To: **FIX User Community**

From: **Scott Atwell**
American Century
scott_atwell@americancentury.com
Co-chair FIX Global Technical Committee

Dean Kauffman
TradeWeb
dean.kauffman@tradeweb.com
Co-chair FIX Global Technical Committee

Date: **April 30, 2003**

Subject: FIX Protocol 4.4 Release Notes

The FIX Protocol specification, Version 4.4, is now available. This version addresses changes requested since the publication of Version 4.3 on August 24, 2001. Version 4.4 Draft #1 was released on February 18, 2003, Version 4.4 Draft #2 was released on March 25, 2003, and Version 4.4 Draft #3 was released on April 23, 2003. The document and these release notes, are available on the FIX Web Site at http://www.fixprotocol.org within the "Specifications" category.

Major changes in FIX 4.4 include:

- Incorporates proposed changes from the BMA/FPL (Bond Market Association/FIX Protocol Limited) Global Fixed Income committee's Gap Analysis:
  - Added/enhanced support for US Treasuries, Agencies, Municipals, TBA Mortgages, Corporates, Commercial Paper, Repurchase Agreements and Security Lending transactions as well as their European counterparts.
  - Quoting messages enhanced to support FI negotiation process.
  - Minor enhancements to single and multi-leg orders.
  - Developed an Allocation model supporting 2-party Fixed Income trading and enhanced Allocation and Trade Capture Report messaging to support 3rd party FI reporting.
- Incorporates proposed changes from the FIA (Futures Industry Association) and FPL Global Derivatives committee:
  - Enhanced Allocation messaging to support street-side listed futures and options requirements (i.e. Clearing Firms). Added new messages to support "allocation claim" or response.
  - Enhanced Trade Capture Report messaging to support block trade and exchange for physical (off floor) trade reporting for listed futures and options markets.
  - Added new messages to support Position Maintenance, Position Reporting, including Exercise and Assignment handling.
- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5.
  - Eliminated bi-directional flow of Allocation and AllocationAck message by introducing Allocation Instruction, Allocation Instruction Ack, Allocation Report and Allocation Report Ack messages.
  - Removed "implicit" support of confirm from allocation message set to supporting explicit confirmation and affirmation flow via new Confirmation and Confirmation Ack messages.
  - Improved "ready-to-book" messaging using the allocation message set.
  - Improved support for standing Settlement Instructions adding an explicit Settlement Instructions Request message as well as overhauling the contents of the Settlement Instructions message.
  - Improved support for the concept of "warehousing" which is applicable to certain markets.
- Overall enhancements to Trade Capture Report messaging.
- Overall enhancements to multi-leg instrument support.

In addition, a "FAQ" (Frequently Asked Questions) document regarding the FIX 4.4 release WILL BE MADE available via the FIX web site.

The FIX Global Technical Committee published three draft releases prior to THE official 4.4 specification release according to the schedule which FIX Protocol Limited (FPL) announced in December 2002. Draft #1 was released on February 18, 2003. Draft #2 was released March 25, 2003. Draft #3 was released on April 23, 2003 for typographical review and closed to new proposed changes. Comments and questions related to Version 4.4 can be posted in the FIX Web Site's Discussion area or may be forwarded to the FIX Global Technical Committee co-chairs Scott Atwell (scott_atwell@americancentury.com) or Dean Kauffman (dean.kauffman@tradeweb.com).

Changes in the 4.4 release include:

Overall:

- Added AcctIDSource as a "pair" to the Account field (tag 1) affecting every message containing the Account field. [PC20030216_2]
- Added AllocAcctIDSource as a "pair" to the AllocAccount field (tag 79) affecting every message containing the AllocAccount field. [PC20030216_2]
- Removed LegCurrency from message definitions as the field is now part of the <InstrumentLeg> component block. No impact except to documentation. [PC20030124_1]
- Adjusted all volumes changing the page setup margins as follows: top from 1" to 0.75", bottom from 1" to 0.75", left from 1.25" to 1", and right from 1.25" to 1" to reduce the number of pages required to print the specification. [PC20030217_1]
- Removed "For CIV - Optional" references to MoneyLaunderingStatus field. [PC20030323_7]
- Added <UnderlyingInstrument> and <InstrumentLeg> component blocks to most application messages in Volumes 3 and 4. [PC20030319_13]
- Added AllocID (in conjunction with NoAllocs repeating group) to all Order messages in Volume 4 as part of enhanced pre-allocation support. [PC20030323_3]
- Enhanced support for "Fixed Peg" orders and improved support for expressing "Discretion" on orders. Added <PegInstructions> and <DiscretionInstructions> component blocks to all Order messages and Execution Report in Volume 4. [PC20030306_2]
- Corrected hyperlinks, typos, etc. and other misc clean-up post Draft #2 within volumes. [PC20030418_1] - [PC20030418_7]
- Renamed fields containing "Settlmnt", "Sett", or "Settle" variations to use "Settl". "Fut" is also removed where applies (i.e. LegFutSettDate becomes LegSettlDate). Examples: SettlDate vs. FutSettDate, SettlType vs. SettlmntTyp, etc. [PC20030411_7]

DEPRECATED FEATURES

- Deprecated the following per Fixed Income Gap Analysis and ISOXML Reverse Engineering 2002/2003 effort feedback. [PC20030124_1] [PC20030211_1]
    - ~~Modified CommType field deprecating the "6 = per bond" value.~~ (FIX 4.4 Draft #3 removed the FIX 4.4 Draft #2 depcrecation status of this value, rather adding clarified description per [PC20030422_3])
    - Deprecated the use of the TotalAccruedInterestAmt (tag 540) field. Use existing AccruedInterestAmt for total and new AllocAccruedInterestAmt for allocation-level value. Affects the Allocation message.
    - Deprecated the use of the SettlCurrAmt and SettlCurrency fields within NoAllocs repeating group of the Allocation message replacing with AllocSettlCurrAmt and AllocSettlCurrency fields.
    - Deprecated the use of RedemptionDate (240) from <Instrument>, UnderlyingRedemptionDate (247) from <UnderlyingInstrument>, and LegRedemptionDate (254) from <InstrumentLeg> component blocks. YieldRedemptionDate (696) in <YieldData> component block should be used instead. [PC20030219_2]

- Amended Draft #1 only change: Removed "deprecation" of the BidYield (tag 632) field.

- Deprecated usage of the Settlement Instruction message where used to refer to an allocation message. The Settlement Instruction may still be used as either a stand-alone static data message, or to refer to an order (for CIV). 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). [PC20030418_15]
- 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. [PC20030304_2]

REPLACED FEATURES

- Modified Allocation message moving AccruedInterestAmt from NoAllocs repeating group to overall-level. Added a new AllocAccruedInterestAmt field that replaces it within the NoAllocs repeating group. [PC20030211_1]
- Removed all of the fields and functionality that were deprecated in FIX 4.3. Specifics are documented in Appendix 6-E and 6-F. [PC20030216_1]
- Replaced (duplicate) value: "A = T+1" with value with "2 = Next Day (T+1)" in SettlmntTyp (tag 63) field. [PC20020326_2]
- Replaced the use of the QuantityType (tag 465) field with new QtyType (tag 854) which contains a re-organized/consolidated set of values. [PC20030411_18]
- Removed unused fields: RatioQty (319) and SecDefStatus (653). [PC20030411_4]
- Removed TotalVolumeTradedDate (449) and TotalVolumeTradedTime (450) fields as FIX 4.4 specifies that MDEntryDate (272) and MDEntryTime (273) fields should be used instead. [PC20030422_2]
- Removed various Settlement Instructions-related fields. [PC20030313_7]
- Removed several values from SettlInstMode (160), AllocType (626), and YieldType (235) fields. [PC20030313_7] [PC20030422_1]

VOLUME 1 - INTRODUCTION

INTRODUCTION

- Added "About FIX Protocol Limited" section to Volume 1 after "PREFACE" which includes description of FPL's open membership, a graphical representation of FPL's high-level organizational structure, and a list of current FPL member firms. [PC20030411_3]

DOCUMENT NAVIGATION

- [no changes]

FIX PROTOCOL SYNTAX

- Added DayOfMonth definition to “Data Types” section. [PC20030219_16]
- Modified “Data Types” section renamed UTCDate data type to UTCDateOnly for consistency with its UTCTimeOnly pair. [PC20030219_6]
- Added "A tag number (field) should only appear in a message once. If it appears more than once in the message it should be considered an error with the specification document. The error should be pointed out to the FIX Global Technical Committee." To "Message Format" section. [PC20030218_11]

- Modified the "month-year" data type to support YYYYMM, YYYYMMDD, or YYYYMMWW (w1, w2, etc. week identifier) formats. Affects MaturityMonthYear, UnderlyingMaturityMonthYear, LegMaturityMonthYear, and ContractSettlMonth fields.
- Added "Note that fields which are derived from float may contain negative values unless explicitly specified otherwise." for the description of the float field within "Data Types" section. [PC20030411_12]
- Added " = 23." as a value which is equivalent to "23.0" for the description of the float field within "Data Types" section. [PC20030411_13]

<u>COMMON COMPONENTS OF APPLICATION MESSAGES</u>

- Changes per Fixed Income Gap Analysis. [PC20030124_1]
  - Modified description of Symbol field in <Instrument> component block adding "Use "[N/A]" for products which do not have a symbol."
  - Modified <Instrument> component block adding new fields: DeliveryForm, Pool, and ContractSettlMonth.
  - Modified <InstrumentLeg> component block adding existing field: LegCurrency.
  - Modified <SpreadOrBenchmarkCurveData> component block adding new fields BenchmarkPrice and BenchmarkPriceType.
  - Modified <YieldData> component block adding new fields: YieldCalcDate, YieldRedemptionDate, RedemptionPrice, and RedemptionPriceType.
  - Added <LegBenchmarkCurveData> and <LegStipulations> component blocks.
- Changes per Derivatives Committee proposal to support Positions Maintenance. [PC20030129_1]
  - Added <PositionQty> and <PositionAmountData> component blocks.
- Changes per second revision of Fixed Income Gap Analysis. [PC20030211_1]
  - Modified <InstrumentLeg> component block adding new fields: LegDeliveryForm and LegPool.
  - Modified <SpreadOrBenchmarkCurveData> component block adding new fields BenchmarkSecurityID and BenchmarkSecurityIDSource.
  - Modified description of SymbolSfx field in <Instrument> component block adding "Used in Fixed Income with a value of "WI" to indicate "When Issued" for a security to be reissued under an old CUSIP or ISIN or with a value of "CD" to indicate a EUCP with lump-sum interest rather than discount price."
  - Modified description of SecurityType field in <Instrument> component block adding "Required for Fixed Income. Refer to Volume 7 – Fixed Income".
- Changes per second revision of Derivatives Committee Position Maintenance and modifications to Trade Capture proposal. [PC20030215_1]
  - Modified <UnderlyingInstrument> component block adding existing field: UnderlyingCurrency to be consistent with addition of LegCurrency to <InstrumentLeg> component block.
- Modified <Instrument> component block's Factor field description adding differentiation in use between Fixed Income and Derivatives incorporating the concept of "contract value factor" used by Derivatives. [PC20030217_3]
- Added <NestedParties2> component block to support a "second instance" of the <NestedParties> within messages such as New Order - Multileg. [PC20030217_4]
- Corrected FIX 4.4 Draft #1 only issue: removed extra instance of NoNestedPartyIDs field within the <PositionQty> component block as the <NestedParties> component block which <PositionQty> already references includes this field. [PC20030305_11]
- Deprecated RedemptionDate (240) from <Instrument>, UnderlyingRedemptionDate (247) from <UnderlyingInstrument>, and LegRedemptionDate (254) from <InstrumentLeg> component blocks. YieldRedemptionDate (696) in <YieldData> component block should be used instead. [PC20030219_2]
- Added SecuritySubType field to <Instrument> component block, UnderlyingSecuritySubType field to <UnderlyingInstrument> component block, and LegSecuritySubType field to <InstrumentLeg> component block (e.g. for Multi-leg instruments). [PC20030305_13]
- Added <TrdRegTimestamps> component block. [PC20030310_5]

- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5 to include support for Confirm/Affirm and Allocation Report. [PC20030313_7]
    - Added <SettlParties> component block which mimics <Parties>.
    - Added <SettlInstructions> component block.
- Modified <Parties>, <NestedParties>, and FIX 4.4 draft #1-only <NestedParties2> component blocks adding NoPartySubIDs and PartySubIDType fields and moving the existing PartySubIDType field to be within that repeating group. Ditto for NoNestedPartySubIDs / NestedPartySubIDType and NoNested2PartySubIDs / Nested2PartySubIDType. [PC20030324_2]
- Added "Specifying an FpML product specification from within the FIX Instrument Block" usage examples to the "Examples using Alternative Security Ids" section.
- Modified FIX 4.4 Draft #1-only <PositionAmountData> component block adding new field NoPosAmt and making PosAmtType and PosAmt a repeating group. [PC20030325_10]
- Added <PegInstructions> and <DiscretionInstructions> component blocks. [PC20030306_2]
- Removed FIX 4.4 Draft #2-only fields DlvyInstAccount (789) and DlvyInstRegID (790) from <SettlInstructions> component block. [PC20030418_15]
- Modified FIX 4.4 Draft #2-only fields within <YieldData> to support rename of FIX 4.4 Draft #2 only fields: RedemptionPrice (697) to YieldRedemptionPrice and rename of RedemptionPriceType (698) to YieldRedemptionPriceType. [PC20030418_8]
- Enhancements for Repos: [PC20030304_2]
    - Modified <Instrument> component block adding new fields: TerminationType, CPProgram, CPRegType, NoEvents, EventType, EventDate, EventPx, EventText, DatedDate, and InterestAccrualDate.
    - Added new <InstrumentExtension> component block.
    - Modified <UnderlyingInstrument> component block adding new fields: UnderlyingCPProgram, UnderlyingCPRegType, UnderlyingQty, UnderlyingPrice, UnderlyingFactor, UnderlyingDirtyPrice, UnderlyingEndPrice, UnderlyingStartValue, UnderlyingCurrentValue, and UnderlyingEndValue.
    - Added new <UnderlyingStipulations> component block.
    - Modified <UnderlyingInstrument> component block adding <UnderlyingStipulations> component block.
- 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). [PC20030304_2]
- Added <AgreementDetails> component block for Repos. [PC20030304_1]
- Post-FIX 4.4 Draft #3 Enhancements to support Collateral Management messages. [PC20030304_1]
    - Renamed Draft #3-only component block from <AgreementDetails> to <FinancingDetails>.
    - Added AgreementCurrency, DeliveryType, StartDate, EndDate, and MarginRatio to <FinancingDetails>.
    - Moved Draft #3-only TerminationType field from <Instrument> to <FinancingDetails>.
- Added LegStrikeCurrency field to <LegInstrument> and added UnderlyingStrikeCurrency field to <UnderlyingInstrument> component blocks. [PC20030423_9]

COMMON APPLICATION MESSAGES

- Changes to Business Message Reject per second revision of Fixed Income Gap Analysis. [PC20030211_1]
    - Added "Quote Response" to list of messages for which Quote Status Report message is the appropriate response.
    - Added "Booking Report [BookingID]" to the list of messages which can be referenced via Business Message Reject.

    - Removed non-existent "Quote Acknowledgement" from the list of messages which can be referenced via Business Message Reject.
- Modified Business Message reject "exceptions to this rule" to include "in the event a valid business message is received, fulfills session-level rules, however, the message type is not supported by the receipient". [PC20030321_1]
- Modified Business Message reject "exceptions to this rule" to include "in the event a business message is received, fulfills session-level rules, but lacks a field conditionally required by the FIX specification". [PC20030319_15]
- Provide support for Application-level (i.e. Trader) Logon. [PC20030417_8]
    - Added "Network Status Messages" section.
    - Added new messages: "Network (Counterparty System) Status Request" and "Network (Counterparty System) Status Response".
- Provide support for counterparty-level Network Status Messaging. [PC20030323_4]
    - Added "User Administration Messages" section.
    - Added new messages: "User Request" and "User Response".
- Updated Business Message Reject section's tables which show the appropriate response to use for each message situation to include support for new messages added in FIX 4.4. [PC20030418_8]

GLOSSARY

- Added “Initiator” and “Respondent” to Glossary. [PC20030124_1]
- Changes per Derivatives Committee proposal to support Positions Maintenance. [PC20030129_1]
    - Added “Clearing Organization”, “Exchange”, “Customer Account”, “Correspondent Clearing Organization”, and “Correspondent Broker” PartyRole values to Glossary.
- Added "URI (Uniform Resource Identifier)" referencing the W3C standard's definition. Noted that the common term "URL" is a subset of the URI standard. [PC20030217_2]
- Added definitions of "Redeem" and "Subscribe" ExecInst values to Glossary. [PC20030319_14]
- Added definition for "Trailing Stop Peg" ExecInst value to Glossary. [PC20030220_1]
- Added definition for "Cancel if Not Best" ExecInst value to Glossary. [PC20030306_3]
- Added definition for "Strict Limit (No Price Improvement)" and "Ignore Price Validity Checks" ExecInst values to Glossary. [PC20030312_2]
- Added definition for "Contract For Difference (CFD)" BookingType value to Glossary . [PC20030330_4]
- Added definitions for "Accrued Interest Rate", "Coupon Rate", "Dated Date", "Interest Accrual Date", and "IssueDate" terms/fields to Glossary. [PC20030412_1]
- Added definitions for "Call Date" and "Put Date" EventType values to Glossary. [PC20030412_1]
- Added definitions for "Discount", "Dollar Price", "Per Unit", "Percent of Par", "Premium", and "Spread" PriceType values to Glossary. [PC20030412_1]
- Added definition for "Qualified Service Representative (QSR)" ClearingInstruction value to Glossary. [PC20030325_14]
- Added definitions for "Cabinet Trade" and for "Fixed Price Cabinet Trade" and "Floating Price Cabinet Trade" PriceType values to Glossary. [PC20030412_1]
- Added definitions for TrdRegTimestampType field values to Glossary. [PC20030325_3]
- Added definitions for "Liquidity provider", "Entering Trader", "Contra Trader", and "Position Account" PartyRole values to Glossary. [PC20030430_3]

VOLUME 2- FIX SESSION PROTOCOL

- Added clarification to the "Upon receipt of a Resend Request, the resender can respond…" section. [PC20030216_3]
    - Added "except for the administrative messages (listed below) which are not to be resent and which require a *SeqReset-GapFill (#2)*" after option #1.

    - Added "The normal course of action involves a combination of #1 and #2. Note that #3 should be used ONLY to recover from a disaster situation which cannot be otherwise recovered via “Gap Fill” mode" below options #1-3.
    - Bolded the first, third, and fifth lines of "During the gap fill process…" paragraph.
- Corrected the FIX 4.4 Draft #2-only sentence "The generic MsgType field (tag 35) value of “n” (lowercase n) for "XML message (e.g. non-FIX MsgType)"…" to represent the correct "MsgType field value of "n"" instead of "XML". [PC20030418_9]
- Added optional "Logon Message NextExpectedMsgSeqNum Processing" support. [PC20030417_1]
    - Added "Logon Message NextExpectedMsgSeqNum Processing" section narrative.
    - Added "(see "Logon Message NextExpectedMsgSeqNum Processing" for an alternative approach)" to "Logon" section's "It is recommended to wait a short period of time following the Logon…"
    - Modified the Logon message adding optional, new NextExpectedMsgSeqNum field.

VOLUME 3 -FIX APPLICATION MESSAGES: PRE-TRADE

CATEGORY: INDICATION

- Changes to Indication of Interest message per Fixed Income Gap Analysis. [PC20030124_1]
    - Added NoLegs, <InstrumentLeg> component block, LegIOIQty, and <LegStipulations> component block.
    - Added <YieldData> component block.
- Added QtyType(tag 854) to Advertisement, Indication of Interest [PC20030411_18]
- Added <OrderQtyData> component block to the Indication of Interest message to support Korean Fixed Income market requirements. [PC20030310_1]
- Added <FinancingDetails> and <Stipulations> component blocks to the IOI message. [PC20030304_1]

CATEGORY: EVENT COMMUNICATION

- [no changes]

CATEGORY: QUOTATION

- Changes to Quote Request message per Fixed Income Gap Analysis. [PC20030124_1]
    - Added ClOrdID and OrderCapacity fields.
    - Added <OrderQtyData> component block
    - Moved OrdType, ExpireTime, and TransactTime location within the repeating group to support “the following fields apply to…” organization.
    - Added Account, AcctIDSource, and AccountType fields.
    - Added NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, LegSettlmntType, LegFutSettDate, <LegStipulations> component block, <NestedParties> component block, and <LegBenchmarkCurveData> component block as repeating group.
    - Added NoQuoteQualifiers, QuoteQualifier, QuotePriceType, and ValidUntilTime fields.
    - Added <Parties> component block.
- Added new Quote Response message per Fixed Income Gap Analysis. [PC20030124_1]
- Changes to Quote Request Reject message per Fixed Income Gap Analysis. [PC20030124_1]
    - Removed <Stipulations> component block.
    - Added <OrderQtyData> component block.
    - Moved OrdType, ExpireTime, and TransactTime location within the repeating group to support “the following fields apply to…” organization.

- Added Account, AcctIDSource, and AccountType fields.
- Added NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, LegSettlmntType, LegFutSettDate, <LegStipulations> component block, <NestedParties> component block, and <LegBenchmarkCurveData> component block as repeating group.
- Added NoQuoteQualifiers, QuoteQualifier, QuotePriceType, and ValidUntilTime fields.
- Added <Parties> component block.

- Changes to Quote message per Fixed Income Gap Analysis. [PC20030124_1]
  - Moved Account, AccountType, SettlmntTyp, FutSettDate, FutSettDate2, OrderQty2, and Currency location within the message to support "the following fields apply to…" organization.
  - Added QuoteRespID, NoQuoteQualifiers, QuoteQualifier, Side, <OrderQtyData> component block, and AcctIDSource fields.
  - Added NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, LegSettlmntType, LegFutSettDate, <LegStipulations> component block, <NestedParties> component block, LegPriceType, LegBidPx, LegOfferPx, and <LegBenchmarkCurveData> component block as repeating group.
  - Added OrderCapacity, PriceType, <SpreadOrBenchmarkCurveData> component block, and <YieldData> component block.
- Changes to Quote Status Report message per Fixed Income Gap Analysis. [PC20030124_1]
  - Moved Account, AccountType, SettlmntTyp, FutSettDate, FutSettDate2, OrderQty2, and Currency location within the message to support "the following fields apply to…" organization.
  - Added QuoteRespID, NoQuoteQualifiers, QuoteQualifier, Side, <OrderQtyData> component block, and AcctIDSource fields.
  - Added NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, LegSettlmntType, LegFutSettDate, <LegStipulations> component block, and <NestedParties> component block as repeating group.
  - Added ExpireTime, Price, PriceType, <SpreadOrBenchmarkCurveData> component block, and <YieldData> component block.
  - Added Text, EncodedTextLen, EncodedText fields.
- Corrected FIX 4.4 Draft #1 only issue: Adjusted Quote Status Report message definition to represent <SpreadOrBenchmarkCurveData> vs. incorrect <SpreadOrBenchmarkCurveName>. [PC20030305_9]
- Added verbiage to Quote/Negotiation section for Fixed Income. [PC20030418_3]
- Added description that OrderQtyData component is required when quoting or countering a single instrument quote. Affects all quote messages where NoLegs also exists for multileg, since each leg specifies quantity. [PC20030418_3]
- Clarified required status of the Side field for single instrument quotes. [PC20030418_3]
- Modified messages to support standardized fragmentation [PC20030423_3]
  - Renamed TotQuoteEntries(tag 304) to TotNoQuoteEntries
  - Added LastFragment(tag 893) to Mass Quote and Mass Quote Acknowledgement Messages
- Replaced QuantityType(465) with QtyType(854) in Quote Request, Quote Request Reject, [PC20030411_18]
- Post-FIX 4.4 Draft #3 Enhancements to support Collateral Management messages. [PC20030304_1]
  - Added <FinancingDetails> component block to the Quote Request, Quote Response, Quote Request Reject , Quote Cancel, Quote Status Request, and Quote Status Report messages.
  - Added <FinancingDetails>, <Stipulations>, and <Parties> component blocks to the Quote message.

CATEGORY: MARKET DATA

- Market data enhancements for derivatives including support for theoretical pricing models. [PC20030305_12]
  - Added new fields: UnderlyingPx, PriceDelta, NoAltMDSource, AltMDSourceID.

- Added new fields: ApplQueueMax, ApplQueueDepth, ApplQueueResolution, ApplQueueAction. [PC20030310_3]
- Additional market data enhancements. [PC20030422_2]
  - Modified Market Data message language to include "trade volume or open intererst".
  - Modified Market Data - Snapshot / Full Refresh and Market Data Incremental Refresh messages removing fields: TotalVolumeTraded, TotalVolumeTradedDate, and TotalVolumeTradedTime. Clarified message's description of the MDEntryPx and MDEntrySize fields to refer to "Trade Volume (B), or Open Interest(C)".

CATEGORY: SECURITY AND TRADING SESSION DEFINITION/STATUS

- Added SecuritySubType field to Security Type Request and Security Types messages. (e.g. for Multi-leg instruments). [PC20030319_7]
- Added SecuritySubType field to Derivative Security List Request message. (e.g. for Multi-leg instruments). [PC20030319_9]
- Added <InstrumentExtension> component block to Security Definition Request, Security Definition, Security List Request, Security List, Derivative Security List, Security Status Request, Security Status messages [PC20030423_8]
- Modified messages to support standardized fragmentation [PC20030423_3]
  - Renamed TotalNoSecurityTypes(tag 557) to TotNoSecurityTypes to match standard naming for fragmentation on Security Types message.
  - Added LastFragment(tag 893) to Security Types, Security List, Derivative Security List, Mass Quote, and Mass Quote Ack messages.
  - Renamed TotNumSecurities (tag 393) to TotNoRelatedSym to comply with fragmentation standard.
  - Renamed TotQuoteEntries (tag 304) to TotNoQuoteEntries to comply with fragmentation standard.
- Post-FIX 4.4 Draft #3 Enhancements to support Collateral Management messages. [PC20030304_1]
  - Added <FinancingDetails>, <Stipulations>, <SpreadOrBenchmarkCurveData>, <LegBenchmarkCurveData>, <LegStipulations> component blocks to the Security List message.
  - Added LegSwapType aand LegSettleType fields to Security List message.
  - Added <FinancingDetails> block to Security List Request message.

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

CATEGORY: SINGLE/GENERAL ORDER HANDLING

- Changes to New Order – Single message per Fixed Income Gap Analysis. [PC20030124_1]
  - Added TradeDate and AcctIDSource fields.
  - Added AllocAcctIDSource and AllocSettlCurrency fields to NoAllocs repeating group.
- Changes to Execution Report message per Fixed Income Gap Analysis. [PC20030124_1]
  - Added QuoteRespID, AcctIDSource, and LastParPx fields.
  - Modified <OrderQtyData> component block marking it conditionally required (vs. required) adding “is required for Single Instrument Orders…” to message definition.
  - Added LegQty, LegSwapType, and <LegStipulations> component block to NoLegs repeating group.
- Changes to Don’t Know Trade (DK) message per Fixed Income Gap Analysis. [PC20030124_1]
  - Added SecondaryOrderID field.
- Changes to Execution Report message per second revision of Fixed Income Gap Analysis. [PC20030211_1]
  - Added InterestAtMaturity field.

- Make draft #1's order message-related changes consistent with all applicable order messages. [PC20030217_5]
  - Added TradeDate field (anchored to existing TradeOriginationDate) to Order Cancel/Replace Request (a.k.a. Order Modification Request) and Order Cancel Reject messages.
  - Added AllocSettlCurrency field (anchored to AllocAcctIDSource) to Order Cancel/Replace Request (a.k.a. Order Modification Request) message.
- Added description of the ExecInst value "Trailing Stop Peg" to "Pegged Orders" section. [PC20030220_1]
- Removed NetMoney, AccruedInterestAmt, AccruedInterestRate from New Order – Single, Order Cancel/Replace Request (a.k.a. Order Modification Request) messages [PC20030313_9]
- Reidentify order state matrices by a hierarchy by function (message type) [PC20020724_1]
- Added new field CopyMsgIndicator to Execution Report to support "Drop Copy". [PC20030323_1]
- Several enhancements to "Order State Change Matrices" section:
  - Added order matrix E.1.e for cancel if not best order [PC20030306_3]
  - Added order matrix L.1.b for CashOrderQty example [PC20020220_1]
  - Added new text in the Order Handling Instructions – pegged orders to explain the enhanced features. Explained how the FIX 4.4 replaced ExecInst=T orders should be represented in FIX 4.4. [PC20030306_2]
  - Created a new section Order Handling Instructions – discretionary pricing. Moved the existing wording around discretionary pricing from the New order single section to this new section. [PC20030306_2]
- Modified the "Asia/Pacific Regional Order Handling" section adding examples for the various HongKong Stock Exchange Limit Order types (regular limit, special limit and enhanced limit) [PC20030312_2]
- Added new field LastLiquidityInd to Execution Report message. [PC20030330_5]
- Added support for "Fixed Peg" orders and improved support for expressing "Discretion" on orders [PC20030306_2]
  - Added PegInstructions and DiscretionInstructions component blocks to New Order - Cross, Cross Order Cancel/Replace Request, New Order - Cross, Cross Order Cancel/Replce Request, New Order – Multileg, Multileg Order Cancel/Replace Request, New Order – List. Removed from these message listings the peg and discretion-related fields which are now part of the component block.
  - Added PeggedPrice and DiscretionPrice fields to the Execution Report message.
  - Changed existing PegDifference references to PegOffsetValue.
  - Changed existing DiscretionOffset references to DiscretionOffsetValue.
- Added new field BookingType to support CFD (Contract for Difference) business. [PC20030418_15]
- Added clarification to "Asia/Pacific Regional Order Handling" section regarding "Limit or Better" in Hong Kong Stock Exchange. [PC20030423_1]
- Added new fields TotNumReports and LastRptRequested to the Execution Report message (can be used when responding to an Order Mass Status Request message). [PC20030411_20]
- Added existing field MassStatusReqID to Execution Report message. [PC20030218_5]
- Added new field OrdStatusReqID as optional to both Order Status Request and Execution Report messages. [PC20030218_5]
- Modified LastMkt field description within the Execution Report message adding "If ExecType = Trade (F), indicates the market where the trade was executed. If ExecType = New (0), indicates the market where the order was routed.". [PC20030330_5]
- Modified LocateReqd field description within the Order Cancel/Replace Request message adding "Required for short sell orders". [PC20030328_1]
- Modified "Order Handling and Instructions Semantics" section adding "Time In Force (TIF)" category clarifying that TIF=DAY used in conjunction with TradingSessionID represents that the order is good for the duration of the specified session even if it spans more than one calendar day. [PC20030411_16]
- Provide support for "Work to Target Strategy" orders. [PC20030306_1]

  - Modified New Order - Single and Order Cancel/Replace Request messages adding new fields: TargetStrategy, TargetStrategyParameters, and ParticipationRate.
  - Modified Execution Report message adding new fields: TargetStrategy, TargetStrategyParameters, ParticipationRate, and TargetStrategyPerformance.
  - Added a section "Target Strategy" Orders in the "Order Handling and Instruction Semantics" section.
- Replaced QuantityType(tag 465) with new QtyType(tag 854) in New Order - Single, Execution Report, Order Cancel/Replace Request messages. [PC200030411_8]
- Post-FIX 4.4 Draft #3 Enhancements to support Collateral Management messages. [PC20030304_1]
  - Added <FinancingDetails> component block to the New Order - Single, Order Cancel/Replace Request, Order Cancel Request, and Order Status Request messages.
  - Added <FinancingDetails>, EndAccruedInterestAmt, StartCash, EndCash, and NoMiscFees repeating group to the Execution Report message.
- Added new TimeBracket field to the Execution Report message. [PC20030428_1]
- Modified New Order Single and Order Cancel/Replace Request changing the Req'd status for the HandlInst field to "N". [PC20030418_11]

CATEGORY: CROSS ORDERS

- Make draft #1's order message-related changes consistent with all applicable order messages. [PC20030217_5]
  - Added TradeDate field (anchored to existing TradeOriginationDate) to New Order - Cross, Cross Order Cancel / Replace Request (a.k.a. Cross Order Modification Request), and Cross Order Cancel Request messages.
  - Added AllocSettlCurrency field (anchored to AllocAcctIDSource) New Order - Cross and Cross Order Cancel / Replace Request (a.k.a. Cross Order Modification Request) messages.
- Removed NetMoney, AccruedInterestAmt, AccruedInterestRate from New Order – Cross, Cross Order Cancel / Replace Request (a.k.a. Cross Order Modification Request) messages [PC20030313_9]
- Added new field BookingType to support CFD (Contract for Difference) business. [PC20030418_15]
- Modified New Order - Cross and Cross Order Cancel/Replace Request messages adding new fields: TargetStrategy, TargetStrategyParameters, and ParticipationRate. [PC20030306_1]
- Replaced QuantityType(tag 465) with new QtyType(tag 854) in New Order - Cross, Cross Order Cancel/Replace Request messages. [PC200030411_8]
- Modified New Order Cross and Cross Order Cancel/Replace Request changing the Req'd status for the HandlInst field to "N". [PC20030418_11]

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

- Changes to New Order – Multileg message per Fixed Income Gap Analysis. [PC20030124_1]
  - Added TradeOriginationDate and TradeDate fields.
  - Added LegQty, LegSwapType, <LegStipulations> component block, and NoLegAllocs to NoLegs repeating group.
  - Added LegAllocAccount, LegIndividualAllocID, <NestedParties2> component block, LegAllocQty, LegAllocAcctIDSource, and LegSettlCurrency to NoLegAllocs nested repeating group.
- Added <NestedParties2> component block to New Order – Multileg to support a "second instance" of the <NestedParties> within NoLegAllocs (in addition to NoLegs). [PC20030124_1] [PC20030217_4]
- Make draft #1's order message-related changes consistent with all applicable order messages. [PC20030217_5]
  - Added AllocSettlCurrency field (anchored to AllocAcctIDSource) New Order - Multileg message.
  - Modified Multileg Order Cancel/Replace Request (a.k.a Multileg Order Modification Request) message to be consistent with revisions to the New Order - Multileg message.

    - Added TradeOriginationDate, TradeDate, AllocIDSource, AllocAcctIDSource, AllocSettlCurrency fields.
    - Added LegQty, LegSwapType, <LegStipulations> component block, and NoLegAllocs to NoLegs repeating group.
    - Added LegAllocAccount, LegIndividualAllocID, <NestedParties2> component block, LegAllocQty, LegAllocAcctIDSource, and LegSettlCurrency to NoLegAllocs nested repeating group.
- Removed NetMoney from New Order – Multileg, Multileg Order Cancel/Replace Request (a.k.a Multileg Order Modification Request) messages [PC20030313_9]
- Added new field BookingType to support CFD (Contract for Difference) business. [PC20030418_15]
- Modified New Order - Multileg and Multileg Order Cancel/Replace Request messages adding new fields: TargetStrategy, TargetStrategyParameters, and ParticipationRate. [PC20030306_1]
- Replaced QuantityType(tag 465) with new QtyType(tag 854) in New Order - Multileg, Execution Report, Multileg Order Cancel/Replace Request messages. [PC200030411_8]
- Modified New Order - Multileg and Multileg Order Cancel/Replace Request changing the Req'd status for the HandlInst field to "N". [PC20030418_11]

CATEGORY: LIST/PROGRAM/BASKET TRADING

- Make draft #1's order message-related changes consistent with all applicable order messages. [PC20030217_5]
    - Added TradeDate field (anchored to existing TradeOriginationDate) to New Order - List and List Cancel Request messages.
    - Added AllocSettlCurrency field (anchored to AllocAcctIDSource) New Order - List message.
- Removed NetMoney, AccruedInterestAmt, AccruedInterestRate from New Order – List message [PC20030313_9]
- Clarified the description of ListOrderStatus field's "AllDone" value adding "This would also apply if a list has been previously cancelled. The status of individual order can be determined from the detail repeating group." [20030218_9]
- Added new fields: AllowableOneSidednessPct, AllowableOneSidednessValue, and AllowableOneSidednessCurr to New Order - List message for program trading. [PC20030312_6]
- Added text to New Order - List message description: "Where multiple waves of a program trade are submitted by an institution or retail intermediaries, as a series of separate lists, to a broker ClOrdLinkID may be used to link the orders together." [PC20030411_21]
- Modified Bid Request message to support newly renamed field (tag 418) from "TradeType" to "BidTradeType". [PC20030411_14]
- Added new field BookingType to support CFD (Contract for Difference) business. [PC20030418_15]
- Modified LocateReqd field description within the New Order - List message adding "Required for short sell orders". [PC20030328_1]
- Modified New Order List message adding new fields: TargetStrategy, TargetStrategyParameters, and ParticipationRate. [PC20030306_1]
- Added LastFragment(893) to New Order - List, List Strike Price, and List Status messages [PC20030423_3]

VOLUME 5 - FIX APPLICATION MESSAGES: POST-TRADE

CATEGORY: ALLOCATION AND READY-TO-BOOK

- Changes to Allocation message per Fixed Income Gap Analysis. [PC20030124_1]
    - Added LastParPx field to NoExecs repeating group.
    - Added <YieldData> component block.

- Added AllocAcctIDSource to NoAllocs repeating group.
- Changes to Allocation ACK message per Fixed Income Gap Analysis. [PC20030124_1]
  - Added Product, and SecurityType fields.
- Added Booking Report message per Fixed Income Gap Analysis. [PC20030124_1]
- Changes to Allocation message per second revision of Fixed Income Gap Analysis. [PC20030211_1]
  - Added PreviouslyReported, ReversalIndicator, MatchType, and InterestAtMaturity fields.
  - Deprecated the use of TotalAccruedInterestAmt replacing it with AccruedInterestAmt (tag 159).
  - Moved AccruedInterestAmt (tag 159) from NoAllocs repeating group to overall level replacing it with new AllocAccruedInterestAmt field.
  - Added MatchStatus, AllocAccruedInterestAmt, and AllocInterestAtMaturity, and ClearingFeeIndicator fields to NoAllocs repeating group.
  - Deprecated the use of SettlCurrAmt and SettlCurrency within NoAllocs repeating group replacing with AllocSettlCurrAmt and AllocSettlCurrency fields.
  - Added NoClearingInstructions repeating group of ClearingInstruction field to NoAllocs repeating group.
- Changes to the Allocation message per Derivatives Committee proposal to enhance Allocations. [PC20030129_2]
  - Added fields TradeIDCycleCode, CabinetIndicator, and AutoAcceptIndicator to the overall level
- Changes to the Allocation ACK message per Derivatives Committee proposal to enhance Allocations. [PC20030129_2]
  - Moved location of <Parties> component block to be after AllocID and ClOrdID fields.
  - Moved location of LegalConfirm filed to be above Text field.
- Added Allocation Response message per Derivatives Committee proposal to enhance Allocations. [PC20030129_2]
  - Contains same contents as Allocation message plus AllocResponseID, AllocStatus, and AllocRejCode fields.
- Added Allocation Response Ack message per Derivatives Committee proposal to enhance Allocations. [PC20030129_2]
  - Contains same contents as Allocation ACK message plus AllocResponseID field.
- Corrected FIX 4.4 Draft #1 only issue: removed extra instance of <Parties> component block from Booking Report message. [PC20030305_10]
- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5 to include support for Confirm/Affirm and Allocation Report. [PC20030313_7]
  - Renamed the "Allocation" message (MsgType = 'J') to "Allocation Instruction".
    - Added the following fields to the Allocation Instruction message: SecondaryAllocID, AllocCancReplaceReason, OrderQty, OrderAvgPx, OrderBookingQty, AllocSettlInstType, and <SettlInstructions> component block.
    - Removed the following field from the Allocation Instruction message: SettlInstMode.
    - Added support for AllocType = "Warehouse instruction".
    - Eliminated support for MsgType=J responding to MsgType=J (use Allocation Report).
  - Renamed the "Allocation ACK" message (MsgType = 'P') to "Allocation Instruction Ack".
    - Added the following fields to the Allocation Instruction Ack message: SecondaryAllocID, MatchStatus, NoAllocs, AllocAccount, AllocAcctIDSource, AllocPrice, IndividualAllocID, IndividualAllocRejCode, AllocText, EncodedAllocTextLen, and EncodedAllocTextLen.
    - Removed the following fields from the Allocation Instruction Ack message: ClOrdID and LegalConfirm.
    - Changed TradeDate from required to optional and TransactTime from optional to required.
  - Renamed FIX 4.4 Draft #1-only message "Allocation Response" (MsgType = 'AS') to "Allocation Report (aka Allocation Claim)".
    - Renamed FIX 4.4 Draft #1-only AllocReport* fields to AllocResponse*.
    - Made changes consistent with Allocation Instruction message changes.

- Renamed FIX 4.4 Draft #1-only message "Allocation Response Ack" (MsgType = 'AT') to "Allocation Report Ack (aka Allocation Claim Ack)".
    - Renamed FIX 4.4 Draft #1-only AllocReport* fields to AllocResponse*.
    - Made changes consistent with Allocation Instruction Ack message changes.
  - Updated "Example Usage of Allocations and Ready-To-Book Messaging" appendix.
- FIX 4.4 Draft #3 changes for Allocations, Confirmations, and Settlement Instructions: [PC20030418_15]
  - Added the following fields to the Allocation Instruction and Allocation Report messages: AllocNoOrdersType, AvgParPx, BookingType
  - Added NestedParties2 component block to NoOrders level of Allocation Instruction and Allocation Report messages.
  - Added Stipulations component block to Allocation Instruction and Allocation Report messages.
  - Made NoOrders and ClOrdId optional in Allocation Instruction and Allocation Report messages.
  - Added text describing fragmentation of allocation messages.
  - Added InstrumentExtension component block to Allocation Instruction and Allocation Report messages.
  - Added TotNoAllocs and LastFragment to Allocation Instruction and Allocation Report messages to support fragmentation.
  - Added MiscFeeBasis to NoMiscFees level of Allocation Instruction and Allocation Report messages.
- Added "Fragmentation of Allocation Messages" section. [PC20030401_6]
- Added QtyType(854) to Allocation Instruction, Allocation Reportl, Trade Capture Report [PC20030411_18]
- Added <FinancingDetails>, <SpreadOrBenchmarkCurveData>, EndAccruedInterestAmt, StartCash, EndCash to the Allocation Instruction and Allocation Report messages. [PC20030304_1]
- Enhanced Allocation messaging to support three party allocation where an intermediary is involved in communicating allocation details between counterparties. [PC20030428_4]
  - Added new field AllocIntermedReqType (808) to Allocation Instruction, Allocation Instruction Ack, Allocation Report, and Allocation Report Ack messages.

CATEGORY: CONFIRMATION

- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5 to include support for Confirm/Affirm and Allocation Report. [PC20030313_7]
  - Added new "CONFIRMATION" category in Volume 5.
  - Renamed FIX 4.4 Draft #1-only message "Booking Report" (MsgType = 'AK') to "Confirmation".
  - Added new message " Confirmation Ack (aka Affirmation)".
- Added new message " Confirmation Request". [PC20030418_15]
- Added QtyType(854) to Confirmation [PC20030411_18]
- Added <FinancingDetails>, <SpreadOrBenchmarkCurveData>, EndAccruedInterestAmt, StartCash, EndCash to the Confirmation message. [PC20030304_1]
- Removed FIX 4.4 Draft #3-only ConfirmStatus field and added new AffirmStatus field to the Confirmation Ack (aka Affirmation) message. [PC20030428_9]

CATEGORY: SETTLEMENT INSTRUCTIONS

- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5 to include support for Confirm/Affirm and Allocation Report. [PC20030313_7]

    - Completely replaced the message definition/contents for the Settlement Instructions message and added additional verbiage.
    - Added new Settlement Instruction Request message.
- Removed 'Settlement Instructions Field Usage Matrix' (replaced by new Appendix 6-H) [PC20030418_15]

CATEGORY: TRADE CAPTURE ("STREETSIDE") REPORTING

- Changes to Trade Capture Report message per second revision of Fixed Income Gap Analysis. [PC20030211_1]
    - Added PriceType, ReversalIndicator, ListID, AcctIDSource, and InterestAtMaturity fields
    - Added <YieldData> component block.
- Changes to Trade Capture Report Request message per second revision of Derivatives Committee Position Maintenance and modifications to Trade Capture proposal. [PC20030215_1]
    - Added ResponseTransportType and ResponseDestination fields.
- Added new messages: "Trade Capture Report Request Ack" and "Trade Capture Report Ack" per second revision of Derivatives Committee Position Maintenance and modifications to Trade Capture proposal. [PC20030215_1]
- Changes to Trade Capture Report message per second revision of Derivatives Committee Position Maintenance and modifications to Trade Capture proposal. [PC20030215_1]
    - Added TotalNumTradeReports, UnsolicitedIndicator, and SubscriptionReqType fields.
    - Added PreallocMethod field to NoSides repeating group.
    - Added NoAllocs repeating group consisting of AllocAccount, AllocAcctIDSource, AllocSettlCurrency, IndividualAllocID, <NestedParties> component block, and AllocQty fields to NoSides repeating group.
- Enhanced Trade Capture Report messaging. [PC20030325_11]
    - Added ClearingBusinessDate field to Trade Capture Report Request message.
    - Added <UnderlyingInstrument>, NoLegs, <InstrumentLeg, and MultiLegReportingType fields to Trade Capture Report Request Ack message.
    - Added SecondaryTradeReportID, TradeType, TradeSubType, TransferReason, TradeLinkID, OrdStatus, <UnderlyingInstrument> component block, UnderlyingTradingSessionID, ClearingBusinessDate, AvgPx, AvgPxIndicator, <PositionAmountData> component block, MultiLegReportingType, TradeLegRefID, NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, <LegStipulations> component block, LegPositionEffect, LegCoveredOrUncovered, <NestedParties> component block, LegRefID, LegPrice, LegSettlmntTyp, LegFutSettDate, LegLastPx, <TrdRegTimestamps> component block, SecondaryClOrdID, OrderInputDevice, OrdType, ExecInst, ExchangeRule, TradeAllocIndicator, AllocID, CopyMsgIndicator fields to the Trade Capture Report message.
    - Removed FIX 4.4 Draft #1-only ReversalIndicator field from Trade Capture Report message.
    - Clarified that LastQty and LastPx represent "Trade Quantity" and "Trade Price" on Trade Capture Report message.
    - Added NoLegs, <InstrumentLeg> component block, LegQty, LegSwapType, <LegStipulations> component block, LegPositionEffect, LegCoveredOrUncovered, <NestedParties> component block, LegRefID, LegPrice, LegSettlmntTyp, LegFutSettDate, LegLastPx, ClearingFeeIndicator, OrderCapacity, OrderRestrictions, CustOrderCapacity, Account, AcctIDSource, AccountType, PositionEffect, PreallocMethod, NoAllocs, AllocAccount, AllocAcctIDSource, AllocSettlCurency, IndividualAllocID, <NestedParties2> component block, AllocQty to the Trade Capture Report Ack message.
- Added PublishTrdIndicator to the Trade Capture Report. [PC20030417_5]
- Added ShortSaleReason to the Trade Capture Report [PC20030417_4]
- Added SecondaryTradeReportID to the Trade Capture Report Ack. [PC20030411_15]
- Post-draft FIX 4.4 Draft #2 changes to Trade Capture Report and Trade Capture Report Ack messages. [PC20030325_13] [PC20030325_14]

  - Added SecondaryTrdType to the Trade Capture Report.
  - Added TrdType, TrdSubType, SecondaryTrdType, TradeReportType fields to the Trade Capture Ack
  - Added TransactTime(tag 60) and <TrdRegTimeStamp> Component Block to the Trade Capture Ack message.
  - Renamed FIX 4.4 Draft #2-only field (tag 829) from "TradeSubType" to "TrdSubType".
  - Renamed FIX 4.4 Draft #2-only field (tag 748) from "TotalNumTradeReports" to "TotNumTradeReports"
- Corrected the name of Tag 263 to read " SubscriptionReqType" vs. "SubscriptionRequestType" on the Trade Capture Report and Trade Capture Ack messages. [PC20030412_7]
- Renamed FIX 4.4 Draft #2-only "TradeType" field (tag 828) to "TrdType" to remove naming collision with TradeType (tag 418). [PC20030411_14]
- Added <FinancingDetails>, <SpreadOrBenchmarkCurveData>, <Stipulations>, EndAccruedInterestAmt, StartCash, and EndCash to the Trade Capture Report message. [PC20030304_1]
- Added SecondaryTradeReportRefID field to the Trade Capture Report Ack message. [PC20030411_15]
- Removed FIX 4.4 Draft #3-only MultilegReportingType adding new SideMultilegReportingType field to the Trade Capture Report message. [PC20030411_11]
- Added new TimeBracket field to the Trade Capture Report message. [PC20030428_1]
- Post-FIX 4.4 Draft #3 changes to Trade Capture Report for Derivatives and Regulatory. [PC20030428_2]
  - Added TradeReportID, SecondaryTradeReportID, TradeLinkID, ExecType, TrdType, TrdSubType, SecondaryTrdType, TransferReason, MultiLegReportingType, <UnderlyingInstrument>, <LegInstrument> to the Trade Capture Report Request message.
  - Moved TradeInputSource and TradeInputDevice up with other optional query parameters within the Trade Capture Report Request message.
  - Removed FIX 4.4 Draft #3-only ExecID, SecondaryExecID, ExecType from the Trade Capture Report Request Ack message.
  - Added LastRptRequested, SecondaryTradeReportRefID, TrdMatchID, and TrdRptStatus fields to the Trade Capture Report message.
  - Moved TrdType, TrdSubType, TransferReason, SecondaryTrdType fields up after request / report identifier fields within the Trade Capture Report message. Moved Draft #3-only QtyType field after <OrderQtyData> within the Trade Capture Report message.
  - Modified FIX 4.4 Draft #3-only Trade Capture Report Ack message removing TradeStatus field, adding new TrdRptStatus to replace misnamed TradeReportResult.

CATEGORY: REGISTRATION INSTRUCTIONS

- [no changes]

CATEGORY: POSITIONS MAINTENANCE

- Changes per Derivatives Committee proposal to support Positions Maintenance. [PC20030129_1]
  - Added “CATEGORY: POSITIONS MAINTENANCE”
  - Added new messages: "Position Maintenance Request", " Position Maintenance Report", "Request For Positions", "Request For Positions Ack", and "Position Report".
- Added support for Assignment Reports and enhanced Position Maintenance messages. [PC20030323_6]

- Added "Assignment Reports" references within "CATEGORY: POSITIONS MAINTENANCE" verbiage.
- Added new messages: "Assignment Report Request", "Assignment Report Request Ack", and "Assignment Report".

- Removed the FIX 4.4 Draft #2-only Assignment Report Request and Assignment Report Request ACK messages [PC20030412_2]
    - Changed the enumerations for PosReqType(tag 724) from alpha to numeric.
    - Added enumeration for PosReqType(tag 724) for Assignments.
    - Removed the Assignment Report Request and the Assignment Report Request ACK messages. Use the Position Request and Postion Request ACK messages instead
    - Position Maintenance Request
- Corrected name of Tag 263 SubscriptionRequestType [PC20030412_7]

CATEGORY: COLLATERAL MANAGEMENT

- Added new category for Collateral Management messages. [PC20030304_1]
- Removed FIX 4.4 Draft #3-only <AgreementDetails>, MarginRate, SettlDeliveryType, StartDate, EndDate, and RateType replacing them with <FinancingDetails> component block and adding CollAction field to the Collateral Request, Collateral Assignment, Collateral Response, Collateral Report, and Collateral Inquiry messages. [PC20030304_1]
- Added new Collateral Inquiry Ack message for consistency with other post-trade request/response message flows. [PC20030428_8]
    - Added InquiryStatus and InquiryResult fields.

VOLUME 6 - FIX DATA DICTIONARY

FIELD DEFINITIONS

- Changes per Fixed Income Gap Analysis. [PC20030124_1]
    - Added new fields: AcctIDSource, AllocAcctIDSource, BenchmarkPrice, BenchmarkPriceType, BookingID, BookingStatus, BookingTransType, ContractSettlMonth, DeliveryForm, LastParPx, NoLegAllocs, LegAllocAccount, LegIndividualAllocID, LegAllocQty, LegAllocAcctIDSource, LegSettlCurrency, LegBenchmarkCurve, Currency, LegBenchmarkCurve, Name, LegBenchmarkCurve, Point, LegBenchmarkPrice, LegBenchmarkPrice, Type, LegBidPx, LegIOIQty, NoLegStipulations, LegOfferPx, LegOrderQty, LegPriceType, LegQty, LegStipulationType, LegStipulationValue, LegSwapType, Pool, QuotePriceType, QuoteRespID, QuoteRespType, YieldRedemptionDate, RedemptionPrice, RedemptionPriceType, ReversalIndicator, YieldCalcDate, NoQuoteQualifiers, and QuoteQualifier for Fixed Income.
    - Modified Price field definition adding “For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType of LastPx. I.e., AvgPx will contain an average of percent-of-par values (see LastParPx) for issues traded in Yield, Spread or Discount.”
    - Modified MsgType field adding values: “Quote Response” and “Booking Report”.
    - Modified SettlmntType field adding “In Fixed Income the contents of this field may influence the instrument definition if the SecurityID is ambiguous. In the US an active Treasury offering may be reopened, 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.“
    - Modified AllocRejCode field adding values: “incorrect allocated quantity”, “calculation difference”, unknown or stale ExecID”, and “mismatched data value (further in Note 58=)”.
    - Modified OrdRejReason field adding values: “Incorrect quantity”, “Incorrect allocated quantity”, “Unknown account(s)”, and “Other”.
    - Modified DKReason field adding value “Calculation difference”.
    - Modified SecurityType field adding numerous Fixed Income values.
    - Modified StipulationType field adding numerous Fixed Income values.

    - Modified StipulationValue field adding values: “YES” and “NO”.
    - Modified QuoteStatus field adding value “Pass”.
    - Deprecated QuantityType field.
    - Modified QuoteType field adding value “Counter (tradable)”.
    - Modified QuoteRequestRejectReason field adding values: “No match for inquiry”, “No market for instrument”, “No inventory”, and “Pass”.
    - Modified PriceType field adding value “Yield spread (swaps)”.
- Changes per Derivatives Committee proposal to support Positions Maintenance. [PC20030129_1]
    - Modified MsgType field adding values: “Position Maintenance Request”, “Position Maintenance Report”, “Request For Positions”, “Request For Positions Ack”, and “Position Report”.
    - Modified PartyRole field adding values: “Clearing Organization”, “Exchange”, “Customer Account”, “Correspondent Clearing Organization”, and “Correspondent Broker”.
    - Added new fields: NoPositions, PosType, LongQty, ShortQty, PosQtyStatus, PosAmtType, PosAmt, PosTransType, PosReqID, NoUnderlyings, PosMaintAction, OrigPosReqRefID, ResponseRefID, ClearingBusinessDate, SettlSessID, SettlSessSubID, AdjustmentType, ContraryInstructionIndicator, PriorSpreadIndicator, PosMaintRptID, PosMaintStatus, PosMaintResult, PosReqType, ResponseTransportType, ResponseDestination, TotalNumPosReports, PosReqResult, PosReqStatus, SettlPrice, SettlPriceType, UnderlyingSettlPrice, UnderlyingSettlPriceType, and PriorSettlPrice.
- Changes per second revision of Fixed Income Gap Analysis. [PC20030211_1]
    - Modified PriceType field adding value "Yield".
    - Added new fields: AllocSettlCurrency, AllocSettlCurrAmt, InterestAtMaturity,
    - Modified SecurityType field adding "EUCD" and "YCD" values to "MONEYMARKET" section.
    - Modified Stipulations field adding "BGNCON" and "TEXT".
    - Modified Stipulations field removing previously proposed-only values: "CALLABLE", "CONVERTIBLE", "ESCROWED_TO_MATURITY", "NONCALLABLE", "PREFUNDED", and "PUTABLE".
    - Modified StipulationValue field adding Bargain Condition values.
    - Added new fields: LegDeliveryForm and LegPool.
    - Removed proposed-only field ReportingIndicator.
    - Deprecated the use of the TotalAccruedInterestAmt (tag 540) field.
    - Added new fields AllocAccruedInterestAmt and AllocInterestAtMaturity.
    - Added new fields BenchmarkSecurityID and BenchmarkSecurityIDSource.
    - Modified AllocRejCode field adding "unknown ClOrdID" value.
    - Modified SymbolSfx field adding "WI = “When Issued” for a security to be reissued under an old CUSIP or ISIN" and "CD = a EUCP with lump-sum interest rather than discount price" for "Fixed Income use".
- Changes per second revision of Derivatives Committee Position Maintenance and modifications to Trade Capture proposal. [PC20030215_1]
    - Added new fields DeliveryDate, AssignmentMethod, AssignmentUnit, OpenInterest, ExerciseMethod.
    - Modified MsgType field adding values "Trade Capture Report Request Ack" and "Trade Capture Report Ack".
- Changes per Derivatives Committee proposal to enhance Allocations. [PC20030129_2]
    - Added new fields: TradeIDCycleCode, CabinetIndicator, AutoAcceptIndicator, and AllocResponseID.
    - Modified MsgType field adding values: “Allocation Response” and “Allocation Response Ack”. Note that in previous proposals referred to these new messages as "Allocation Claim" and "Allocation Claim Ack".
- Added "(No Longer Used)" references and adjusted the row shading for FIX 4.3 Deprecated fields which have been removed in FIX 4.4: [PC20030216_1]
    - Benchmark (tag 219) field.
    - "On Close"-related values for OrdType field.

- Rule80A (tag 47) field
  - OnBehalfOfSendingTime (tag 370) field.
  - Three "Forex - "-related values for OrdType field.
- Added new fields: NoNested2PartyIDs, Nested2PartyID, Nested2PartyIDSource, Nested2PartyRole, and Nested2PartySubID to support a "second instance" of the <NestedParties> component block called <NestedParties2>. [PC20030217_4]
- Modified DiscretionInst value adding "Related to VWAP" value. [PC20020520_2]
- Modified the data type from UTCDate to LocalMkt date for the following fields: CouponPaymentDate, IssueDate, TradeOriginationDate, ExDate, RedemptionDate, UnderlyingCouponPaymentDate, UnderlyingIssueDate, UnderlyingRedemptionDate, LegCouponPaymentDate, LegIssueDate, BasisFeatureDate, YieldRedemptionDate, and YieldCalcDate. This leaves MDEntryDate and TotalVolumeTradedDate as the only fields which use UTCDate. Renamed UTCDate data type to UTCDateOnly for consistency with its UTCTimeOnly pair. [PC20030219_6]
- Modified SettlmntType field renaming the value "2 = Next Day" to "2 = Next Day (T+1)" and removing the value "A = T+1" which was inadvertently duplicated in FIX 4.3. [PC20020326_2]
- Add values "Redeem (e.g. CIV)" and "Subscribe (e.g. CIV)" to Side field per FIX CIV Working Group. [PC20030319_14]
- Added value "Cancel if Not Best" to ExecInst field. [PC20030306_3]
- Added value "Canceled, Not Best" to ExecRestatementReason field. [PC20030306_3]
- Added value "Trailing Stop Peg" to ExecInst field. [PC20030220_1]
- Added "99 = Other" value to CxlRejReason, QuoteRejectReason, QuoteEntryRejectReason, SessionRejectReason, MassCancelRejectReason ,TradSesStatusRejReason, QuoteRequestRejectReason, ExecRestatementReason, and TradeReportRejectReason fields. [PC20030219_5]
- Addressed the lack of distinction between OrdType "Limit" and "Limit or Better" values and included support for expressing a "Strict Limit". [PC20030312_2]
  - Deprecated OrdType value "7 = Limit or better".
  - Added value "Strict Limit" to ExecInst field. (used in conjunction with OrdType=Limit to support HKSE "strict limit order" use)
  - Added value "Ignore Price Validity Checks" (used in conjunction with OrdType=Limit to support NYSE (CMS) "limit or better" use)
- Added "MIC (ISO 10383 - Market Identifier Code)" value to PartyIDSource. [PC20030319_5]
- Added new SecuritySubType, UnderlyingSecuritySubType, and LegSecuritySubType fields (e.g. for Multi-leg instruments). [PC20030305_13]
- Added new fields: NoTrdRegTimestamps, TrdRegTimestamp, TrdRegTimestampType, and TrdRegTimestampOrigin. [PC20030310_5]
- Added new fields: AllowableOneSidednessPct, AllowableOneSidednessValue, and AllowableOneSidednessCurr for program trading. [PC20030312_6]
- Significant enhancements and general overhaul to the Allocation and Settlement Instructions messaging section in Volume 5 to include support for Confirm/Affirm and Allocation Report. [PC20030313_7]
  - Modified MsgType field renaming values "J = Allocation" to "J = Allocation Instruction" and "P = Allocation ACK" to "P = Allocation Instruction Ack".
  - Renamed FIX 4.4 Draft #1-only MsgType field values "AS = Allocation Response" to "AS = Allocation Report (aka Allocation Claim)", "AT = Allocation Response Ack" to "AT = Allocation Report Ack (aka Allocation Claim Ack)", and "AK = Booking Report" to "AK = Confirmation".
  - Added MsgType field values "AU = Confirmation Ack (aka Affirmation)" and "AV = Settlement Instruction Request".
  - **Re-added** NoDlvyInst field (tag 85) which was removed in FIX 4.1 and re-added in FIX 4.4.
  - Modified RefAllocID field description removing "or with AllocType = "Sellside Calculated Using Preliminary".

- Modified AllocStatus field values renaming "1 = rejected" to "1 = block level reject" and "2 = partial accept" to "2 = account level reject".
- Modified SettlInstMode field adding value "Request reject".
- Modified SettlInstMode field removing values "Default", "Specific Allocation Account Overriding", and "Specific Allocation Account Standing".
- Modified SettlInstID field replacing "for Settlement Instructions message" with "for Settlement Instruction.
- Modified SettlInstTransType field adding value "Restate (used where the Settlement Instruction is being used to communicate standing instructions which have not been changed or added to)".
- Removed/replaced 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).
- Modified PartyRole field adding values: "Seller (Deliverer)", "Deliverer's Custodian", "Deliverer's Intermediary", "Delivering Agent", "Receiving Agent" , "Receiver's Intermediary", "Receiver's Custodian", and " Buyer (Receiver)".
- Modified AllocType field removing 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".
- Renamed FIX 4.4 Draft #1-only "Booking*" fields to "Confirm*" to be consistent with Confirmation vs. Booking Report message name.
- Renamed FIX 4.4 Draft #1-only AllocResponseID field to AllocReportID to be consistent with Allocation Report (aka Allocation Claim) vs. Allocation Response message name.
- Added fields: ConfirmRefID, ConfirmType, ConfirmRejReason, BookingType, IndividualAllocRejCode, SettlInstMsgID, NoSettlInst, LastUpdateTime, AllocSettlInstType, NoSettlPartyIDs, SettlPartyID, SettlPartyIDSource, SettlPartyRole, NoSettlPartySubIDs, SettlPartySubID, SettlPartySubIDType, DlvyInstType, ~~NoSettlParties~~, DlvyInstAccount, DlvyInstRegID, SettlInstReqID, SettlInstReqRejCode, SecondaryAllocID, AllocReportType, AllocReportRefID, AllocCancReplaceReason, CopyMsgIndicator, AllocAccountType, OrderAvgPx, OrderBookingQty, and NoSettlPartySubIDs.

* Improve support for "warehousing" orders. [PC20030325_5]
  - Modified AllocRejCode field adding value "warehouse request rejected".
  - Modified ExecRestatementReason field adding value "Warehouse recap".
  - Modified DayBookingInst field adding value "Accumulate".
  - Modified AllocType field adding value "Warehouse instruction".
* Added new fields: NoPartySubIDs, PartySubIDType, NoNestedPartySubIDs, NestedPartySubIDType, NoNested2PartySubIDs, Nested2PartySubIDType.
* Added new fields: LegInstQty and UnderlyingInstQty. [PC20030325_4]
* Modified PriceType field adding values "Fixed cabinet trade price (primarily for listed futures and options)" and "Variable cabinet trade price (primarily for listed futures and options)". Removed FIX 4.4 Draft #1-only CabinetIndicator (753) field. [PC20030325_7]
* Added new field NoPosAmt. [PC20030325_10].
* Modified SecurityIDSource field adding value "ISDA/FpML Product Specification". [PC20030305_14]
* Market data enhancements for derivatives including support for theoretical pricing models. [PC20030305_12]
  - Modified MDEntrySize field description replacing "Quantity" with "Quantity or volume".
  - Modified MDEntryType adding two values: "Trade Volume" and "Open Interest".
  - Modified OpenCloseSettleFlag adding value: "Theoretical Price value" and replacing "price" references with "entry".

- Added new fields: UnderlyingPx, PriceDelta, NoAltMDSource, AltMDSourceID.
- Added new fields: ApplQueueMax, ApplQueueDepth, ApplQueueResolution, ApplQueueAction. [PC20030310_3]
- Enhanced Trade Capture Report messaging. [PC20030325_11]
  - Modified TradeReportTransType field's data type changing from char ('N', 'C', 'R') to int (0, 1, 2) for consistency with other post-trade TransType fields.
  - Modified TradeReportTransType adding "Reverse" value.
  - Added new fields: SecondaryTradeReportID**,** AvgPxIndicator**,** TradeLinkID**,** OrderInputDevice**,** UnderlyingTradingSessionID**,** UnderlyingTradingSessionSubID**,** TradeLegRefID**,** ExchangeRule**,** TradeAllocIndicator**,** ExpirationCycle**,** TradeType**,** TradeSubType**,** TransferReason.
  - Modified CommType field adding "(for fixed income: ParValue % (aka points))" to value "2 = Percentage" and adding "(total monetary amount)" to value "3=Absolute".
- Added support for Assignment Reports and enhanced Position Maintenance messages. [PC20030323_6]
  - Modified MsgType field adding values: "Assignment Report Request", "Assignment Report Request Ack", and "Assignment Report".
  - Added new fields: AsgnReqID, TotNumAssignmentReports, AsgnRptID, and NumAssignmentReport.
- Add support for General Collateral Repos and other financing. [PC20030304_2]
  - Modified Product field adding "FINANCING" value.
  - Modified SecurityType field adding "FINANCING"-specific values: "Repurchase", "Forward", "Buy Sellback", "Securities Loan", and "Securities Pledge".
  - Modified SecuritySubType field adding values: "General Collateral", "US Treasury", "US Agency", "Mortgage Passthrough", "GNMA Mtg Passthrough", "a1/p1 Commercial Paper", "a2/p2 Commercial Paper", "Corporate a- or better", "Corporate bbb- or better", "Corp junk or better, needs a rating", "Structured Mortgage bbb- or better", "Private label junk or better", "Equities", "Canadian Government", "Canadian Provincials", "Canadian Housing Trusts".
  - Modified Side field adding values: "Lend (FINANCING - identifies direction of collateral)" and"Borrow (FINANCING - identifies direction of collateral)".
  - Modified SettlDeliveryType field adding values: "TriParty" and "HoldInCustody".
  - Added TerminationType field.
- Enhanced support for "Fixed Peg" orders and improved support for expressing "Discretion" on orders. [PC20030306_2]
  - Added new fields: PegMoveType, PegOffsetType, PegLimitPrice, PegRoundDirection, PeggedPrice, PegScope.
  - Renamed PegDifference (211) field to PegOffsetValue and changed its data type to "float" to cope with the fact that its no longer just a price and depends on PegOffsetType
  - Modified ExecInst field adding value "Peg to Limit Price".
  - Added new fields: DiscretionMoveType, DiscretionOffsetType, DiscretionLimitType, DiscretionRoundDirection, DiscretionPrice, and DiscretionScope.
  - Renamed DiscretionOffset (389) field to DiscretionOffsetValue and changed its data type to "float".
  - Modified ExecInst field removing/replacing value "T" (replaced with PegMoveType =fixed, PegScope=local, and ExecInst=primary peg).
- Added new field LastLiquidityInd. [PC20030330_5]
- Modifications for Repos/Financing. [PC20030304_3] [PC20030418_6]
  - Added new Financing-related values for the SecurityType field.
  - Removed "RP" and "RVRP" from the SecurityType field from under MoneyMarket.
  - Removed SecurityType value "POOL" from under Mortgage (was struckout).
  - Added three new values: "EONIA", "SONIA", and "EUREPO" to BenchmarkCurveName field.
- Renamed fields containing "Settlmnt", "Sett", or "Settle" variations to use "Settl". "Fut" is also removed where applies (i.e. LegFutSettDate becomes LegSettlDate). Examples: SettlDate vs. FutSettDate, SettlType vs. SettlmntTyp, etc. [PC20030411_7]

- Modified PriceType field renaming value "per share(e.g. cents per share)" to "per unit (i.e. per share or contract)". [PC20030411_17]
- Modified SecurityType field adding two new values "TNOTE" and "TBILL" and deprecating previously named values of "UST" and "USTB" recommending that "TNOTE" and "TBILL" be used instead. [PC20030411_1]
- Modified SecurityType and SecuritySubType fields changing enumeration listing from "Valid values" to "Example values" and adding "NOTE: Additional values may be used by mutual agreement of the counterparties". [PC20030401_1]
- Modified OrderQty field changing description "or based on normal convention the number of contracts for options, futures, convertible bonds, etc." to "or par, face or nominal value for FI instruments." [PC20030319_12]
- Modified FIX 4.4 Draft #2-only field PosTransType (709) changing data type and enums from String to int. Modified FIX 4.4 Draft #2-only field SettlSessID (716) removing hyphens from example values ("RTH" vs. "R-H" and "ETH" vs. "E-H"). [PC20030411_2]
- Modified field definition/description for AccruedInterestRate, CouponRate, and IssueDate fields. [PC20030412_1]
- Modifications to PriceType field: [PC20030411_19]
  - Renamed value "basis points relative to benchmark" to "Spread".
  - Removed FIX 4.4 Draft #2-only value "Yield spread (swaps)" and renumbered other FIX 4.4-only proposed values accordingly.
  - Added "(see Volume 1: "Glossary" for value definitions)" to field description.
- Modified ClOrdLinkID field definition adding "or to associate lists submitted to a broker as waves of a larger program trade". [PC20030411_21]
- Renamed field (tag 418) from "TradeType" to "BidTradeType". Renamed FIX 4.4 Draft #2-only "TradeType" field (tag 828) to "TrdType" to remove naming collision with TradeType (tag 418). [PC20030411_14]
- Added new field PublishTrdIndicator. [PC20030417_5]
- Added new field ShortSaleReason. [PC20030417_4]
- Added SecondaryTradeReportID to the Trade Capture Report Ack. [PC20030411_15]
- Post-draft FIX 4.4 Draft #2 changes to Trade Capture Report and Trade Capture Report Ack messages. [PC20030325_13] [PC20030325_14]
  - Modified TradeReportTransType field adding values "Release" and "Reverse".
  - Modified FIX 4.4 Draft #2-only PosReqType field changing its datatype from char to int and adding "Assignments" as a value.
  - Renamed FIX 4.4 Draft #2-only field (tag 748) from "TotalNumTradeReports" to "TotNumTradeReports".
  - Modified TrdType (tag 828) field adding values "Late Trade", "T Trade", "Weighted Average Price Trade", "Bunched Trade", "Late Bunched Trade", "Prior Reference Price Trade", and "After Hours Trade".
  - Renamed FIX 4.4 Draft #2-only field (tag 829) from "TradeSubType" to "TrdSubType".
  - Added new fields SecondaryTrdType and TradeReportType.
- Modified ClearingInstruction field adding values "Qualified Service Representative (QSR)", "Customer Trade", and "Self clearing". [PC20030417_3]
- Modified PartySubIdType field adding value "Location / Desk". [PC20030417_2]
- Added new field QtyType. [PC20030411_18]
- FIX 4.4 Draft #3 changes for Allocations, Confirmations, and Settlement Instructions: [PC20030418_15]
  - Added new fields AllocNoOrdersType, SharedCommission, ConfirmReqID, AvgParPx, ReportedPx, NoCapacities, OrderCapacityQty.
  - Modified MiscFeeType field adding values "Per transaction", "Conversion", and "Agent".
  - Removed/replaced the following fields: SettlDepositoryCode (173), SettlBrkrCode (174), SettlInstCode (175)

    - Modified PartyIDSource field adding value "CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)".
    - Modified PartyIDSource field adding value "Directed broker three character acronym as defined in ISITC 'ETC Best Practice' guidelines document" designated "*For PartyRole="Broker of Credit":*".
    - Modified FIX 4.4 Draft #2-only changes to PartyRole field removing values "Deliverer's Custodian", "Deliverer's Intermediary", "Delivering Agent", "Receiving Agent" , "Receiver's Intermediary", "Receiver's Custodian", and " Buyer (Receiver)". Replaced those removed fields with values of "Custodian", "Intermediary", "Agent". Renamed value "Seller (Deliverer)" to "Buyer/Seller (Receiver/Deliverer)".
    - Modified PartyRole field adding values "Sub custodian", "Beneficiary", "Interested party", and "Regulatory body".
    - Modified AllocType field renaming removing the term "Buyside" from values "Buyside Calculated", "Buyside Preliminary", and "Buyside Ready-To-Book".
    - Removed FIX 4.4 Draft #2-only fields DlvyInstAccount and DlvyInstRegID.
    - Modified FIX 4.4 Draft #2-only AllocReportType field replacing "Sellside Initiated" value with two values: "Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)" and "Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)".
    - Modified PartySubIDType field adding 15 new values.
- Modified FIX 4.4 Draft #2-only changes to MsgType field removing values "Assignment Report Request" and "Assignment Report Request Ack" (use the Position Request and Postion Request Ack messages instead). [PC20030412_2]
- Added new field NextExpectedMsgSeqNum. [PC20030417_1]
- Renamed FIX 4.4 Draft #2-only RedemptionPrice (697) to YieldRedemptionPrice and renamed RedemptionPriceType (698) to YieldRedemptionPriceType. [PC20030418_8]
- Modified StipulationType adding values "PXSOURCE" and "HAIRCUT". [PC20030411_10]
- Modified StipulationValue adding values used in conjunction with StipulationType=PXSOURCE. [PC20030411_10]
- Enhancements for Repos: [PC20030304_2]
    - Modified FIX 4.4 Draft #2-only changes to SecuritySubType removing all of its values except "General Collateral".
    - Modified FIX 4.4 Draft #2-only changes to UnderlyingSecurityType providing specific rules when used in conjunctionwith SecurityType=REPO.
    - Modified FIX 4.4 Draft #2-only field TerminationType adding value "Open".
    - Modified StipulationType adding values "MAXSUBS", "SUBSLEFT", and "SUBSFREQ".
    - Added new fields: TerminationType, NoEvents, EventType, EventDate, EventPx, EventText, PctAtRisk, NoInstrAttrib, InstrAttribType, InstrAttribValue, DatedDate, InterestAccrualDate, CPProgram, CPRegType, UnderlyingCPProgram, UnderlyingCPRegType, UnderlyingQty, UnderlyingPrice, UnderlyingFactor, UnderlyingDirtyPrice, UnderlyingEndPrice, UnderlyingStartValue, UnderlyingCurrentValue, UnderlyingEndValue, NoUnderlyingStips, UnderlyingStipType, UnderlyingStipValue.
    - Deprecated the following fields: 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.
- Modified YieldType field removing values: "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". [PC20030422_1]
- Updated the CommType field values for fixed income. [PC20030422_3]
    - Changed value"1 = per share" to "1 = per unit (implying shares, par, currency, etc)".

    - Eliminated FIX 4.4 Draft #2-only text of "(for fixed income: Par Value Percentage (aka points))" which was appended to "2 = percentage".
    - Eliminated the FIX 4.4 Draft #2-only "deprecated" status from the value "6 = per bond".
    - Changed value "6 = per bond" to " 6 = points per bond or 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.]"
- FIX 4.4 Draft #3 changes for Allocations, Confirmations, and Settlement Instructions: [PC20030418_15]
    - Added new fields MaturityNetMoney, MiscFeeBasis, TotNoAllocs, and LastFragment.
- Enhancements to support Collateral Management messages. [PC20030304_1]
    - Modified MsgType field adding values: "Collateral Request", "Collateral Assignment", "Collateral Response", "Collateral Report", and "Collateral Inquiry".
    - Added new fields: CollReqID, CollAsgnReason, NoTrades, MarginRatio, MarginExcess, TotalNetValue, CashOutstanding, CollAsgnID, CollAsgnTransType, CollRespID, CollAsgnRespType, CollAsgnRejectReason, AgreementDesc, AgreementID, AgreementDate, StartDate, EndDate, ContractCurrency, RateType, EndAccruedInterestAmt, StartCash, EndCash, CollInquiryQualifier, NoCollInquiryQualifier.
    - Modified ExpireTime field adding clarification "The meaning of expiration is specific to the context where the field is used" which includes orders, quotes, collateral requests, collateral assignments.
    - Modified StipulationType field adding values: "LOOKBACK", "PRICEFREQ", "PAYFREQ", "SECTYPE", "CUSTOMDATE", and "AUTOREINV".
- Added new fields TotNumReports and LastRptRequested. [PC20030411_20]
- Added new OrdStatusReqID field. [PC20030218_5]
- Modified LastMkt field adding "or an indication of the market where an order was routed" to field description. [PC20030330_5]
- Modified SecurityIDSource field adding value "Clearing House / Clearing Organization". [PC20030325_13]
- Modifications clarifying that TimeInForce=DAY used in conjunction with TradingSessionID represents that the order is good for the duration of the specified session even if it spans more than one calendar day. [PC20030411_16]
    - Modified TimeInForce field changing value "Day" to "Day (or session)".
    - Modified TradingSessionID field adding to its description: "To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID."
- Modifications to support standardized fragmentation [PC20030423_3]
    - Renamed TotalNoSecurityTypes(tag 557) to TotNoSecurityTypes to match standard naming for fragmentation on Security Types message.
    - Renamed TotNumSecurities (tag 393) to TotNoRelatedSym to comply with fragmentation standard.
    - Renamed TotQuoteEntries (tag 304) to TotNoQuoteEntries to comply with fragmentation standard.
- Provide support for "Work to Target Strategy" orders. [PC20030306_1]
    - Added new fields: TargetStrategy, TargetStrategyParameters, ParticipationRate, and TargetStrategyPerformance.
    - Modified ExecInst field adding value "Work to Target Strategy".
- Provide support for Application-level (i.e. Trader) Logon. [PC20030417_8]
    - Added new fields: UserRequestID, UserRequestType, NewPassword, UserStatus, UserStatusText.
    - Modified MsgType adding values "User Request" and "User Response".
- Provide support for counterparty-level Network Status Messaging. [PC20030323_4]
    - Added new fields: StatusValue StatusText, CompID, SubID, NetworkResponseID, NetworkRequestID, LastNetworkReponseID, NetworkRequestType, NoCompIDs, NetworkStatusResponseType.

- Modified MsgType adding values "Network (Counterparty System) Status Request" and "Network (Counterparty System) Status Response".
- Post-FIX 4.4 Draft #3 Enhancements to support Collateral Management messages. [PC20030304_1]
  - Updated values for FIX 4.4 Draft #3-only field: ConfirmStatus.
  - Modified SecurityIDSource adding value "Options Price Reporting Authority".
  - Removed FIX 4.4 Draft #3-only field: RateType.
  - Added StrikeCurrency and CollAction fields.
- Added AffirmStatus field to differentiate from ConfirmStatus. Removed FIX 4.4 Draft #3-only ConfirmStatus value of "Affirmed" adding "Confirmed" and "Request Rejected". [PC20030428_9]
- Modified MsgType field adding value "Collateral Inquiry Ack". [PC20030428_8]
- Added SecondaryTradeReportRefID field. [PC20030411_15]
- Removed FIX 4.4 Draft #3-only "duplicate" field UnderlyingFactor (881), kept existing UnderlyingFactor (246). [PC20030428_7]
- Removed FIX 4.4 Draft #3-only "duplicate" field UnderlyingPrice (880), keeping UnderlyingPx (810). [PC20030428_5]
- Added SideMultilegReportingType field. [PC20030411_11]
- Modified PartySubIDType field adding value "Position Account Type" to support Give-up firm account. [PC20030401_3]
- Renamed AvgPrxPrecision (74) field as AvgPxPrecision for consistency with other abbreviations of the word price. [PC20030428_3]
- Added TimeBracket field. [PC20030428_1]
- Added LegStrikeCurrency and UnderlyingStrikeCurrency fields. [PC20030423_9]
- Added TrdRptStatus field to replace misuse of TradeReportResult. [PC20030428_2]
- Removed/replaced TotalVolumeTradedDate (449) and TotalVolumeTradedTime (450) fields as MDEntryDate and MDEntryTime are now used for this purpose. [PC20030422_2]
- Modified QuoteStatus field adding values: "Locked Market Warning", "Cross Market Warning", "Canceled due to lock market", and "Canceled due to cross market". [PC20030428_11]
- Enhanced Allocation messaging to support three party allocation where an intermediary is involved in communicating allocation details between counterparties. [PC20030428_4]
  - Added new field AllocIntermedReqType (808).
  - Modified AllocType field adding new value "Request to Intermediary"
  - Modified AllocStatus field adding "incomplete" and "rejected by intermediary".
- Modified PartyRole field adding value "Liquidity provider", "Entering Trader", "Contra Trader", and "Position Account". [PC20030430_3]
- Address post-Draft #3 issues with Trade Capture and Position Maintenance. [PC20030429_1]
  - Added ThresholdAmount field.
  - Added "SPL" (Integral Split) value to PosType field.
  - Added "Pledge" as value to PosTransType field.
- Corrected minor Volume 6 issues. [PC20030411_4]
  - Marked RatioQty (319) as "(replaced)" and "No longer used as of FIX 4.3."
  - Marked SecDefStatus (653) as "(replaced)" and "No longer used as of FIX 4.3."
  - Marked tag 808 (FIX 4.4 Draft LegInstQty) as "(Not Defined)" since this represented a dupe of LegQty (687). Note tag was re-used in FIX 4.4 draft release process.
  - Marked tag 809 (FIX 4.4 Draft UnderlyingInstQty) as "(Not Defined)" since this represented a dupe of UnderlyingQty (879).

APPENDICES

- Modified Appendix 6-B "FIX Fields Based Upon Other Standards" adding the W3C standard "URI (Uniform Resource Identifier)" used by URLLink and ReportDestination fields. Noted that the common term "URL" is a subset of the URI standard. [PC20030217_2]
- Moved the following 4.3 from Appendix 6-E "Deprecated (Phased-out) Features and Supported Approach" to Appendix 6-F "Replaced Features and Supported Approach" as 4.3 deprecated items have been removed in FIX 4.4: [PC20030216_1]

- Benchmark (tag 219) field.
  - "On Close"-related values for OrdType field.
  - Rule80A (tag 47) field
  - OnBehalfOfSendingTime (tag 370) field.
  - Three "Forex - "-related values for OrdType field.
- Modified the description of the existing Factor field adding differentiation in use between Fixed Income and Derivatives incorporating the concept of "contract value factor" used by Derivatives. [PC20030217_3]
- Updated Appendix 6-C "Exchange Codes – ISO 10383 Market Identifier Code (MIC)" and Appendix 6-B "FIX Fields Based Upon Other Standards" providing link to the ISO 10383 website which provides the current list to the public. [PC20030314_1]
- Updated the cross-referenced list of exchanges in Appendix 6-C "Exchange Codes – ISO 10383 Market Identifier Code (MIC)" to reflect new MIC values as of the ISO 10383 list dated Jan 20, 2003. [PC20030314_2]
- Added MIC (ISO Exchange Code) entries for Boston Options Exchange and Intercontinental Exchange to Appendix 6-C. [PC20030219_17] [PC20030218_12]
- Modified Appendix 6-G "Use of <Parties> Component Block: PartyRole, PartyIDSource, PartyID, and PartySubID" adding "Sub custodian", "Beneficiary", "Interested party", and "Regulator body". [PC20030418_15]
- Modified Appendix 6-G "Use of <Parties> Component Block: PartyRole, PartyIDSource, PartyID, and PartySubID" adding subsections for: "Common PartyRole Indentification for Broker of Credit:" and "Common PartyRole Indentification for Buyer/Seller, Custodian, Intermediary or Agent:". [PC20030418_15]
- Added Appendix 6-H "Use of <SettlInstructions> Component Block". [PC20030418_15]

VOLUME 7 - FIX USAGE BY PRODUCT

PRODUCT: COLLECTIVE INVESTMENT VEHICLES (CIV)

- Modified CIV section to include "order matching/crossing" in "Market environment", "crossed or matched" in "Types of CIV FIX Messages", "subscribe or redeem" in "Order details - single", and "LastMkt..for an OTC trade" in "Execution Reports" section per FIX CIV working group. [PC20030319_14]

PRODUCT: DERIVATIVES (FUTURES & OPTIONS)

- [no changes]

PRODUCT: EQUITIES

- Added content to Equities section including "Commission Sharing Arrangements" (Soft Dollars and Directed Brokerage) and "Multi-day Average Pricing" (Warehousing) produced by FIX Allocations Working Group. [PC20030313_7] [PC20030325_5]
- Added content to Equities section including "Step-Outs/Give-Ups" and "CFDs". [PC20030418_15]

PRODUCT: FIXED INCOME

- Replaced Fixed Income section with the section produced via Fixed Income Gap Analysis. [PC20030211_1]
- Updated Fixed Income section for FIX 4.4 Changes. [PC20030321_2]
- Updated Fixed Income section to include "Identifying Euro Issuers" section. [PC20030423_4]
- Updated Fixed Income section to include "Repurchase Agreements (Repo) and Collateral Management" section. [PC20030304_1]

- Updated Fixed Income section to include diagrams and verbiage to support FIX 4.4 Allocation and Confirmation message changes. [PC20030428_3]

PRODUCT: FOREIGN EXCHANGE

- [no changes]