMYK1XXX | KUALA LUMPUR STOCK EXCHANGE, THE | Kuala Lumpur Stock Exchange | KL |
| KUALA LUMPUR FOREIGN |
| **XKOR** | XKORKRS1XXX | KOREA STOCK EXCHANGE | Korea Stock Exchange | KS |
| KOSDAQ, KOREA | KOSDAQ (Korea) | KQ |
| **XKST** | XKSTJPJ1XXX | KANMON SHOHIN TORIHIKIJO (COMMODITY EXCHANGE) |  |  |
| **XKUW** | XKUWKWK1XXX | KUWAIT STOCK EXCHANGE | Kuwait Stock Exchange | KW |
| **XKYO** | XKYOJPJ1XXX | KYOTO STOCK EXCHANGE | Kyoto Stock Exchange | KY |
| **XLAU** | XLAUCH21XXX | LAUSANNE STOCK EXCHANGE | << defunct exchange >> |  |
| **XLIC** | XLICFR21XXX | LILLE COMMODITY EXCHANGE |  |  |
| **XLIF** | XLIFGB21XXX | LONDON INTERNATIONAL FINANCIAL FUTURES AND OPTIONS EXCHANGE | London International Financial Futures Exchange (LIFFE) | 3 |
| **XLIL** | XLILFR21XXX | LILLE STOCK EXCHANGE | << defunct exchange >> |  |
| **XLIM** |  | CAVALI ICLV S.A. | Lima Stock Exchange | LM |
| **XLIS** | XLISPTP1XXX | BOLSA DE VALORES DE LISBOA | Lisbon Stock Exchange (Portugal) | LS |
| **XLIT** | XLITLT21XXX | NATIONAL STOCK EXCHANGE OF LITHUANIA | Vilnus Stock Exchange | VL |
| **XLJU** | XLJUSI21XXX | LJUBLJANA STOCK EXCHANGE, INC. |  |  |
| **XLME** | XLMEGB21XXX | LONDON METAL EXCHANGE |  |  |
| **XLOF** | XLOFMYK1XXX | KUALA LUMPUR OPTIONS AND FINANCIAL FUTURES EXCHANGE |  |  |
| **XLON** | XLONGB21XXX | LONDON STOCK EXCHANGE, THE | London Stock Exchange | L |
| LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES |
| SEATS LONDON |
| LONDON STOCK EXCHANGE SETS |
| LONDON STOCK EXCHANGE EURO |
| **XLTO** | XLTOGB21XXX | LONDON TRADE OPTIONS MARKET | London Traded Options Market | 5 |
| **XLUS** | XLUSZML1XXX | LUSAKA STOCK EXCHANGE | Lusaka Stock Exchange | LZ |
| **XLUX** | XLUXLUL1XXX | LUXEMBOURG STOCK EXCHANGE | Luxembourg Stock Exchange | LU |
| **XLYO** | XLYOFR21XXX | LYON STOCK EXCHANGE |  |  |
| **XMAC** | XMACUS41XXX | MID AMERICA COMMODITY EXCHANGE |  |  |
| **XMAD** | XMADESMMXXX | BOLSA DE MADRID | *Madrid Stock Exchange - Floor Trading* | *MA* |
| **XMAE** | XMAEMK21XXX | MAZEDONIAN STOCK EXCHANGE |  |  |
| XMAEMWM1XXX | MALAWI STOCK EXCHANGE |
| **XMAL** | XMALMTM1XXX | MALTA STOCK EXCHANGE | Malta Stock Exchange | MT |
| **XMAR** | XMARFR21XXX | MARSEILLE STOCK EXCHANGE | << defunct exchange >> |  |
| **XMAT** | XMATFRPPCRI | PARISBOURSE S.A. (FORMERLY MATIF S.A.) |  |  |
| XMATFRPPXXX | PARISBOURSE S.A. (FORMERLY MATIF S.A.) |
| **XMAU** | XMAUMUM1XXX | STOCK EXCHANGE OF MAURITIUS LTD, THE | Mauritius Stock Exchange | MZ |
| **XMCE** | XMCEESB1XXX | MERCATO CONTINUO ESPANOL |  |  |
| **XMDG** | XMDGMGM1XXX | MARCHE INTERBANCAIRE DES DEVISES M.I.D. |  |  |
| **XMDS** | XMDSIN51XXX | MADRAS STOCK EXCHANGE | Madras Stock Exchange | MD |
| **XMED** | XMEDCOB1XXX | BOLSA DE MEDELLIN S.A. | Medellin Stock Excahnge | ML |
| **XMEF** | XMEFESBBXXX | MEFF RENTA FIJA |  |  |
| **XMEV** | XMEVARB1XXX | MERCADO DE VALORES DE BUENOS AIRES S.A. - MERVAL |  |  |
| **XMEX** | XMEXMXM1XXX | BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE) | Mexican Stock Exchange | MX |
| **XMGE** | XMGEUS41XXX | MINNEAPOLIS GRAIN EXCHANGE |  |  |
| **XMIC** | XMICRUMMXXX | MOSCOW INTERBANK CURRENCY EXCHANGE (MICEX) | Moscow Inter Bank Currency Exchange | MM |
| **XMID** | XMIDUS41XXX | MIDWEST STOCK EXCHANGE | << now called Chicago Stock Exchange, already documented >> | |
| **XMIF** | XMIFITM1XXX | MERCATO ITALIANO FUTURES EXCHANGE |  |  |
| **XMIL** | XMILITMMXXX | BORSA ITALIANA S.P.A. | Milan Stock Exchange | MI |
| MERCATO REDDITO FISSO |
| MERCATO DEI DERIVATI |
| EURO MOT MARKET, Milano |
| NUOVO MERCATO MILANO |
| **XMKT** | XMKTJPJ1XXX | MAEBASHI KANKEN TORIHIKIJO (DRIED COCOON EXCHANGE) |  |  |
|  |  |  |  |  |
| **XMLX** | XMLXGB21XXX | OMLX, THE LONDON SECURITIES AND DERIVATIVES EXCHANGE LIMITED |  |  |
| **XMNT** | XMNTUYM1XXX | BOLSA DE VALORES DE MONTEVIDEO |  |  |
| **XMON** | XMONFRP1XXX | MARCHE DES OPTIONS NEGOCIABLES DE PARIS (MONEP) | MONEP Paris Stock Options | p |
| **XMOO** | XMOOCAM1ODP | MONTREAL EXCHANGE THE / BOURSE DE MONTREAL | *Montreal Exchange Options (MOE)* | *6* |
| XMOOCAM1XXX | MONTREAL EXCHANGE THE / BOURSE DE MONTREAL | Montreal Exchange | M |
| **XMOS** | XMOSRUM1XXX | MOSCOW CENTRAL STOCK EXCHANGE | Moscow Stock Exchange | MO |
| **XMRV** | XMRVESM1XXX | MEFF RENTA VARIABLE | MEFF Renta Variable | 16 |
| **XMSW** | XMSWMWM1XXX | MALAWI STOCK EXCHANGE |  |  |
| **XMUN** | XMUNDEM1XXX | BAYERISCHE BOERSE | Munich Stock Exchange | MU |
| **XMUS** | XMUSOMM1XXX | MUSCAT SECURITIES MARKET | Muscat Stock Exchange | OM |
| **XNAI** | XNAIKEN1XXX | NAIROBI STOCK EXCHANGE | Nairobi Stock Exchange | NR |
| **XNAM** | XNAMNAN1XXX | NAMIBIAN STOCK EXCHANGE | Namibia Stock Exchange | NM |
| **XNAN** | XNANFR21XXX | NANTES STOCK EXCHANGE | << defunct exchange >> |  |
| **XNAP** | XNAPITN1XXX | BORSA VALORI DI NAPOLI (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XNAS** | XNASUS31XXX | NASDAQ | NASDAQ | O |
| NASDAQ SMALL CAP |
| **XNAY** | XNAYFR21XXX | NANCY STOCK EXCHANGE | << defunct exchange >> |  |
| **XNEE** | XNEENZ21XXX | NEW ZEALAND FUTURES AND OPTIONS EXCHANGE |  |  |
| **XNEU** | XNEUCH21XXX | NEUCHATEL STOCK EXCHANGE |  |  |
| **XNEW** | XNEWATW1XXX | NEWEX | NewEx (Austria) | NW |
| **XNGO** | XNGOJPJ1XXX | NAGOYA STOCK EXCHANGE | Nagoya Stock Exchange | NG |
| **XNII** | XNIIJPJ1XXX | NIIGATA STOCK EXCHANGE | << defunct exchange >> |  |
| **XNKS** | XNKSJPJ1XXX | NAGOYA KOKUMOTSU SATOU TORIHIKIJO (GRAIN AND SUGAR EXCHANGE) |  |  |
| **XNMS** | XNMSUS31XXX | NASDAQ/NMS (NATIONAL MARKET SYSTEM) |  |  |
| **XNSA** | XNSANGL1XXX | NIGERIAN STOCK EXCHANGE,THE | Lagos Stock Exchange | LG |
| **XNSE** | XNSEINB1XXX | NATIONAL STOCK EXCHANGE of INDIA | National Stock Exchange of India | NS |
| **XNST** | XNSTJPJ1XXX | NAGOYA SENI TORIHIKIJO (TEXTILE EXCHANGE) |  |  |
| **XNYC** | XNYCUS31XXX | NEW YORK COTTON EXCHANGE |  |  |
| **XNYF** | XNYFUS31XXX | NEW YORK FUTURES EXCHANGE |  |  |
| **XNYM** | XNYMUS31XXX | NEW YORK MERCANTILE EXCHANGE | New York Mercantile Exchange (NYMEX) | 12 |
| **XNYS** | XNYSUS31XXX | NEW YORK STOCK EXCHANGE, INC. | New York Stock Exchange | N |
| NEW YORK STOCK EXCHANGE BONDS |
| **XNZE** | XNZENZ21XXX | NEW ZEALAND STOCK EXCHANGE | New Zealand Stock Exchange | NZ |
| **XODE** | XODEUA21XXX | ODESSA COMMODITY EXCHANGE |  |  |
| **XOHS** | XOHSDEF1XXX | OPTIONSSCHEINE-HANDELSSYSTEM (OHS)+B233 |  |  |
| **XOME** | XOMESES1ECA | OM STOCKHOLM EXCHANGE |  |  |
| XOMESES1EMA | OM STOCKHOLM EXCHANGE |
| XOMESES1EMB | OM STOCKHOLM EXCHANGE |
| XOMESES1ERA | OM STOCKHOLM EXCHANGE |
| XOMESES1ESA | OM STOCKHOLM EXCHANGE |
| XOMESES1EWA | OM STOCKHOLM EXCHANGE |
| XOMESES1XXX | OM STOCKHOLM EXCHANGE |
| **XOMF** | XOMFSES1BBA | OM FIXED INTEREST EXCHANGE |  |  |
| XOMFSES1BBB | OM FIXED INTEREST EXCHANGE |
| XOMFSES1BBC | OM FIXED INTEREST EXCHANGE |
| XOMFSES1BIA | OM FIXED INTEREST EXCHANGE |
| XOMFSES1BPA | OM FIXED INTEREST EXCHANGE |
| XOMFSES1BSA | OM FIXED INTEREST EXCHANGE |
| XOMFSES1BSB | OM FIXED INTEREST EXCHANGE |
| XOMFSES1DFA | OM FIXED INTEREST EXCHANGE |
| XOMFSES1XXX | OM FIXED INTEREST EXCHANGE |
| **XOPO** | XOPOPTP1XXX | OPORTO STOCK EXCHANGE |  |  |
| **XOSE** | XOSEJPJ1XXX | OSAKA SECURITIES EXCHANGE | Osaka Stock Exchange | OS |
| **XOSL** | XOSLNOK1XXX | OSLO BORS | Oslo Stock Exchange | OL |
| **XOSM** | XOSMJPJ1XXX | OSAKA MERCANTILE EXCHANGE |  |  |
| **XOST** | XOSTJPJ1XXX | OSAKA SENI TORIHIKIJO (TEXTILE EXCHANGE) |  |  |
| **XOTB** | XOTBATW1XXX | OESTERREICHISCHE TERMIN- UND OPTIONENBOERSE, CLEARING BANK AG |  |  |
| **XOTC** | XOTCUS31XXX | OTC BULLETIN BOARD | NASDAQ Dealers - Bulletin Board | OB |
| **XPAE** | XPAEPS21XXX | PALESTINA STOCK EXCHANGE |  |  |
| **XPAL** | XPALIT31XXX | BORSA VALORI DI PALERMO (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XPAR** | XPARFRPP022 | EURONEXT PARIS S.A. | *Paris Stock Exchange* | *PA* |
| XPARFRPPINT | EURONEXT PARIS S.A. |
| XPARFRPPTRS | EURONEXT PARIS S.A. |
| XPARFRPPXXX | EURONEXT PARIS S.A. |
| **XPBT** | XPBTUS31XXX | PHILADELPHIA BOARD OF TRADE |  |  |
| **XPET** | XPETRU21XXX | ST. PETERSBURG STOCK EXCHANGE | St. Petersburg Stock Exchange | PE |
| **XPHL** | XPHLUS31XXX | PHILADELPHIA STOCK EXCHANGE | Philadelphia Stock Exchange | PH |
| PHILADELPHIA STOCK EXCHANGE CURRENCY OPTION |
| **XPHO** | XPHOUS31XXX | PHILADELPHIA OPTIONS EXCHANGE | Philadelphia Stock Exchange Options | X |
| **XPHS** | XPHSPHM1XXX | PHILIPPINE STOCK EXCHANGE, INC. | Philippine Stock Exchange | PS |
| **XPIC** | XPICRU2PXXX | SAINT-PETERSBURG CURRENCY EXCHANGE |  |  |
| **XPOR** | XPORUS31XXX | PORTAL |  |  |
| **XPRA** | XPRACZP1XXX | STOCK EXCHANGE PRAGUE CO. LTD, THE | Prague Stock Exchange | PR |
| PRAG RMS (REGISTRACNI MISTO SYSTEM) |
| SPAD PRAG |
| **XPRI** | XPRIUA21XXX | PRIDNEPROVSK COMMODITY EXCHANGE |  |  |
| **XPSE** | XPSEUS61XXX | PACIFIC STOCK EXCHANGE INC. | Pacific Stock Exchange | P |
| PACIFIC BONDS |
| PACIFIC STOCK EXCHANGE, OPTIONS | Pacific Stock Exchange Options (PAO) | 8 |
| **XPTY** | XPTYPAP1XXX | BOLSA DE VALORES DE PANAMA, S.A. |  |  |
| **XQTX** | XQTXDED1XXX | BOERSE DUESSELDORF |  |  |
| **XQUI** | XQUIECE1XXX | QUITO STOCK EXCHANGE |  |  |
| **XRAS** | XRASROB1XXX | RASDAQ | RASDAQ (Romania) | RQ |
| **XRIO** | XRIOBRR1XXX | BOLSA DE VALORES DO RIO DE JANEIRO | << defunct exchange >> |  |
| **XRIS** | XRISLV21XXX | RIGA STOCK EXCHANGE,THE | Riga Stock Exchange | RI |
| **XROM** | XROMITR1XXX | BORSA VALORI DI ROMA (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XROS** | XROSARB1XXX | BOLSA DE COMERCIO ROSARIO |  |  |
| **XROV** | XROVRU21XXX | ROSTOV CURRENCY AND STOCK EXCHANGE |  |  |
| **XRTR** | XRTRDEF1XXX | RTR (REUTERS-REALTIME-DATEN) |  |  |
| **XRUS** | XRUSRUM1XXX | RUSSIAN EXCHANGE, THE | *Russian Trading System* | *RTS* |
| **XSAF** | XSAFZAJ1XXX | SAFEX |  |  |
| **XSAM** | XSAMRU31XXX | SAMARA INTERBANK CURRENCY EXCHANGE |  |  |
| **XSAP** | XSAPJPJ1XXX | SAPPORO STOCK EXCHANGE | Sapporo Stock Exchange | SP |
| **XSAU** |  | SAUDI ARIBA STOCK EXCHANGE | Saudi Stock Exchange | SE |
| **XSCE** | XSCESGS1XXX | SINGAPORE COMMODITY EXCHANGE |  |  |
| **XSES** | XSESSGS1XXX | STOCK EXCHANGE OF SINGAPORE LTD | Singapore Stock Exchange | SI |
| SINGAPORE FOREIGN |
| XSESSGSGXXX | SINGAPORE EXCHANGE DERIVATIVES OPEN OUTCRY TRADING |
| SINGAPORE EXCHANGE DERIVATIVES ELECTRONIC TRADING |
| **XSFA** | XSFAZAJ1XXX | SOUTH AFRICAN FUTURES EXCHANGE - AGRICULTURAL MARKET DIVISION |  |  |
| **XSFE** | XSFEAU21XXX | SYDNEY FUTURES EXCHANGE LIMITED |  |  |
| **XSFX** | XSFXCHZ1XXX | EUREX ZURICH AG | Eurex Switzerland (SFF) | Z |
| **XSGE** | XSGECNC1XXX | SHANGHAI FUTURES EXCHANGE |  |  |
| **XSGO** | XSGOCLR1XXX | SANTIAGO STOCK EXCHANGE | Santiago Stock Exchange | SN |
| **XSHE** | XSHECNB1XXX | SHENZHEN STOCK EXCHANGE | Shenzhen Stock Exchange | SZ |
| **XSHG** | XSHGCNS1XXX | SHANGHAI STOCK EXCHANGE | Shanghai Stock Exchange | SS |
| **XSIB** | XSIBRU51XXX | SIBERIAN STOCK EXCHANGE |  |  |
| **XSIC** | XSICRU55XXX | SIBERIAN INTERBANK CURRENCY EXCHANGE |  |  |
| **XSIM** | XSIMSGSGXXX | SINGAPORE EXCHANGE DERIVATIVES CLEARING LIMITED |  |  |
| **XSME** | XSMECNB1XXX | SHENZHEN MERCANTILE EXCHANGE |  |  |
| **XSOM** |  | SOCIEDADE OPERADORA DO MERCADO DE ATIVOS S.A. | Rio de Janeiro OTC Stock Exchange (SOMA) | SO |
| **XSSE** | XSSESES1XXX | STOCKHOLM STOCK EXCHANGE | Stockholm Stock Exchange | ST |
| **XSTE** | XSTEUZ21XXX | STOCK EXCHANGE |  |  |
| **XSTU** | XSTUDES1XXX | BADEN-WUERTTEMBERGISCHE WERTPAPIERBOERSE ZU STUTTGART | Stuttgart Stock Exchange | SG |
| **XSTX** | XSTXDEF1XXX | STOXX EUROPEAN INDICES |  |  |
| **XSUR** | XSURIDJ1XXX | SURABAYA STOCK EXCHANGE | Surabaya Stock Exchange | SU |
| **XSWX** | XSWXCHZ1XXX | SWISS EXCHANGE | SWX Swiss Exchange | S |
| SWX TIF (Fonds) |
| **XTAE** | XTAEILI1XXX | TEL AVIV STOCK EXCHANGE | Tel Aviv Stock Exchange | TA |
| **XTAI** | XTAITWT1XXX | TAIWAN STOCK EXCHANGE | Taiwan Stock Exchange | TW |
| TAIWAN OTC MARKET | Taiwan OTC Securities Exchange | TWO |
| **XTAL** | XTALEE21XXX | TALLINN STOCK EXCHANGE | Tallinn Stock Exchange | TL |
| **XTEH** | XTEHIRT1XXX | TEHRAN STOCK EXCHANGE |  |  |
| **XTFE** | XTFECAT1XXX | TORONTO FUTURES EXCHANGE |  |  |
| **XTFF** | XTFFJPJ1XXX | TOKYO INTERNATIONAL FINANCIAL FUTURES EXCHANGE, THE |  |  |
| **XTFN** | XTFNGB21XXX | TRADEPOINT FINANCIAL NETWORKS PLC | << defunct exchange >>  Tradepoint Stock Exchange | TP |
| **XTKA** | XTKAJPJ1XXX | TOYOHASHI KANKEN TORIHIKIJO (DRIED COCOON EXCHANGE) |  |  |
| **XTKO** | XTKOJPJ1XXX | TOKYO KOKUMOTSU SHOHIN TORIHIKIJO (GRAIN EXCHANGE) |  |  |
| **XTKS** | XTKSJPJ1XXX | TOKYO STOCK EXCHANGE | Tokyo Stock Exchange | T |
| **XTKT** | XTKTJPJ1XXX | TOKYO KOGYOIN TORIHIKIJO (COMMODITY EXCHANGE) |  |  |
| **XTOE** | XTOECAT1XXX | TORONTO OPTIONS EXCHANGE | Toronto Options Exchange | K |
| **XTOR** | XTORITT1XXX | BORSA VALORI DI TORINO (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XTRI** | XTRIIT21XXX | BORSA VALORI DI TRIESTE (STOCK EXCHANGE) | << defunct exchange >> |  |
| **XTRN** | XTRNTTP1XXX | TRINIDAD AND TOBAGO STOCK EXCHANGE |  |  |
| **XTSE** | XTSECAT1XXX | TORONTO STOCK EXCHANGE | Toronto Stock Exchange | TO |
| TORONTO OVER THE COUNTER |
| **XTUN** | XTUNTNT1XXX | BOURSE DES VALEURS MOBILIERES | Tunis Stock Exchange | TN |
| **XUKC** | XUKCUAU1XXX | UKRAINIAN COMMODITY EXCHANGE |  |  |
| **XUKR** | XUKRUAU1XXX | UKRAINIAN UNIVERSAL COMMODITY EXCHANGE | *Ukraine PFTS* | *PFT* |
| **XUNI** | XUNIUZ21XXX | UNIVERSAL BROKER'S EXCHANGE 'TASHKENT' |  |  |
| **XURE** | XUREGB21XXX | GUARDIAN ROYAL EXCHANGE |  |  |
| **XVAL** | XVALESV1XXX | BOLSA DE VALENCIA | Valencia Stock Exchange | VA |
| **XVEN** | XVENIT21XXX | BORSA VALORI DI VENEZIA (STOCK EXCHANGE) | *<< defunct exchange >>* |  |
| **XVLA** | XVLARU81XXX | VLADIVOSTOK (RUSSIA) STOCK EXCHANGE |  |  |
| **XVPA** | XVPAPYP1XXX | BOLSA DE VALORES Y PRODUCTOS DE ASUNCION S.A. (BVPASA) |  |  |
| **XVSE** | XVSECA81XXX | VANCOUVER STOCK EXCHANGE | Canadian Ventures Exchange | V |
| **XVTX** | XVTXGB21XXX | VIRT-X | virt-x | VX |
| **XWAR** | XWARPLP1XXX | WARSAW STOCK EXCHANGE |  |  |
| WARSAW STOCK EXCHANGE, DERIVATE |
| **XWBO** | XWBOATW1XXX | WIENER BOERSE AG |  |  |
| **XWCE** | XWCECA41XXX | WINNIPEG COMMODITY EXCHANGE, THE |  |  |
| **XYKT** | XYKTJPJ1XXX | YOKOHAMA KIITO TORIHIKIJO (RAW SILK EXCHANGE) |  |  |
| **XZAG** | XZAGHR21XXX | ZAGREB STOCK EXCHANGE, THE |  |  |
| **XZIM** | XZIMZWH1XXX | ZIMBABWE STOCK EXCHANGE | Zimbabwe Stock Exchange | ZI |
| **XZRH** | XZRHCHZ1XXX | ZURICH STOCK EXCHANGE |  |  |

**Note: XASE, XJAS, XKOR, XMOO, XPSE, and XTAI had more than one value in FIX 4.2, however, have a single MIC identifier.**

**DEFINED IN FIX 4.2 20010501 Errata BUT UNIDENTIFIED IN MIC STANDARD:**

***--- Use the “old” or custom FIX value until the exchange/market is assigned a MIC identifier by ISO ---***

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **MIC Value** | **BIC** | **Institution** | **Old FIX 4.2 Exchange Name** | **Old FIX 4.2 Value** |
|  |  |  | Athens Stock Exchange (Reuters mnemonic) | AT |
|  |  |  | Athens Stock Exchange (market convention) | ASE |
|  |  |  | Latin American Market In Spain (LATIBEX) | LA |
|  |  |  | Madrid Stock Exchange - CATS Feed | MC |
|  |  |  | Occidente Stock Exchange | OD |
|  |  |  | SBI Stock Exchange (Sweden) | SBI |
|  |  |  | Bloomberg TradeBook | 31 |
|  |  |  | BondBook | 32 |
|  |  |  | BondClick | 35 |
|  |  |  | BondHub | 36 |
|  |  |  | LIMITrader | 37 |
|  |  |  | MarketAxess | 33 |
|  |  |  | MuniCenter | 34 |
|  |  |  | None | 0 |
|  |  |  | Non-exchange-based Over The Counter Market | 11 |
|  |  |  | NYFIX Millennium | 13 |
|  |  |  | NYSE BBSS (broker booth system) | 10 |
|  |  |  | POSIT | 4 |
|  |  |  | Stockholm Options Market | 17 |
|  |  |  | Vancouver Options Exchange (VAO) | 9 |
|  |  |  | Visible Markets | 38 |

**DEFINED POST-FIX 4.2 20010501 Errata BUT UNIDENTIFIED IN MIC STANDARD:**

***--- Use the “old” or custom FIX value until the exchange/market is assigned a MIC identifier by ISO ---***

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **MIC Value** | **BIC** | **Institution** | **Exchange Name** | **FIX-assigned Value** |
|  |  |  | TradeWeb | 30 |
|  |  |  | Archipelago ECN | 39 |
|  |  |  | ATTAIN ECN | 40 |
|  |  |  | BRUT ECN | 41 |
|  |  |  | GlobeNet ECN | 42 |
|  |  |  | Instinet ECN | 43 |
|  |  |  | Island ECN | 44 |
|  |  |  | MarketXT ECN | 45 |
|  |  |  | NexTrade ECN | 46 |
|  |  |  | REDIBook ECN | 47 |
|  |  |  | NQLX | 49 |
|  |  |  | OneChicago | 50 |
|  |  |  | Track ECN (DATA) | 51 |
|  |  |  | Track ECN (TRAC) | 52 |
|  |  |  | Pipeline | 53 |
|  |  |  | BATS | 54 |
|  |  |  | 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 |
|  |  |  | Chi-X Canada | 68 |
|  |  |  | BlockMatch | 69 |
|  |  |  | NASDAQ OMX BX | 70 |
|  |  |  | Chi-X Europe | 71 |
|  |  |  | Aqua ATS | 72 |
|  |  |  | GETCO Execution Services ATS | 73 |
|  |  |  | Knight Match | 74 |
|  |  |  | Knight Link | 75 |
|  |  |  | VortEx ATS | 76 |

# Appendix 6-D

## CFICode Usage - ISO 10962 Classification of Financial Instruments (CFI code)

As of FIX 4.3, the CFICode field was added to the FIX Protocol in an attempt to provide a standards-based source of security type values by using values defined in ISO 10962 standard: Classification of Financial Instruments (CFI code). Prior to FIX 4.3, the SecurityType field was used to identify security types and was based upon a set of values published by ISITC (International Securities Association for Institutional Trade Communication) which ISITC no longer maintains.

It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments as it is based upon an ISO standard and supports non-Fixed Income products in a manner consistent with the needs of FIX Protocol users. As of FIX 4.3, the SecurityType field was expanded and re-organized to support the requirements of Fixed Income products for FIX Protocol users, as the present ISO 10962 standard did not meet those needs.

ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority. [See "Appendix 6-B FIX Fields Based Upon Other Standards](#Appendix6B_FIXFieldsBasedUponOtherStds)**".**  See also the Product (460) and SecurityType (167) fields.

A subset of ISO 10962 values applicable to FIX usage are identified below. The official standard and set of possible values are maintained by the ISO 10962 standard and any discrepancies below should be considered typographical errors using the ISO 10962 standard as the correct set of values. To obtain the ISO 10962 standard, please contact the ISO 10962 secretariat (see "Appendix 6-B") and/or visit the ISO website at <http://www.iso.ch>

The ISO 10962 standard defines a 6 character code in which each character’s position value carries a special significance (attribute) and set of values. Note that "X" represents an unspecified or unknown attribute, thus it is not always necessary to specify every attribute (character position value).

### High-level subset of possible values applicable to FIX usage:

*Note: Corresponding FIX 4.2 SecurityType field value is identified within [ ]*

ESXXXX = Equity Common Shares [CS]

EMXXXX = Equity Miscellaneous or Other (e.g. Exchange Traded Funds (ETFs), etc.) [n/a]

EPXXXX = Equity Preferred Shares [PS]

EUXXXX = Equity Units (unit trusts/mutual funds/OPCVM/OICVM) [MF]

DXXXXX = Debt (Fixed Income) [various]

DCXXXX = Debt Convertible Bond [CB]

FXXXXX = Future [FUT]

MRCXXX = Misc, Referential Instrument, Currency [FOR]

MRIXXX = Misc, Referential Instrument, Index [n/a]

MRRXXX = Misc, Referential Instrument, Interest Rate [n/a]

OCXXXX = Option - Call [OPT]

OPXXXX = Option - Put [OPT]

RWXXXX = Right Warrant [WAR]

RWXCXX = Covered Warrant [n/a]

XXXXXX = [NONE and ?]

Note that "X" represents an unspecified or unknown attribute and many of the values above containing "X" can be further subdefined according to the CFI standard (e.g. Voting rights are the third character of Equity Common Shares).

### Detailed, granular subset of possible values applicable to FIX usage:

#### Options:

**Definintion for Options (code defined by character position):**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Char 1  *Category* | Char 2  *Group* | Char 3  *Scheme* | Char 4  *Underlying Asset* | Char 5  *Delivery* | Char 6  *Stdized/Non-Std* |
| O=Options | C=Call  P=Put  M=Other  X=Unknown(n/a) | A=American  E=European  X=Unknown(n/a) | B=Basket  S=Stock-Equities  D=Interest rate/notional debt sec  T=Commodiites  C=Currencies  I=Indices  O=Options  F=Futures  W=Swaps  M=Other  X=Unknown(n/a) | P=Physical  C=Cash  X=Unknown(n/a) | S=Standardized terms (maturity date, strike price, contract size)  N=Non-standardized terms  X=Unknown(n/a) |

**-- See Volume 7: "PRODUCT: DERIVATIVES" - "Use of the CFICode for Derivatives"**

**Examples:**

|  |  |
| --- | --- |
| OCXXXS | Standardized Call Option |
| OPXXXS | Standardized Put Option |
| OCXFXS | Standardized Call Option on a Future |
| OPXFXS | Standardized Put Option on a Future |
| OCEFCN | Nonstandard (flex) call option on future with european style expiration and cash delivery |
| OPAFPN | Nonstandard (flex) put option on future with american style expiration and physical delivery |
| OPXSPN | Nonstandard (flex) put option on a stock with physical delivery (the expiration style is not specified – so is assumed to default to the market standard for flex options). |
| OCEICN | Nonstandard (flex) call option on an index with european style expiration and cash delivery |

#### Futures:

**Definition for Futures (code defined by character position):**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Char 1  *Category* | Char 2  *Group* | Char 3  *Underlying Asset* | Char 4  *Delivery* | Char 5  *Stdized/Non-Std* | Char 6  *N/A Undefined* |
| F=Futures | F=Financial Futures  C=Commodity Futures  M=Others  X=Unknown(n/a) | A=Agriculture, forestry, and fishing  B=Basket  S=Stock-Equities (for financial future) or Services (for commodities futures)  D=Interest rate/notional debt sec  C=Currencies  I=Indices (for financial futures ) or Industrial Products (for commodities futures)  O=Options  F=Futures  W=Swaps  M=Other  X=Unknown(n/a) | P=Physical  C=Cash  X=Unknown(n/a) | S=Standardized terms (maturity date, strike price, contract size)  N=Non-standardized terms  X=Unknown(n/a) | X=Not applicable / undefined |

**-- See Volume 7: "PRODUCT: DERIVATIVES" - "Use of the CFICode for Derivatives"**

**Examples:**

|  |  |
| --- | --- |
| FXXXS | Standardized Future |
| FFICN | Nonstandard (flex) Financial Future on an index with cash delivery |
| FCEPN | Nonstandard (flex) Commodity Future on an extraction resource with physical delivery |
| FXXXN | Nonstandard (flex) future – contract type specified in symbology – not provided in CFICode |

# Appendix 6-E

## Deprecated (Phased-out) Features and Supported Approach

Certain features of the FIX Protocol that were implemented in earlier versions of the FIX Protocol specification, have been replaced by a different approach. Such features have been labeled as "Deprecated" throughout the FIX Specification document. This means that feature is being phased out, systems that implement the FIX Protocol should be adjusted to use the new, supported approach, and the next version of the FIX Specification will remove the feature altogether.

The rationale behind deprecating a feature is based upon either:

* Actual use and implementation of the feature identified major shortcomings necessitating a re-design.
* Additional business requirements have been identified which the feature is unable to expand and properly support in its present form.

**The new, supported approach for each deprecated feature is identified below:**

### Deprecated Field: TotalAccruedInterestAmt (tag 540) [deprecated in FIX 4.4]

The TotalAccruedInterestAmt field introduced in FIX 4.3 has been replaced by the FIX 4.4-introduced AllocAccruedInterestAmt (742) field for the allocation-level value. Note that AccruedInterestAmt (tag 159) represents the block-level (total). Affects Allocation messaging.

### Deprecated the use of SettlCurrAmt (119) and SettlCurrency (120) fields within Allocation messaging NoAllocs repeating group [deprecated in FIX 4.4]

AllocSettlCurrAmt (737) and AllocSettlCurrency (736) fields should be used instead of SettlCurrAmt (119) and SettlCurrency (120) within the NoAllocs repeating group. Affects Allocation messaging.

### Deprecated Instrument-affiliated "RedemptionDate" Fields: RedemptionDate (240), UnderlyingRedemptionDate (247), and LegRedemptionDate (254). [deprecated in FIX 4.4]

Deprecated RedemptionDate (240) from <Instrument>, UnderlyingRedemptionDate (247) from <UnderlyingInstrument>, and LegRedemptionDate (254) from <InstrumentLeg>. YieldRedemptionDate (696) in <YieldData> component block should be used instead.

### Deprecated usage of the Settlement Instruction message where used to refer to an allocation message [deprecated in FIX 4.4]

The main body of the Settlement Instruction (now a component block) has been added to the allocation and confirmation messages (Allocation Instruction, Allocation Report and Confirmation).

### Deprecated various FIX 4.3-introduced "Repo" Fields [deprecated in FIX 4.4]

Deprecated the following fields from <Instrument>, <UnderlyingInstrument>, and <LegInstrument> component blocks: RepoCollateralSecurityType (239), RepurchaseTerm (226), RepurchaseRate (227), UnderlyingRepoCollateralSecurityType (243), UnderlyingRepurchaseTerm (244), UnderlyingRepurchaseRate (245), LegRepoCollateralSecurityType (250), LegRepurchaseTerm (251), LegRepurchaseRate (252). The RepoCollateralSecurityType (239) field is satisfied with UnderlyingSecurityType (310), RepurchaseTerm (226) by TerminationType (788), RepurchaseRate (227) by Price (44). The corresponding Underlying... and Leg... equivalents have no meaning. FIX 4.4 introduced significant enhancements to support Product="Financing" (e.g. Repos).

### Deprecated "UST" and "USTB" values from the SecurityType (tag 167) field [deprecated in FIX 4.4]

**Mapping of the deprecated** SecurityType **field's values is as follows**:

|  |  |  |  |
| --- | --- | --- | --- |
| Deprecated Value within SecurityType (167) field | | SecurityType (167) | |
| UST | US Treasury Note | TNOTE | US Treasury Note |
| USTB | US Treasury Bill | TBILL | US Treasury Bill |

### Deprecated LegQty (tag 687) from certain message types [deprecated in FIX 5.0]

Deprecated LegQty (tag 687) from the following message types: QuoteRequest, QuoteResponse, QuoteRequestReject, Quote, QuoteStatusReport, New Order - Multileg, and Execution Report.

The LegOrderQty (tag 685) should be used instead to convey the order quantity at the leg level. In an Execution Report the LegOrderQty is used to echo back the order quantity from the order submission.

### Deprecated TargetStrategyParameters (848) and ParticipationRate (849) [deprecated in FIX 5.0]

Deprecated TargetStrategyParameters (848) and ParticipationRate (849) from the following message types: New Order - Single, New Order - Multileg, Order Cancel/Replace Request, Multileg Order Cancel/Replace Request, Execution Report, New Order - Cross, Cross Order Cancel/Replace Request, New Order - List

The NoStrategyParameters repeating group is used instead to convey target strategy parameters and values. See Equities section of Volume 7 for additional usage.

### Deprecated SecondaryTradeReportID (818) and SecondaryTradeReportRefID (881) [deprecated in FIX 5.0]

Deprecated SecondaryTradeReportID (818) and SecondaryTradeReportRefID (881) from the Trade Capture Report messages. These fields are no longer used.

### Deprecated MaxFloor (111) and MaxShow (210) [deprecated in FIX 5.0]

Deprecated MaxFloor (111) and MaxShow (210) from messages. They are replaced with DisplayQty and SecondaryDisplayQty, repsectively, in the DisplayInstruction component block.

### Deprecated OddLot (575) [deprecated in FIX 5.0]

Deprecated OddLot (575) and replaced its usage with LotType (1093) which allows for identifying whether the lot size is an odd lot, round lot, or block lot.

### Deprecated enum values from ExecInst (18) [deprecated in FIX 5.0]

The following enum values are deprecated from ExecInst (18):

L - Last Peg

M - Mid price Peg

O - Opening peg

P - Market Peg

R - Primary peg

T - Fixed peg to local best bid/offer at time of order

W - Peg to VWAP

a - Trailing Stop Peg

d - Peg to limit

Its usage is replaced by the field PegPriceType (1094) in the PegInstructions component block. The values are:

1 - Last peg

2 - mid-price peg

3 - opening peg

4 - market peg

5 - primary peg (primary market - buy at bid or sell at offer)

6 - Fixed peg to local best bid or offer at time of order

7 - Peg to VWAP

8 - Trailing Stop peg

9 - Peg to limit price

The following table shows the deprecated enumeration values from ExecInst and the mapping to PegPriceType (1094), the new supported functionality for identifying the type of pegging for the order.

|  |  |  |
| --- | --- | --- |
| **OrdType (retained)** | **ExecInst (deprecated values)** | **PegPriceType (added tag)** |
| P = Pegged | L = Last peg (last sale) | 1 = Last peg (last sale) |
| P = Pegged | M = Mid-price peg (midprice of inside quote) | 2 = Mid-price peg (midprice of inside quote) |
| P = Pegged | O = Opening peg | 3 = Opening peg |
| P = Pegged | P = Market peg | 4 = Market peg |
| P = Pegged | R = Primary peg (primary market - buy at bid/sell at offer) | 5 = Primary peg (primary market - buy at bid/sell at offer) |
| P = Pegged | W = Peg to VWAP | 7 = Peg to VWAP |
| P = Pegged | a = Trailing Stop Peg | 8 = Trailing Stop Peg |
| P = Pegged | d = Peg to Limit Price | 9 = Peg to Limit Price |

### Deprecated OrderQty2 (192), SettlDate2 (193), Price2 (640), LastForwardPoints2 (641), BidForwardPoints2 (642), and OfferForwardPoints2 (643) [deprecated in FIX 5.0]

The following fields are being deprecated from use as FX support for FX Swaps will now use the New Order - Multileg and other existing multileg components: OrderQty2 (192), SettlDate2 (193), Price2 (640), LastForwardPoints2 (641), BidForwardPoints2 (642), and OfferForwardPoints2 (643)

### Deprecated QuoteType (537) from QuoteResponse message only [deprecated in FIX 5.0]

The QuoteType (537) is only deprecated from the QuoteResponse message as it was a cut/paste error when the message was created in FIX 4.4 and does not make sense for this message.

### Deprecated MDEntryOriginator (282), MDMkt (275) [deprecated in FIX 5.0]

The following fields are being deprecated from use: MDENtryOriginator (282) and MDMkt (275). Its usage is replaced by corresponding values in PartyRole (452).

### Deprecated LocationID (283) and DeskID (284) from Market Data messages only [deprecated in FIX 5.0]

The following fields are being deprecated only from the Market Data messages: LocationID (283) and DeskID (284). Its usage is replaced by corresponding values in PartyRole (452).

### Deprecated LegQty (tag 687) from the specification [deprecated in FIX 5.0 SP1]

Deprecated LegQty from other messages where it was not depreciated earlier in FIX 5.0 release. These include Execution Report, TradeCaptureReport and TradeCaptureReportAck. For these messages LegQty usage has been replaced by LegLastQty (1418).

### Deprecated PublishTrdIndicator (tag 852) from the specification [deprecated in FIX 5.0 SP1]

Deprecated PublishTrdIndicator from TradeCaptureReport and TradeCaptureReportAck messages. This has been replaced by TradePublishIndicator (1390).

### Deprecated OrderID (tag 37) and SecondaryOrderID (tag 198) from OrderMassCancelReport message only [deprecated in FIX 5.0 SP1]

Deprecated OrderID and SecondaryOrderID from OrderMassCancelReport. For this message the MassActionReportID (1369) is used to identify the message.

### Deprecated the fields Signature (89), SecureDataLen (90), SecureData (91), SignatureLength (93) [deprecated in FIXT.1.1]

### Deprecated the following enumerations from SecurityRequestType (321)

Request ListSecurity Types (2), Request List Security (3)

### Deprecated the following enumeration from SecurityResponseType (323)

List of security types returned per request (3)

### Deprecated the following enumeration from UnitOfMeasure (996), UnderlyingUnitOfMeasure (998), LegUnitOfMeasure (999), PriceUnitOfMeasure (1191), DerivativeUnitOfMeasure (1269), DerivativePriceUnitOfMeasure (1315), LegPriceUnitOfMeasure (1421), UnderlyingPriceUnitOfMeasure (1424)

MMbbl - million barrels

### Deprecated from SecurityType (167) the enumeration FOR [deprecated in FIX 5.0 SP2]

The value FOR is deprecated from SecurityType. It is recommended that new values be used instead: FXSPOT, FXFWD, FXSWAP, FXNDF. The Global FX Committee also recommends that SecurityType be used instead of CFICode.

# Appendix 6-F

## Replaced Features and Supported Approach

Certain features of the FIX Protocol which were implemented in earlier versions of the FIX Protocol specification, have been removed and replaced by a different approach. Such features have been labeled as "Removed" or "Replaced" throughout the FIX Specification document. The removed or replaced feature is no longer supported by this version of the FIX Protocol specification.

These features may or may not have been "Deprecated" in a previous version. Deprecation implies that implementations must support both approaches during the deprecation period. Removing and replacing a features without a deprecation period is based upon:

* Supporting both approaches would result in a high degree of complexity and/or ambiguity.

The rationale behind removing a feature is based upon either:

* Actual use and implementation of the feature identified major shortcomings necessitating a re-design.
* Additional business requirements have been identified which the feature is unable to expand and properly support in its present form.

**The new, supported approach for each removed feature is identified below:**

### Replaced Field: ExecTransType (tag 20) and values in ExecType and OrdStatus fields [Replaced in FIX 4.3]

The ExecTransType field introduced in FIX 2.7 has been removed and its values have been incorporated within the ExecType field. The ExecType field introducted in FIX 4.1 has had several values removed and a new value to represent the combination of the removed values. The ExecTransType and ExecType fields have effectively been merged into the ExecType field thus the removal of ExecTransType. Each field attempted to designate the type of Execution Report message received in a slightly different way. Both fields were designated as required. This became confusing and should be **simplified by a single, merged field with the following mapping table:**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Removed Value within ExecTransType (20) field | | Removed Value within OrdStatus (39) field | | Removed Value within ExecType (150) field | | ExecType (150) | |
| 0 | New |  |  |  |  |  | (various) |
| 1 | Cancel |  |  |  |  | H | Trade Cancel |
| 2 | Correct |  |  |  |  | G | Trade Correct |
| 3 | Status |  |  |  |  | H | Order Status |
|  |  | 5 | Replaced |  |  | 5 | Replace |
|  |  |  |  | 1 | Partial Fill | F | Trade |
|  |  |  |  | 2 | Fill |

### Replaced Fields: MaturityDay (tag 205) and UnderlyingMaturityDay (tag 314) [Replaced in FIX 4.3]

The MaturityDay field (tag 205) introduced in FIX 4.1 has been removed and replaced by the MaturityDate field (tag 541). The MaturityMonthYear field (tag 200) can still be used for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).

The UnderlyingMaturityDay field (tag 314) introduced in FIX 4.2 has been removed and replaced by the UnderlyingMaturityDate field (tag 542). The UnderlyingMaturityMonthYear field (tag 313) can still be used for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).

### Replaced Fields: ExecBroker (tag 76), BrokerOfCredit (tag 92), ClientID (tag 109), ClearingFirm (tag 439), ClearingAccount (tag 440), and SettlLocation (tag 166) [Replaced in FIX 4.3]

The ExecBroker (tag 76), BrokerOfCredit (tag 92), ClientID (tag 109), ClearingFirm (tag 439), ClearingAccount (tag 440), and SettlLocation (tag 166) fields introduced prior to FIX 4.3 have been removed and the equivalent values can now be specified via PartyRole, PartyID, and PartyIDSource. In addition this <Parties> "component block" (see Volume 1: "Common Components of Application Messages") is flexible enough to allow new "roles" or types of firm identification to be specified without a corresponding increase in the number of FIX fields. **All of the old field values can be specified via the following mapping table:**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Removed Field | PartyRole (452)  (also see Volume 1: "Glossary") | | PartyID (448) | PartyIDSource (447) | | PartySubID (523) |
| ExecBroker (tag 76) | 1 | Executing Broker | (value) |  | (various) |  |
| BrokerOfCredit (tag 92) | 2 | Broker Of Credit | (value) |  | (various) |  |
| ClientID (tag 109) | 3 | Client ID | (value) |  | (various) |  |
| ClearingFirm (tag 439) | 4 | Clearing Firm | (value) |  | (various) |  |
| ClearingAccount (tag 440) | 4 | Clearing Firm | (value) |
| SettlLocation (tag 166) | 10 | Settlement Location | CED = CEDEL  DTC = Depository Trust Company  EUR = Euroclear  FED = Federal Book Entry  PNY= Physical  PTC= Participant Trust Company | C | Generally accepted market participant id |  |
| ISO Country Code (Local Market Settle Location) | E | ISO Country Code |  |

### Replaced Field Enumerations for Futures and Options for SecurityType (tag 167) with CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode was introduced to improve granularity in specifying security type. The adoption of CFICode has made the values for futures and options in SecurityType (tag 167) redundant.

**The following Security Type values can be specified using CFICode via the following mapping table:**

|  |  |  |
| --- | --- | --- |
| Value Removed From  SecurityType (tag 167) | | CFICode (tag 461) value |
| “FUT” | Future | First position of CFICode = “F” |
| “OPT” | Option | First position of CFICode = “O” |

### Replaced Field: PutOrCall (tag 201) and UnderlyingPutOrCall (tag 315) with CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode was introduced to improve granularity in specifying security type. The adoption of CFICode has made the PutOrCall (tag 201) redundant. The PutOrCall values are numeric and this has led to confusion on their usage as the data is not self describing. The CFICode uses a more readable format of “P” and “C” for put and call.

**PutOrCall values can be specified using CFICode via the following mapping table:**

|  |  |  |
| --- | --- | --- |
| Removed field PutOrCall (tag201) values | | CFICode (tag 461) value |
| 0 | Put | First position of CFICode = “O”  Second position of CFICode = “P” |
| 1 | Call | First position of CFICode = “O”  Second position of CFICode = “C” |

### Replaced Field: CustomerOrFirm (tag 204) with OrderCapacity (tag 528) [Replaced in FIX 4.3]

The Rule80A (tag 47) and CustomerOrFirm (tag 204) values have been merged and generalized into the new OrderCapacity (tag 528) field. This was done to provide a more generalized approach to identifying order capacity across markets.

**CustomerOrFim values can be specified using OrderCapacity via the following mapping table:**

|  |  |  |
| --- | --- | --- |
| Removed Field CustomerOrFirm (tag 204) values | | OrderCapacity (tag 528) value |
| 0 | Customer | A - Agency |
| 1 | Firm | P - Principal |

### Replaced values: OptAttribute (tag 206) with values in CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode (tag 461) permits specification of the expiration style for options using more meaningful acronyms “A” for American and “E” for European. These values will replace the values currently used by some markets in the OptAttribute field. OptAttribute will still be used for versioning the option contract in the event of a corporate action, such as a split or merger, but will eliminate the problem when both the expiration style and a version number must be specified.

**Certain OptAttribute values can be specified using CFICode via the following mapping table:**

|  |  |  |
| --- | --- | --- |
| Values Removed From  OptAttribute (tag 206) | | CFICode (tag 461) |
| L | American | First Position “O”  Second Position “C” or “P”  Third Position “A” for American Style Expiration |
| S | European | First Position “O”  Second Position “C” or “P”  Third Position “E” for European Style Expiration |

### Replaced values: AllocTransType (tag 71) with values in AllocType (tag 626) [Replaced in FIX 4.3]

The AllocTransType (tag 71) field specified both the type of "transaction": new, cancel, replace and the type or purpose of the Allocation message. A new field AllocType was introducted in FIX 4.3 which specifies the type or purpose of the Allocation message. Three fields were removed from AllocTransType and are now part of AllocType. In addition, AllocType supports additional values which were not defined in AllocTransType.

Certain AllocTransTy**pe values can be specified using AllocType via the following mapping table:**

|  |  |  |  |
| --- | --- | --- | --- |
| Values Removed From  AllocTransType (tag 71) | | AllocType (tag 626) | |
| 1 | New  **(Note: "New" was dual-purpose:**   1. **a new transaction**   **(this meaning remains)**   1. **buyside calculated allocation**   **The buyside calculated allocation meaning has been replaced by AllocType="Buyside Calculated")** | 1 | Buyside Calculated (includes MiscFees and NetMoney) |
| 3 | Preliminary (without MiscFees and NetMoney) | 2 | Buyside Preliminary (without MiscFees and NetMoney) |
| 4 | Calculated (includes MiscFees and NetMoney) | 3 | Sellside Calculated Using Preliminary (includes MiscFees and NetMoney) |
| 5 | Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney) | 4 | Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney) |

### Replaced Field: RelatdSym (tag 46) with Symbol (tag 55) [Replaced in FIX 4.3]

The RelatdSym (tag 46) field used in the News and Email messages prior to FIX 4.3 has been replaced by the Symbol (tag 55) field thus allowing the News and Email messages to use the same <Instrument> component block as other FIX application messages.

### Removed Deprecated Field: Benchmark (tag 219) [Deprecated in FIX 4.3, Removed in FIX 4.4]

***Affected Volume 3: field removed from Indication of Interest message.***

The Benchmark field introduced in FIX 4.2 was deprecated in FIX 4.3 by the combined use of BenchmarkCurveCurrency, BenchmarkCurveName, and BenchmarkCurvePoint fields**.** (see Volume 1, SpreadOrBenchmarkCurveData component block) **The** **Benchmark field was removed in FIX 4.4. Mapping of the replaced Benchmark field's values is as follows**:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Replaced Field  Benchmark (219) Value | | BenchmarkCurveCurrency (220) | BenchmarkCurveName (221) | BenchmarkCurvePoint (222) |
| 1 | CURVE | USD | Treasury | INTERPOLATED |
| 2 | 5-YR | USD | Treasury | 5Y |
| 3 | OLD-5 | USD | Treasury | 5Y-OLD |
| 4 | 10-YR | USD | Treasury | 10Y |
| 5 | OLD-10 | USD | Treasury | 10Y-OLD |
| 6 | 30-YR | USD | Treasury | 30Y |
| 7 | OLD-30 | USD | Treasury | 30Y-OLD |
| 8 | 3-MO-LIBOR | USD | LIBOR | 3M |
| 9 | 6-MO-LIBOR | USD | LIBOR | 6M |

### Removed Deprecated "On Close"-related Values for OrdType Field [Deprecated in FIX 4.3, Removed in FIX 4.4]

***Affected Volume 1: Glossary, Business Terms.***

***Affected Volume 6: values removed from OnClose field in Field Definitions.***

Three "on close"-related values in the OrdType field were deprecated in FIX 4.3 by the combined use of a new TimeInForce "At the Close" value and OrdType values.  **These OrdType values were removed in FIX 4.4.** This makes "On close" handling consistent with "On open" (as a TimeInForce vs. OrdType). Note that CMS (e.g. used by NYSE) uses a TimeInForce for On Open (OPG) and an OrdType for On Close. FIX 4.3 implemented a consistent handling of the two vs. a continuation of following CMS-based semantics. **Mapping of the deprecated OrdType field's values is as follows**:

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Replaced Value within OrdType field | | TimeInForce (59) | | OrdType (38) | |
| 5 | Market on close | 7 | "At the Close" | 1 | "Market" |
| A | On close | 7 | "At the Close" | 1 | "Market" |
| B | Limit on close | 7 | "At the Close" | 2 | "Limit" |

### Removed Deprecated Field: Rule80A (tag 47) [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

***Affected Volume 4: field removed from New Order – Single, Order Cancel/Replace Request (aka Order Modification Request), and New Order List messages.***

The Rule80A field (known prior to FIX 4.2 as "Rule80A" and in FIX 4.2 as "Rule80A (aka OrderCapacity)") was deprecated and replaced in FIX 4.3 by the combined use of the new to FIX 4.3 OrderCapacity and Order Restrictions fields. **The** **Rule80A field was removed in FIX 4.4.**  The "(aka OrderCapacity)" designation has been removed from the Rule80A field. **Mapping of the replaced Rule80A field's values is as follows**:

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Replaced Field  Rule80A (47) Value | | OrderCapacity (528) | | OrderRestrictions (529)  Note datatype: MultipleValueString | | Side (54) | |
| A | Agency single order | A | Agency |  |  |  |  |
| B | Short exempt transaction (refer to A type) | A | Agency |  |  | 6 or A | Sell short exempt or Cross short exempt |
| C | Proprietary, Non-Algorithmic Program Trade (non-index arbitrage) | P | Principal | 1 3 D | Program Trade |  |  |
| Non-Index Arbitrage |
| Non-algorithmic |
| D | Program Order, index arb, for Member firm/org | P | Principal | 1 2 | Program Trade |  |  |
| Index Arbitrage |
| E | Short Exempt Transaction for Principal (was incorrectly identified in the FIX spec as “Registered Equity Market Maker trades”) | P | Principal |  |  | 6 or A | Sell short exempt or Cross short exempt |
| F | Short exempt transaction (refer to W type) | W | Agent for Other Member |  |  | 6 or A | Sell short exempt or Cross short exempt |
| H | Short exempt transaction (refer to I type) | I | Individual |  |  | 6 or A | Sell short exempt or Cross short exempt |
| I | Individual Investor, single order | I | Individual |  |  |  |  |
| J | Proprietary, Algorithmic Program Trading (non-index arbitrage) | P | Principal | 1 3 E | Program Trade |  |  |
| Non-Index Arbitrage |
| Algorithmic |
| K | Agency, Algorithmic Program Trade (non-index arbitrage) | I or A or W | Individual or Agency or Agent for other member | 1 3 E | Program Trade |  |  |
| Non-Index Arbitrage |
| Algorithmic |
| L | Short exempt transaction for member competing market-maker affiliated with the firm clearing the trade (refer to P and O types) | P | Principal | 4 | Competing Market Maker | 6 or A | Sell short exempt or Cross short exempt |
| M | Program Order, index arb, agent for other member | W | Agent for Other Member | 1 2 | Program Trade |  |  |
| Index Arbitrage |
| N | Agent for other member, Non-algorthmic Program Trade (non-index arbitrage) | W | Agent for Other Member | 1 3 D | Program Trade |  |  |
| Non-Index Arbitrage |
| Non-algorithmic |
| O | Proprietary transactions for competing market-maker that is affiliated with the clearing member (was incorrectly identified in the FIX spec as “Competing dealer trades”) | P | Principal | 4 | Competing Market Maker |  |  |
| P | Principal | P | Principal |  |  |  |  |
| R | Transactions for the account of a non-member competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”) | A | Agency | 4 | Competing Market Maker |  |  |
| S | Specialist trades | P | Principal | 5 | Acting as Market Maker or Specialist in the security |  |  |
| T | Transactions for the account of an unaffiliated member’s competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”) | W | Agent for Other Member | 5 | Acting as Market Maker or Specialist in the security |  |  |
| U | Agency, Index Arbitrage | A or I | Agency or Individual | 1 2 | Program Trade |  |  |
| Index Arbitrage |
| W | All other orders as agent for other member | W | Agent for Other Member |  |  |  |  |
| X | Short exempt transaction for member competing market-maker not affiliated with the firm clearing the trade (refer to W and T types) | W | Agent for Other Member | 4 | Competing Market Maker | 6 or A | Sell short exempt or Cross short exempt |
| Y | Agency, Non-Algorithmic Program Trade (non-index arbitrage) | A or I | Agency or Individual | 1 3 D | Program Trade |  |  |
| Non-Index Arbitrage |
| Non-Algorithmic |
| Z | Short exempt transaction for non-member competing market-maker (refer to A and R types) | A | Agency | 4 | Competing Market Maker | 6 or A | Sell short exempt or Cross short exempt |

### Removed Deprecated Field: OnBehalfOfSendingTime (tag 370) [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

***Affected Volume 2: Message Routing Details – Third Party Message Routing, field removed from Standard Message Header.***

The OnBehalfOfSendingTime field introduced in FIX 4.2 was deprecated and replaced in FIX 4.3 by the use of HopSendingTime (tag 629) field which is part of the “Hops” repeating group. **The** **OnBehalfOfSendingTime field was removed in FIX 4.4.**   **See “Volume 2 – Standard Message Header” for HopSendingTime usage.**

### Removed three Deprecated "Forex - "-related Values for OrdType Field [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

***Affected Volume 1: Glossary, Business Terms.***

***Affected Volume 6: values removed from OrdType field in Field Definitions.***

Three "Forex - "-related values in the OrdType field were deprecated and replaced in FIX 4.3 by the combined use of a specifying Currency in the Product field and use of “regular” OrdType values. **These OrdType values were removed in FIX 4.4. Mapping of the replaced OrdType field's values is as follows**:

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Replaced Value within OrdType field | | Product (460) | | OrdType (38) | |
| C | Forex - Market | 4 | "Currency" | 1 | "Market" |
| F | Forex – Limit | 4 | "Currency" | 2 | "Limit" |
| H | Forex – Previously Quoted | 4 | "Currency" | D | "Previously Quoted" |

### Replaced value: "A = T+1" with value with "2 = Next Day (T+1)" in SettlmntTyp (tag 63) field [Replaced in FIX 4.4]

The value "A = T+1" was inadvertantly added to the SettlmntType (tag 63) field in FIX 4.3, however, the FIX specification already specified "2 = Next Day" which is synonymous. FIX 4.4 removed the "A=T+1" value and added " (T+1)" suffix to the "Next Day" value for clarification.

### Replaced "Fixed Peg to Local best bid or offer at time of order" value from ExecInst (tag 18) Field [Replaced in FIX 4.4]

See "Volume 4 - Order Handling Instructions – pegged orders". **Mapping of the removed ExecInst field's value is as follows**:

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Replaced Value within ExecInst (18) field | | PegMoveType (835) | | PegScope (840) | | ExecInst (18) | |
| T | Fixed Peg to Local best bid or offer at time of | 1 | Fixed | 1 | Local | R | Primary peg |

### Removed unused field: RatioQty (tag 319) [Replaced in FIX 4.4]

RatioQty (tag 319) was no longer used by any FIX messages as of FIX version 4.3 designating it as "No longer used as of FIX 4.3". Note that FIX 4.3 replaced this field with LegRatioQty (tag 623).

### Removed unused field: SecDefStatus (tag 653) [Replaced in FIX 4.4]

SecDefStatus (653) was no longer used by any FIX messages as of FIX version 4.3 designating it as "No longer used as of FIX 4.3". Note that the FIX 4.3 draft process introduced this field, however, it was replaced with Security Definition messages prior to FIX 4.3 release.

### Removed TotalVolumeTradedDate (tag 449) and TotalVolumeTradedTime (tag 450) fields [Replaced in FIX 4.4]

Removed TotalVolumeTradedDate (449) and TotalVolumeTradedTime (450) fields as FIX 4.4 specifies that MDEntryDate (272) and MDEntryTime (273) fields should be used instead.

### Removed various Settlement Instructions-related fields [Replaced in FIX 4.4]

Removed the following Settlement Instructions-related fields: SecuritySettlAgentName, SecuritySettlAgentCode, SecuritySettlAgentAcctNum, SecuritySettlAgentAcctName, SecuritySettlAgentContactName, SecuritySettlAgentContactPhone, CashSettlAgentName, CashSettlAgentCode, CashSettlAgentAcctNum, CashSettlAgentAcctName, CashSettlAgentContactName, CashSettlAgentContactPhone replacing them with <SettlParties> (consistent with SI change made between ISO 7775 and ISO 15022). Removed SettlDepositoryCode (173), SettlBrkrCode (174), and SettlInstCode (175) fields. Refer to "Volume 5 - Settlement Instruction Fields Usage Matrix" for further details.

### Removed "Default", "Specific Allocation Account Overriding", and "Specific Allocation Account Standing" values from SettlInstMode (tag 160) field [Replaced in FIX 4.4]

Refer to "Volume 5 - Settlement Instruction Fields Usage Matrix" for further details.

### Removed several values from AllocType (tag 626) field [Replaced in FIX 4.4]

Removed values: "Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)", "Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)", and "Buyside Ready-To-Book - Combined Set of Orders". Renamed value "Buyside Ready-To-Book - Single Order" to "Buyside Ready-To-Book" in FIX 4.4.

### Removed several values from YieldType (tag 235) field [Replaced in FIX 4.4]

Removing the following values from the YieldType field: "AVGLIFE = Yield To Average Life", "LONGEST = Yield to Longest Average (Sinking Fund Bonds)", and "SHORTEST = Yield to Shortest Average (Sinking Fund Bonds)" keeping "LONGAVGLIFE " and "SHORTAVGLIFE" values.

### Removed AsgnReqID (831) from Data Dictionary [Removed in FIX 5.0 SP2]

Removed AsgnReqID (831) field from Data Dictionary. This field is not used anywhere and is obselete.

### Removed ExecRefID (19) from TrdCapRptSideGrp component [Removed in FIX 5.0 SP2]

The field ExecRefID (19) was removed from the TrdCapRptSideGrp component and replied by the use of a new field called SideExecID (1427).

# Appendix 6-G

## Use of <Parties> Component Block: PartyRole, PartyIDSource, PartyID, and PartySubID

The <Parties> component block (see "Volume 1: Common Components of Application Messages") is a flexible structure that allows new party "roles" or types, party identification and identification schemes to be added without a corresponding increase in the number of FIX fields with the use of PartyRole, PartyID and PartyIDSource fields. Optionally, further information on a party identified in PartyID can be specified in the repeating group of PartySubID and PartySubIDType fields. The PartySubIDType field can be used to identify the type of PartySubID value (i.e. "Firm", "Phone number", "Contact name", "Full legal name of firm", etc.).

The matrix below identifies the various PartyRole values and the anticipated PartyIDSource values which may be associated with each PartyRole. It is important to note that **other combinations may exist**. In addition, see “Volume 7 – Products” for any documented product-specific anticipated PartyRole mapping and guidance.

|  |  |  |
| --- | --- | --- |
| **PartyRole value** | | **Common Identification and Considerations Reference** |
| 1 | Executing Firm | See “Common PartyRole Identification for Firms” |
| 2 | Broker of Credit | See “Common PartyRole Identification for Brokers” |
| 3 | Client ID | See “Common PartyRole Identification for Firms” |
| 4 | Clearing Firm | See “Common PartyRole Identification for Firms” |
| 5 | Investor ID | See “Common PartyRole Identification for Investor ID” |
| 6 | Introducing Firm | See “Common PartyRole Identification for Firms” |
| 7 | Entering Firm | See “Common PartyRole Identification for Firms” |
| 8 | Locate/Lending Firm (for short-sales) | See “Common PartyRole Identification for Firms” |
| 9 | Fund manager Client ID (for CIV) | See “Common PartyRole Identification for Firms” |
| 10 | Settlement Location | See “Common PartyRole Identification for (Settlement) Locations” |
| 11 | Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order) | See “Common PartyRole Identification for Traders” |
| 12 | Executing Trader (associated with Executing Firm - actually executes) | See “Common PartyRole Identification for Traders” |
| 13 | Order Origination Firm (e.g. buyside firm) | See “Common PartyRole Identification for Firms” |
| 14 | Giveup Clearing Firm (firm to which trade is given up) | See “Common PartyRole Identification for Firms” |
| 15 | Correspondent Clearing Firm | See “Common PartyRole Identification for Firms” |
| 16 | Executing System | See “Common PartyRole Identification for Execution Systems” |
| 17 | Contra Firm | See “Common PartyRole Identification for Firms” |
| 18 | Contra Clearing Firm | See “Common PartyRole Identification for Firms” |
| 19 | Sponsoring Firm | See “Common PartyRole Identification for Firms” |
| 20 | Underlying Contra Firm | See “Common PartyRole Identification for Firms” |
| 21 | Clearing Organization | See “Common PartyRole Identification for Firms” |
| 22 | Exchange | See “Common PartyRole Identification for Execution Systems” |
| 24 | Customer Account | See “Common PartyRole Identification for Accounts” |
| 25 | Correspondent Clearing Organization | See “Common PartyRole Identification for Firms” |
| 26 | Correspondent Broker | See “Common PartyRole Identification for Firms” |
| 27 | Buyer/Seller (Receiver/Deliverer) | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) |
| 28 | Custodian | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) |
| 29 | Intermediary | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)  Note it is possible to have multiple parties with this role in a SettlParties component block (intermediary 1, intermediary 2 etc.) in which case the PartySubID is used to distinguish between them |
| 30 | Agent | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) |
| 31 | Sub custodian | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) |
| 32 | Beneficiary | See "Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary"  Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) |
| 33 | Interested party | See “Common PartyRole Identification for Firms” |
| 34 | Regulatory body | See “Common PartyRole Identification for Firms” |
| 35 | Liquidity provider | See “Common PartyRole Identification for Firms” |
| 36 | Entering trader | See “Common PartyRole Identification for Traders” |
| 37 | Contra trader | See “Common PartyRole Identification for Traders” |
| 38 | Position account | See “Common PartyRole Identification for Accounts” |
| 39 | Contra Investor ID | See “Common PartyRole Identification for Investor ID” |
| 40 | Transfer to Firm |  |
| 41 | Contra Position Account | See “Common PartyRole Identification for Accounts” |
| 42 | Contra Exchange | See “Common PartyRole Identification for Execution Systems” |
| 43 | Internal Carry Account | See “Common PartyRole Identification for Accounts” |
| 44 | Order Entry Operator ID | See “Common PartyRole Identification for Traders” |
| 45 | Secondary account number | See “Common PartyRole Identification for Accounts” |
| 46 | Foreign firm | See “Common PartyRole Identification for Firms” |
| 47 | Third party allocation firm | See “Common PartyRole Identification for Firms” |
| 48 | Claiming account | See “Common PartyRole Identification for Accounts” |
| 49 | Asset Manager | See “Common PartyRole Identification for Firms” |
| 50 | Pledgor account | See “Common PartyRole Identification for Accounts” |
| 51 | Pledgee account | See “Common PartyRole Identification for Accounts” |
| 52 | Large trader reportable account | See “Common PartyRole Identification for Accounts” |
| 53 | Trader mnemonic | See “Common PartyRole Identification for Traders” |
| 54 | Sender location | See “Common PartyRole Identification for (Settlement) Locations” |
| 55 | Session ID |  |
| 56 | Acceptable counterparty | See “Common PartyRole Identification for Firms” |
| 57 | Unacceptable counterparty | See “Common PartyRole Identification for Firms” |
| 58 | Entering Unit | See “Common PartyRole Identification for Firms” |
| 59 | Executing unit | See “Common PartyRole Identification for Firms” |
| 60 | Introducing broker | See “Common PartyRole Identification for Brokers” |
| 61 | Quote originator | See “Common PartyRole Identification for Firms” |
| 62 | Report originator | See “Common PartyRole Identification for Firms” |
| 63 | Systematic internaliser (SI) | See “Common PartyRole Identification for Execution Systems” |
| 64 | Multilateral Trading Facility (MTF) | See “Common PartyRole Identification for Execution Systems” |
| 65 | Regulated Market (RM) | See “Common PartyRole Identification for Execution Systems” |
| 66 | Market maker | See “Common PartyRole Identification for Firms” |
| 67 | Investment firm | See “Common PartyRole Identification for Firms” |
| 68 | Host Competent Authority (Host CA) | See “Common PartyRole Identification for Firms” |
| 69 | Home Competent Authority (Home CA) | See “Common PartyRole Identification for Firms” |
| 70 | Competent Authority of the most relevant market in terms of liquidity (CAL) | See “Common PartyRole Identification for Firms” |
| 71 | Competent Authority of the Transaction (Execution) Venue (CATV) | See “Common PartyRole Identification for Firms” |
| 72 | Reporting intermediary | See “Common PartyRole Identification for Firms” |
| 73 | Execution Venue | See “Common PartyRole Identification for Execution Systems” |
| 74 | Market data entry originator | See “Common PartyRole Identification for Firms” |
| 75 | Location ID | See “Common PartyRole Identification for (Settlement) Locations” |
| 76 | Desk ID | See “Common PartyRole Identification for Firms” |
| 77 | Market data market | See “Common PartyRole Identification for Execution Systems” |
| 78 | Allocation Entity | See “Common PartyRole Identification for Firms” |
| 79 | Prime broker providing general trade services | See “Common PartyRole Identification for Brokers” |
| 80 | Step-out firm (prime broker) | See “Common PartyRole Identification for Brokers” |
| 81 | Broker clearing ID | See “Common PartyRole Identification for Brokers” |
| 82 | Central Registration Depository (CRD) | See “Common PartyRole Identification for (Settlement) Locations” |
| 83 | Clearing account | See “Common PartyRole Identification for Accounts” |
| 84 | Acceptable Settling Counterparty | See “Common PartyRole Identification for Firms” |
| 85 | Unacceptable Settling Counterparty | See “Common PartyRole Identification for Firms” |

**Common PartyRole Identification for Firms:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| B | BIC (Bank Identification Code) | <<BIC Value>> | (optional) |
| C | Generally accepted market participant identifier | (various) | (optional) |
| D | Proprietary/Custom code | (various) | (optional) |

**Common PartyRole Identification for Brokers:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| B | BIC (Bank Identification Code) | <<BIC Value>> | (optional) |
| I | ISITC code for identifying directed brokers as per ETC Best Practices document (for use with PartyRole = Broker of Credit only) | <<ISITC-defined 3 character code>> | (optional) |
| D | Proprietary/Custom code | (various) | (optional) |

**Common PartyRole Identification for Traders:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| C | Generally accepted market participant identifier | (various) | (optional) |
| D | Proprietary/Custom code | (various) | (optional) |

**Common PartyRole Identification for Investor ID:**

See Volume 4: “Example Usage of PartyRole="Investor ID" ”

**Common PartyRole Identification for Execution Systems:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| C | Generally accepted market participant identifier | (various) | (optional) |
| D | Proprietary/Custom code | (various) | (optional) |
| G | MIC (SIO 10383 Market Idenfifier Code) | (various) | (optional) |

**Common PartyRole Identification for (Settlement) Locations:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| B | BIC (Bank Identification Code) | <<BIC Value>> | (optional) |
| C | Generally accepted market participant identifier | CED = CEDEL  DTC = Depository Trust Company  EUR = Euroclear  FED = Federal Book Entry  HIC = Held In Custody  ICSD = International Central Securities Depository  NCSD = National Central Securities Depository  PNY= Physical  PTC= Participant Trust Company | (optional) |
| E | ISO Country Code  *[for Local Market Settlement]* | << ISO Country Code Value >> | (optional) |

**Common PartyRole Identification for Buyer/Seller, Custodian, Intermediary, Agent or Beneficiary:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| B | BIC (Bank Identification Code) | <<BIC Value>> | (optional) |
| H | CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) | <<CSD participant or member code>> | (optional) |

**Common PartyRole Identification for Accounts:**

|  |  |  |  |
| --- | --- | --- | --- |
| PartyIDSource (447) | | PartyID (448) | PartySubID (523) |
| D | Proprietary/Custom code | (various) | (optional) |
| H | CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) | <<CSD participant or member code>> | (optional) |

# Appendix 6-H

## Use of <SettlInstructions> Component Block

### Introduction

The SettlInstructions component block is used to transmit settlement instruction details on an Allocation Instruction, Allocation Report, Confirmation or Settlement Instruction message.

* When used on an Allocation Instruction, Allocation Report or Confirmation message, this represents the settlement instructions that apply to a particular trade or order.
* When used on a Settlement Instruction message, this represents either standing instructions (to be used on future trades) or the instructions for a specific order (this usage is intended for the retail CIV market).

This component block can be used either to contain full settlement instruction details (i.e. settlement agent identities and account numbers) or a reference to a standing instruction database.

* When used to refer to instructions held on a standing instructions database, the StandInstDbType, StandInstDbName and StandInstDbID fields are used to specify the identify and name of the standing instructions database, and the identifier of the standing instruction record within that database. The NoDlvyInst repeating group should not be populated when using these fields.
* When used to specify settlement instruction details, the NoDlvyInst repeating group is used. Each member of that group holds one party's instructions for cash or securities settlement (or both in the case of DVP). The SettlInstSource field identifies to whom the instructions belong, and the DlvyInstType field identifies whether the instructions are for securities or for cash.
* In both of these cases, the SettlDeliveryType field is used to identify the type of settlement being represented by these settlement instructions, i.e. DVP (delivery vs payment), FOP (free of payment), hold in custody etc.

Where the component block is used to describe specific settlement instructions (i.e. using the NoDlvyInst repeating group), the number of entries in the NoDlvyInst repeating group is determined by the contents of the SettlDeliveryType field and the context of the message block (i.e. which message it is in). When used in an Allocation Instruction, Allocation Report or Settlement Instruction message, only the settlement instructions for the party generating the message need be specified. On a Confirmation message, both parties to the trade will have their settlement instructions specified. The matrix of usage of the NoDlvyInst repeating group is therefore as follows:

**Allocation Instruction, Allocation Report or Settlement Instruction**

|  |  |  |  |
| --- | --- | --- | --- |
| **SettlDeliveryType** | **NoDlvyInst** | **SettlInstSource** | **DlvyInstType** |
| 0 – Versus Payment | 1 | 1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message | S – securities |
| 1 – Free | 2 | 1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message | S – securities |
|  |  | 1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message | C – cash |

**Confirmation**

|  |  |  |  |
| --- | --- | --- | --- |
| **SettlDeliveryType** | **NoDlvyInst** | **SettlInstSource** | **DlvyInstType** |
| 0 – Versus Payment | 2 | 1 (broker's) | S – securities |
|  |  | 2 (institution's) | S – securities |
| 1 – Free | 4 | 1 (broker's) | S – securities |
|  |  | 1 (broker's) | C – cash |
|  |  | 2 (institution's) | S – securities |
|  |  | 2 (institution's) | C – cash |

The actual instructions themselves are held within the SettlParties component block inside the NoDlvyInst repeating group. This contains a repeating group of party identifiers and sub ids which is used to hold the identifiers of all parties involved in settlement (e.g. agent, custodian, depository) together with any required account numbers, registration details or similar.

### Delivery Instruction Formatting & Structure

#### Parties & Party Sub-IDs

FIX supports the concept of a “SettlParty”, this being an organisation or individual connected in some way to the settlement of a financial transaction. Every SettlParty has a role (defining what the SettlParty is doing), an identifier, SettlPartyID (with a SettlPartyIDSource to identify the type of SettlPartyID) and any number of sub-identifiers (SettlPartySubID), each with a SettlPartySubIDType to define the type of sub-identifier.

For the purposes of settlement instruction definition, the party sub-identifiers can be taken to represent one of three things:

* An alternative identifier for the SettlParty. For example, if the SettlParty’s primary identifier is its BIC (expressed through its SettlPartyID with SettlPartyIDSource = B for BIC) then any other identifiers for the SettlParty (e.g. CSD participant number) can be expressed using a SettlPartySubID. For every SettlPartyIDSource that is commonly used to identify a SettlParty for settlement purposes, there is an equivalent SettlPartySubIDType.
* An identifier of an account held at the SettlParty. Note that the convention is to hold the account details under the SettlParty at which the account is held, rather than under the SettlParty on whose behalf the account is held. For example, the account number of a custodian at an agent is held as a SettlPartySubID under the SettlParty representing the agent, not the custodian.
* Additional information relating to the SettlParty, e.g. its full name, address, contact name, phone number etc.

When using the FIX SettlInstructions component block, it may be appropriate to provide a number of identifiers for the same SettlParty (e.g. both the BIC and CREST id for a CREST member agent bank). Only one of these can be held as a SettlPartyID – the other(s) must be held as SettlPartySubID(s). It does not matter which is held where.

#### Mapping FIX to ISO15022

It is important to note that the ISO15022 standard has a consistent set of codes for what in FIX terms would be called the SettlPartyIDSource (or SettlPartySubIDType for sub-identifiers). Examples include:

* C – Country code
* P – Qualifier (BIC/BEI)
* R – Data Source Scheme/Proprietary Code
* Q – Name and address
* S – Alternate ID

In the interests of assuring STP, FIX fields and messages only map to ISO15022 options C, P or R (with a strong preference for P - BIC wherever possible). There is no equivalent of ‘Q’ in FIX at the SettlParty level, though this is supported at SettlPartySubID level.

The ISO 15022 standard uses a similar methodology to the component blocks in FIX. This means that the same ISO tag can be used many times in the same message but its meaning depends on which message ‘sequence’ it is in. This is equivalent to the FIX concept of SettlPartyRole. For example, a PSET BIC should be represented in FIX using these tags:

|  |  |
| --- | --- |
| **FIX Tag** | **Value** |
| 782 SettlPartyID | CEDELULL |
| 783 SettlPartyIDSource | B |
| 784 SettlPartyIDRole | 10 |

The mapping to a SWIFT tag would work here as follows:

1. FIX tag 782 is a SettlPartyID and therefore maps to SWIFT tag 95 (Party)
2. FIX tag 783 shows that the SettlPartyIDSource is a BIC and therefore maps to SWIFT option P.

We can now derive the correct SWIFT tag as 95P, which takes the format **:Tag::Qualifier//BIC,** or in SWIFT shorthand **::4!c//4!a2!a2!c[3!c]** (where [3!c] represents the XXX characters at the end of an 8-character BIC). So, concatenating the values within, or implied by, the FIX tags the mapping is:

**782 & 783::& 784 & //& 782**,or in the final message, **:95P::PSET//CEDELULL**

#### Notes on CSD Identifiers

ISO15022 allows a CSD identifier to be specified along with the type of identifier being used. For example:

**:95R::DEAG/CRST/636** - Tag(Option):: (Qualifier)/(Data Source Scheme)/(Proprietary Code)

Here, the various tags have the following meanings:

* 95 (Tag) = PARTY
* R (Option) = The party will be identified by a data source scheme/ proprietary code
* DEAG (Qualifier) = Deliverer’s agent
* CRST (Data Source Scheme) = Crest
* 636 (Proprietary Code) = participant ID at Crest.

In order to avoid having the full set of CSD identifier types listed as separate enumerations of PartyIDSource/PartySubIDType, FIX treats all such identifiers simply as CSD participant/member codes (PartyIDSource = H, PartySubIDType = 17). The type of participant/member code (e.g. Euroclear vs. DTC vs. CREST etc.) can be derived simply by looking at the instruction’s settlement location (PartyRole = 10 – equivalent to ISO15022 PSET). This is illustrated in the example below.

Settlement instructions for German domestic settlement with Citibank Frankfurt as local agent, into account 11921500:

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| <SettlParties> | | | | | | |
| *Tag* | | *Field Name* | | | *Value* | *Comments* |
| 781 | NoSettlPartyIDs | | | 3 |  |
| 🡪 | *782* | *SettlPartyID* | | DAKVDEFF | PSET for German domestic settlement |
| 🡪 | *783* | *SettlPartyIDSource* | | B | BIC is used as the identifier in 782 |
| 🡪 | *784* | *SettlPartyRole* | | 10 | Settlement location (PSET) |
| 🡪 | *782* | *SettlPartyID* | | 7671 | Broker’s agent’s Kassenverein number |
| 🡪 | *783* | *SettlPartyIDSource* | | H | CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)  As the settlement location here is ‘German domestic’, this identifier is therefore a Kassenverein number |
| 🡪 | *784* | *SettlPartyRole* | | 30 | Agent – maps to SWIFT DEAG or REAG (depending on Side) |
| 🡪 | *801* | *NoSettlPartySubIDs* | | 1 |  |
| 🡪 | 🡪 | *785* | *SettlPartySubID* | CITIDEFF | This agent’s BIC  This is held here as a PartySubID, though could also have been held as the PartyID with the Kassenverein number held as PartySubID instead |
| 🡪 | 🡪 | *786* | *SettlPartySubIDType* | 16 | BIC |
| 🡪 | *782* | *SettlPartyID* | | 9427 | Broker or broker's custodian’s Kassenverein number |
| 🡪 | *783* | *SettlPartyIDSource* | | H | CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) (KV no. in this case)  As the settlement location here is ‘German domestic’, this identifier is therefore a Kassenverein number |
| 🡪 | *784* | *SettlPartyRole* | | 27 (client) or 28 (custodian) | Deliverer/receiver of securities (or custodian) – maps to SWIFT DECU or RECU (depending on Side) |
| 🡪 | *801* | *NoSettlPartySubIDs* | | 1 |  |
| 🡪 | 🡪 | *785* | *SettlPartySubID* | 11921500 | Securities account number |
| 🡪 | 🡪 | *786* | *SettlPartySubIDType* | 10 | Securities Account – maps to ISO15022 Tag 97 SAFE (Safekeeping account) |
| </SettlParties> | | | | | | |

SWIFT settlement instruction for an example trade, using settlement instructions derived from the above FIX data:

|  |  |
| --- | --- |
| :16R:GENL  :20C::SEME//011204000064001  :23G:NEWM :16S:GENL |  |
| :16R:TRADDET  :94B::TRAD//EXCH/XETR  :98A::SETT//20011206  :98A::TRAD//20011204  :35B:ISIN DE0005557508 :16S:TRADDET |  |
| :16R:FIAC  :36B::SETT//UNIT/3000,  :97A::SAFE//11921500 :16S:FIAC | Securities account number (taken from third SettlParty in the table above). |
| :16R:SETDET |  |
| :22F::SETR//TRAD |  |
| :16R:SETPRTY  :95R::DEAG/DAKV/7671  :16S:SETPRTY | Agent – the second SettlParty in the table above. The DAKV identifies the number 7671 as being a Kassenverein number and is derived from a combination of this party’s SettlPartyIDSource (H - CSD code) and the SettlPartyID of the settlement agent. |
| :16R:SETPRTY  :95P:PSET//DAKVDEFF  :16S:SETPRTY | Settlement location – the first SettlParty in the table above. |
| :16R:SETPRTY  :95R::SELL/DAKV/9427  :16S:SETPRTY | Custodian/client – the third SettlParty in the table above. |
| :16R:AMT  :19A::SETT//EUR50700,  :16S:AMT |  |
| :16S:SETDET |  |

#### Registration Details & Investor IDs

Where registration details (e.g. a broker or agent’s registration number or name) needs to be specified as part of a settlement instruction, this can be done as a SettlPartySubID with SettlPartySubIDType of 11 (registration number) or 14 (registration name) as appropriate. Investor IDs are represented by a completely separate SettlParty with a SettlPartyRole of 5 (investor id).

#### Notes on use of Settlement Location (PSET) and Trade Matching

One of the strengths of the FIX 4.4 post-execution process is the ability to enrich messages with PSET or full settlement details. This will allow brokers to match the buy-side’s PSET for “settlement channel compatibility” prior to the confirmation process. Brokers will compare the PSET on the buy-side’s Allocation Instruction with their default PSET for the security in question and, if the match is not exact, they will use their own proprietary logic to determine whether or not to support a “bridge” between the 2 PSETs. All participants are strongly encouraged to use the BIC for sending PSET information. This matching logic closely mimics that proposed by the GSTPA model and has the advantage of alerting parties to potential settlement issues well before instructions are sent to the market. For similar reasons, buy-side firms are encouraged to include net money calculations on their allocations.

#### Notes on Relational Integrity and Compatibility with ISO15022

The FIX 4.4 post-execution messages have been designed to be compatible with the ISO15022 standard. To ensure that all parties can translate a FIX message into a SWIFT message without ambiguity, it is essential that the information on Allocation Instructions and Confirmations conforms to certain relational integrity rules. This is particularly applicable to the data within the component blocks. The ability to use these blocks to define any number of parties gives considerable flexibility, but there are certain pitfalls. The same *SettlPartyIDRole* should never repeat within the same <SettlParties> block. For example, this slightly contrived combination would be allowed because even though the values in *SettlPartyID* and *SettlPartyIDSource* are identical, the values of tag 784 (784=30 and 783=27) are unique.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| <SettlParties> | | | | | |
| *Tag* | | *Field Name* | | *Value* | *Comments* |
| 781 | NoSettlPartyIDs | | 2 |  |
| 🡪 | *782* | *SettlPartyID* | CITIGB21XXX |  |
| 🡪 | *783* | *SettlPartyIDSource* | **B** | BIC |
| 🡪 | *784* | *SettlPartyRole* | **30** | Agent |
| 🡪 | *782* | *SettlPartyID* | CITIGB21XXX |  |
| 🡪 | *783* | *SettlPartyIDSource* | **B** | BIC |
| 🡪 | *784* | *SettlPartyRole* | **27** | Buyer/Seller (receiver/deliverer) |
| </SettlParties> | | | | | |

However, this equally contrived combination would not be allowed because the values in *SettlPartyRole* are identical (784= 4 and 784=4) even though the BICs are different.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| <SettlParties> | | | | | |
| *Tag* | | *Field Name* | | *Value* | *Comments* |
| 781 | NoSettlPartyIDs | | 2 |  |
| 🡪 | *782* | *SettlPartyID* | DAKV1234 |  |
| 🡪 | *783* | *SettlPartyIDSource* | **C** | Generally accepted market code |
| 🡪 | *784* | *SettlPartyRole* | **4** | Clearing firm |
| 🡪 | *782* | *SettlPartyID* | DEUTFF2LXXX |  |
| 🡪 | *783* | *SettlPartyIDSource* | **B** | BIC |
| 🡪 | *784* | *SettlPartyRole* | **4** | Clearing firm |
| </SettlParties> | | | | | |