FINANCIAL INFORMATION EXCHANGE PROTOCOL (FIX)

Version 5.0

VOLUME 6 – FIX DATA DICTIONARY

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DISCLAIMER

REPRODUCTION

Contents – Volume 6

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	AvgPx

			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.	
7	BeginSeqNo	SeqNum	Message sequence number of first message in range to be resent	BeginSeqNo
8	BeginString	String	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) Valid values: FIXT.1.1	BeginString
9	BodyLength	Length	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)	BodyLength
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)	CheckSum
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
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:	CommTyp

			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)	
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).	EndSeqNo
17	ExecID	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (50) =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	MultipleC	Instructions for order handling on exchange trading	ExecInst

		harValue	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 - Participant 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 failue (mutually exclusive with Q) I - Institutions only J - Reinstate on Trading Halt (mutually exclusive with K) K - Cancel on Trading Halt (mutually exclusive with J) L - Last peg (last sale) M - Mid-price peg (midprice of inside quote) N - Non-negotiable O - Opening peg P - Market peg Q - Cancel on system failure (mutually exclusive	

			with H) R - Primary peg (primary market - buy at bid/sell at offer) S - Suspend T - Fixed Peg to Local best bid or offer at time of order U - Customer Display Instruction (Rule 11Ac1-1/4) V - Netting (for Forex) W - Peg to VWAP X - Trade Along Y - Try To Stop Z - Cancel if not best a - Trailing Stop Peg b - Strict Limit (No price improvement) c - Ignore Price Validity Checks d - Peg to Limit Price 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	
19	ExecRefID	String	Reference identifier used with Trade Cancel and Trade Correct execution types. (Prior to FIX 4.1 this field was of type int)	ExecRefID
20	ExecTransType	char	Deprecated in FIX.4.2 Identifies transaction type Valid values: 0 - New 1 - Cancel 2 - Correct 3 - Status	ExecTransTyp
21	HandlInst	char	Instructions for order handling on Broker trading floor Valid values: 1 - Automated execution order, private, no Broker	HandlInst

			intervention 2 - Automated execution order, public, Broker intervention OK 3 - Manual order, best execution	
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	Src
23	IOIID	String	Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int)	IOIID
24	IOIOthSvc (no longer	char	Deprecated in FIX.4.1	IOIOthSvc (no longer used)

	used)			
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: 0 - 1000000000 S - Small M - Medium L - Large U - Undisclosed Quantity	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	NoLinesOfText
34	MsgSeqNum	SeqNum	Integer message sequence number.	SeqNum
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 - Test Request 2 - Resend Request 3 - Reject 4 - Sequence Reset 5 - Logout 6 - Indication of Interest 7 - Advertisement 8 - Execution Report 9 - Order Cancel Reject A - Logon B - News C - Email D - New Order - Single E - New Order - List F - Order Cancel Request G - Order Cancel/Replace Request (a.k.a. Order Modification Request) H - Order Status Request J - Allocation Instruction K - List Cancel Request	MsgTyp

			L - List Execute M - List Status Request N - List Status P - Allocation Instruction Ack Q - Don't Know Trade (DK) R - Quote Request S - Quote T - Settlement Instructions V - Market Data Request W - Market Data - Snapshot/Full Refresh X - Market Data - Incremental Refresh Y - Market Data Request Reject Z - Quote Cancel a - Quote Status Request b - Mass Quote Acknowledgement c - Security Definition Request d - Security Definition e - Security Status Request f - Security Status g - Trading Session Status Request h - Trading Session Status i - Mass Quote j - Business Message Reject k - Bid Request l - Bid Response (lowercase L) m - List Strike Price n - XML message (e.g. non FIX Msg Type) o - Registration Instructions p - Registration Instructions Response q - Order Mass Cancel Request r - Order Mass Cancel Report s - New Order - Cross t - Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request) u - Cross Order Cancel Request v - Security Type Request w - Security Types x - Security List Request y - Security List	

			z - Derivative Security List Request AA - Derivative Security List AB - New Order - Multileg AC - Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request) AD - Trade Capture Report Request AE - Trade Capture Report AF - Order Mass Status Request AG - Quote Request Reject AH - RFQ Request AI - Quote Status Report AJ - Quote Response AK - Confirmation AL - Position Maintenance Request AM - Position Maintenance Report AN - Request For Positions AO - Request For Positions Ack AP - Position Report AQ - Trade Capture Report Request Ack AR - Trade Capture Report Ack AS - Allocation Report (a.k.a. Allocation Claim) AT - Allocation Report Ack (a.k.a. Allocation Claim Ack) AU - Confirmation Ack (a.k.a. Affirmation) AV - Settlement Instruction Request AW - Assignment Report AX - Collateral Request AY - Collateral Assignment AZ - Collateral Response BA - Collateral Report BB - Collateral Inquiry BC - Network Counterparty System Status Request BD - Network Counterparty System Status Response BE - User Request BF - User Response BG - Collateral Inquiry Ack BH - Confirmation Request	

			BI - Trading Session List Request BJ - Trading Session List BK - Security List Update Report BL - Adjusted Position Report BM - Allocation Instruction Alert BN - Execution Acknowledgement BO - Contrary Intention Report BP - Security Definition Update Report	
36	NewSeqNo	SeqNum	New sequence number	NewSeqNo
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) 6 - Pending Cancel (i.e. result of Order Cancel Request) 7 - Stopped 8 - Rejected 9 - Suspended A - Pending New	OrdStat

			B - Calculated C - Expired D - Accepted for Bidding E - Pending Replace (i.e. result of Order Cancel/Replace Request)	
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) 6 - With Or Without 7 - Limit Or Better 8 - Limit With Or Without 9 - On Basis A - On Close (No longer used) B - Limit On Close (No longer used) C - Forex Market (No longer used) D - Previously Quoted E - Previously Indicated F - Forex Limit (No longer used) G - Forex Swap H - Forex Previously Quoted (No longer used) 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	OrdTyp

			Q - Counter-order selection	
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
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
46	RelatdSym (no longer used)	String	Deprecated in FIX.4.1	RelatdSym (no longer used)
47	Rule80A(No Longer Used)	char	Deprecated in FIX.4.3 Note that the name of this field is changing to 'OrderCapacity' as Rule80A is a very US market-specific term. Other world markets need to convey similar information, however, often a subset of the US values. See the 'Rule80A (aka OrderCapacity) Usage by Market' appendix for market-specific usage of this field. Valid values: A - Agency single order B - Short exempt transaction (refer to A type) C - Program order, non-index arb, for Member firm/org D - Program order, index arb, for Member firm/org E - Short Exempt Transaction for Principal (was incorrectly identified in the FIX spec as "Registered Equity Market Maker trades")	Rule80A

			F - Short exempt transaction (refer to W type) H - Short exempt transaction (refer to I type) I - Individual Investor, single order J - Program Order, index arb, for individual customer K - Program Order, non-index arb, for individual customer L - Short exempt transaction for member competing market-maker affliated with the firm clearing the trade (refer to P and O types) M - Program Order, index arb, for other member N - Program Order, non-index arb, for other member 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 R - Transactions for the account of a non-member compting market-maker (was incorrectly identified in the FIX spec as "Competing dealer trades") S - Specialist trades T - Transactions for the account of an unaffiliated member's competing market-maker (was incorrectly identified in the FIX spec as "Competing dealer trades") U - Program Order, index arb, for other agency W - All other orders as 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) Y - Program Order, non-index arb, for other agency Z - Short exempt transaction for non-member competing market-maker (refer to A and R types)	
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
51	SendingDate (no longer used)	LocalMktDate	Deprecated in FIX.4.3	SndgDt (no longer used)
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 exxmpt 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	TmInForce
60	TransactTime	UTCTimestamp	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	TxnTm
61	Urgency	char	Urgency flag Valid values: 0 - Normal 1 - Flash	Urgency

			2 - Background	
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	SettlTyp

			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	
64	SettlDate	LocalMkt Date	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.	Sfx

			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	
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
67	ListSeqNo	int	Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . .)	ListSeqNo
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
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) 4 - Calculated (includes MiscFees and NetMoney)	TransTyp

			(Removed/Replaced) 5 - Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney) (Removed/Replaced) 6 - Reversal	
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
73	NoOrders	NumInGroup	Indicates number of orders to be combined for average pricing and allocation.	NoOrds
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
76	ExecBroker	String	Deprecated in FIX.4.2 Identifies executing / give-up broker. Standard NASD market-maker mnemonic is preferred.	ExecBrkr
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	PosEfct
78	NoAllocs	NumInGroup	Number of repeating AllocAccount (79)/AllocPrice (366) entries.	NoAllocs
79	AllocAccount	String	Sub-account mnemonic	Acct
80	AllocQty	Qty	Quantity to be allocated to specific sub-account	Qty

			(Prior to FIX 4.2 this field was of type int)	
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	Number of delivery instruction fields in repeating group. Note this field was removed in FIX 4.1 and reinstated in FIX 4.4.	NoDlvyInst
86	DlvyInst	String	Deprecated in FIX.4.2 Free format text field to indicate delivery instructions	DlvyInst
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	Stat

			5 - rejected by intermediary 6 - allocation pending 7 - reversed	
88	AllocRejCode	int	Identifies reason for rejection. Valid values: 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	RejCode
89	Signature	data	Electronic signature	Signature
90	SecureDataLen	Length	Length of encrypted message	SecureDataLen
91	SecureData	data	Actual encrypted data stream	SecureData
92	BrokerOfCredit	String	Deprecated in FIX.4.2 Broker to receive trade credit.	BrkrOfCred
93	SignatureLength	Length	Number of bytes in signature field.	SignatureLength
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	PosRsnd

			has been sent under another sequence number. Valid values: N - Original Transmission Y - Possible Resend	
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)	EncryptMethod
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
101	(Not Defined)	n/a	This field has not been defined.	(Not Defined)
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 18 - Invalid price increment 99 - Other	CxlRejRsn

			or any value conforming to the data type Reserved100Plus	
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) 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)	Qual

			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 - Indidcation - Working Away X - Crossing Opportunity Y - At the Midpoint Z - Pre-open	
105	WaveNo	String	Deprecated in FIX.4.2	WaveNo
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	Security description.	Desc
108	HeartBtInt	int	Heartbeat interval (seconds)	HeartBtInt
109	ClientID	String	Deprecated in FIX.4.2 Firm identifier used in third party-transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).	ClID
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	TestReqID

			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	ForexReq

			Y - Execute Forex After Security Trade	
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	GapFillFlag
124	NoExecs	NumInGroup	No of execution repeating group entries to follow.	NoExecs
125	CxlType	char	Deprecated in FIX.4.2	CxlTyp
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:	DkRsn

			A - Unknown Symbol B - Wrong Side C - Quantity Exceeds Order D - No Matching Order E - Price Exceeds Limit F - Calculation Difference Z - Other	
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	NoMiscFees
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	ResetSeqNumFlag
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	D2Loc

			recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party	
146	NoRelatedSym	NumInGroup	Specifies the number of repeating symbols specified.	NoReltdSym
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)	ExecTyp

			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	
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	Percentag	The amount the buyer compensates the seller for the	AcrdIntRt

		e	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.	
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:	InstSrc

			1 - Broker's Instructions 2 - Institution's Instructions 3 - Investor (e.g. CIV use)	
166	SettlLocation	String	Deprecated in FIX.4.2 Identifies Settlement Depository or Country Code, ISITC spec Valid values: CED - CEDEL DTC - Depository Trust Company EUR - Euro clear FED - Federal Book Entry ISO_Country_Code - Local Market Settle Location PNY - Physical PTC - Participant Trust Company	SettlLctn
167	SecurityType	String	Indicates type of security. See also the Product (460) and CFICode (461) fields. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Example values (grouped by Product field value) (Note: additional values may be used by mutual agreement of the counterparties): * Identify the Issuer in the "Issuer" field(106) *** REPLACED values - See "Replaced Features and Supported Approach" *** NOTE: Additional values may be used by mutual agreement of the counterparties) Valid values: **Deprecated values** FUT - Future OPT - Option UST - US Treasury Note (Deprecated Value Use TNOTE) USTB - US Treasury Bill (Deprecated Value Use TBILL)	SecTyp

			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 XLINKD - Indexed Linked STRUCT - Structured Notes YANK - Yankee Corporate Bond **Currency** FOR - Foreign Exchange Contract **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 EUSOV - Euro Sovereigns * TBOND - US Treasury Bond TINT - Interest Strip From Any Bond Or Note 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 TBILL - US Treasury Bill **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 BN - Bank Notes BOX - Bill Of Exchanges 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 PZFJ - Plazos Fijos STN - Short Term Loan Note TD - Time Deposit XCN - Extended Comm Note YCD - Yankee Certificate Of Deposit **Mortgage** ABS - Asset-backed Securities 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 TRAN - Tax Revenue Anticipation Note VRDN - Variable Rate Demand Note WAR - Warrant **Other** MF - Mutual Fund MLEG - Multileg Instrument NONE - No Security Type OOF - Options on Futures OOP - Options on Physical WLD - Wildcard Entry (was "?" in 4.4, used on Security Definition Request message) CASH - Cash	
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	StandInstDbTyp

			1 - DTC SID 2 - Thomson ALERT 3 - A Global Custodian (StandInstDBName (70) must be provided) 4 - AccountNet	
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
173	SettlDepositoryCode	String	Deprecated in FIX.4.3 Brokers account code at the depository (i.e. CEDEL ID for CEDEL, FINS for DTC, or Euroclear ID for Euroclear) if Settlement Location is a depository	SettlDepositoryCode
174	SettlBrkrCode	String	Deprecated in FIX.4.3 BIC (Bank Identification Code - Swift managed) code of the broker involved (i.e. for multi-company brokerage firms)	SettlBrkrCode
175	SettlInstCode	String	Deprecated in FIX.4.3 BIC (Bank Identification Code - Swift managed) code of the institution involved (i.e. for multi-company institution firms)	SettlInstCode
176	SecuritySettlAgentName	String	Deprecated in FIX.4.3 Name of SettlInstSource's local agent bank if SettlLocation is not a depository	SecSettlAgentName
177	SecuritySettlAgentCode	String	Deprecated in FIX.4.3 BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlLocation is not a depository	SecSettlAgentCode
178	SecuritySettlAgentAcc	String	Deprecated in FIX.4.3 SettlInstSource's account	SecSettlAgentAcctNum

	tNum		number at local agent bank if SettlLocation is not a depository	
179	SecuritySettlAgentAcctName	String	Deprecated in FIX.4.3 Name of SettlInstSource's account at local agent bank if SettlLocation is not a depository	SecSettlAgentAcctName
180	SecuritySettlAgentContactName	String	Deprecated in FIX.4.3 Name of contact at local agent bank for SettlInstSource's account if SettlLocation is not a depository	SecSettlAgentContactName
181	SecuritySettlAgentContactPhone	String	Deprecated in FIX.4.3 Phone number for contact at local agent bank if SettlLocation is not a depository	SecSettlAgentContactPhone
182	CashSettlAgentName	String	Deprecated in FIX.4.3 Name of SettlInstSource's local agent bank if SettlDeliveryType=Free	CshSettlAgentName
183	CashSettlAgentCode	String	Deprecated in FIX.4.3 BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlDeliveryType=Free	CshSettlAgentCode
184	CashSettlAgentAcctNum	String	Deprecated in FIX.4.3 SettlInstSource's account number at local agent bank if SettlDeliveryType=Free	CshSettlAgentAcctNum
185	CashSettlAgentAcctName	String	Deprecated in FIX.4.3 Name of SettlInstSource's account at local agent bank if SettlDeliveryType=Free	CshSettlAgentAcctName
186	CashSettlAgentContactName	String	Deprecated in FIX.4.3 Name of contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free	CshSettlAgentContactName
187	CashSettlAgentContactPhone	String	Deprecated in FIX.4.3 Phone number for contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free	CshSettlAgentContactPhone
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	LocalMkt Date	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
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).	NoIOIQuals
200	MaturityMonthYear	month-year	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 (i.e. 99903) YYYYMMDD (20030323) YYYYMMwN (200303w) for week A specific date or can be appended to the MaturityMonthYear. For instance, if multiple standard	MMY

			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).	
201	PutOrCall	int	Deprecated in FIX.4.2 Indicates whether an Option is for a put or call Valid values: 0 - Put 1 - Call	PutOrCall
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
204	CustomerOrFirm	int	Deprecated in FIX.4.2 Used for options when delivering the order to an execution system or exchange to specify if the order is for a customer or the firm placing the order itself. Valid values: 0 - Customer 1 - Firm	CustFirm
205	MaturityDay	day-of-month	Deprecated in FIX.4.2 Day of month used in conjunction with MaturityMonthYear to specify the maturity date for SecurityType=FUT or SecurityType=OPT.	MatDay
206	OptAttribute	char	Can be used for SecurityType (167) =OPT to identify a particular security. Valid values vary by SecurityExchange: *** REPLACED values - See "Replaced Features and Supported Approach" ***	OptAt

			For Exchange: MONEP (Paris) L = Long (a.k.a. "American") S = Short (a.k.a. "European") For Exchanges: DTB (Frankfurt), HKSE (Hong Kong), and SOFFEX (Zurich) 0-9 = single digit "version" number assigned by exchange following capital adjustments (0=current, 1=prior, 2=prior to , etc).	
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 shoult 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
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)	OfstVal

			(Prior to FIX 4.4 this field was of type PriceOffset)	
212	XmlDataLen	Length	Length of the XmlData data block.	XmlDataLen
213	XmlData	data	Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.	XmlData
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"	NoRtgIDs
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
219	Benchmark	char	Deprecated in FIX.4.2 For Fixed Income. Identifies the benchmark (e.g. used in conjunction with the	Bnchmk

			Spread field). Valid values: 1 - CURVE 2 - 5YR 3 - OLD5 4 - 10YR 5 - OLD10 6 - 30YR 7 - OLD30 8 - 3MOLIBOR 9 - 6MOLIBOR	
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:	Point

			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)	
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	LocalMkt Date	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	LocalMkt Date	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)	ExDt

			(prior to FIX 4.4 field was of type UTCDate)	
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).	NoStips
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	Typ

			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 **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	
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	Val

			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)	
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	Typ

			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	
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	TotTakedown

			spread. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	
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	int	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	int	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	UnderlyingRepurchase	int	Deprecated in FIX.4.4 Underlying security's	RepoTrm

	Term		RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	
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	int	Deprecated in FIX.4.4 Multileg instrument's individual leg security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description	RepoCollSecTyp

			(Note tag # was reserved in FIX 4.1, added in FIX 4.3)	
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	LocalMkt Date	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	CrdRtg

			4.3)	
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	LocalMkt Date	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
261	Reserved/Allocated to the Fixed Income proposal			Reserved/Allocated to the Fixed Income proposal
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	MktDepth
265	MDUpdateType	int	Specifies the type of Market Data update. Valid values:	UpdtTyp

			0 - Full refersh 1 - Incremental refres	
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.	NoMDEntryTyps
268	NoMDEntries	NumInGroup	Number of entries in Market Data message.	NoMDEntries
269	MDEntryType	char	Type Market Data entry. Valid values: 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	Typ

			O - Session Low Offer P - Early Prices Q - Auction Clearing Price	
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	UTCDate Only	Date of Market Data Entry. (prior to FIX 4.4 field was of type UTCDate)	Dt
273	MDEntryTime	UTCTime Only	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	MultipleSt ringValue	Space-delimited list of conditions describing a quote. Valid values: 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	QCond

			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	
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	TrdCond

			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 AO - Crossed AP - Fast Market	

			AQ - Automatic Execution AR - Form T AS - Basket Index AT - Burst Basket	
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	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.	DelRsn

			Valid values: 0 - Cancellation / Trade Bust 1 - Error	
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	CorpActn

			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	
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.	NoQuotEntries
296	NoQuoteSets	NumInGroup	The number of sets of quotes in the message.	NoQuotSets
297	QuoteStatus	int	Identifies the status of the quote acknowledgement. Valid values: 0 - Accepted 1 - Cancel for Symbol(s) 2 - Canceled for Security Type(s) 3 - Canceled for Underlying 4 - Canceled All 5 - Rejected 6 - Removed from Market 7 - Expired 8 - Query 9 - Quote Not Found 10 - Pending 11 - Pass 12 - Locked Market Warning	Stat

			13 - Cross Market Warning 14 - Canceled Due To Lock Market 15 - Canceled Due To Cross Market	
298	QuoteCancelType	int	Identifies the type of quote cancel. Valid values: 1 - Cancel for Symbol(s) 2 - Cancel for Security Type(s) 3 - Cancel for Underlying Symbol 4 - Cancel All Quotes 5 - Cancel quote specified in QuoteID	CxlTyp
299	QuoteEntryID	String	Uniquely identifies the quote as part of a QuoteSet.	EntryID
300	QuoteRejectReason	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 - Unknown Quote 6 - Duplicate Quote 7 - Invalid bid/ask spread 8 - Invalid price 9 - Not authorized to quote security 99 - Other or any value conforming to the data type Reserved100Plus	RejRsn
301	QuoteResponseLevel	int	Level of Response requested from receiver of quote messages. Valid values: 0 - No Acknowledgement (default) 1 - Acknowledge only negative or erroneous quotes 2 - Acknowledge each quote messages	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 across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set. (Prior to FIX 4.4 this field was named TotQuoteEntries)	TotNoQuotEntries
305	UnderlyingSecurityID Source	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	Src

			SecurityID) L - Letter of Credit	
306	UnderlyingIssuer	String	Underlying security's Issuer. See Issuer (06) field for description	Issr
307	UnderlyingSecurityDesc	String	Underlying security's SecurityDesc. See SecurityDesc (07) field for description	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: **Deprecated values**	Typ

			FUT - Future OPT - Option UST - US Treasury Note (Deprecated Value Use TNOTE) USTB - US Treasury Bill (Deprecated Value Use TBILL) **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 XLINKD - Indexed Linked STRUCT - Structured Notes YANK - Yankee Corporate Bond **Currency** FOR - Foreign Exchange Contract **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 EUSOV - Euro Sovereigns * TBOND - US Treasury Bond TINT - Interest Strip From Any Bond Or Note 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 TBILL - US Treasury Bill **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 BN - Bank Notes BOX - Bill Of Exchanges 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 PZFJ - Plazos Fijos STN - Short Term Loan Note TD - Time Deposit XCN - Extended Comm Note YCD - Yankee Certificate Of Deposit **Mortgage**	

			ABS - Asset-backed Securities 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 TRAN - Tax Revenue Anticipation Note VRDN - Variable Rate Demand Note WAR - Warrant **Other** MF - Mutual Fund MLEG - Multileg Instrument NONE - No Security Type OOF - Options on Futures OOP - Options on Physical WLD - Wildcard Entry (was "?" in 4.4, used on Security Definition Request message) CASH - Cash	
311	UnderlyingSymbol	String	Underlying security's Symbol.	Sym

			See Symbol (55) field for description	
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	month-year	Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate (542) field. See MaturityMonthYear (200) field for description	MMY
314	UnderlyingMaturityDay	day-of-month	Deprecated in FIX.4.2 Underlying security s MaturityDay. See MaturityDay field for description	UndMatDay
315	UnderlyingPutOrCall	int	Deprecated in FIX.4.2 Underlying security's PutOrCall. See PutOrCall field for description	UndPutOrCall
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
319	RatioQty	Qty	Deprecated in FIX.4.2 Quantity of a particular leg in the security.	RatioQty
320	SecurityReqID	String	Unique ID of a Security Definition Request.	ReqID
321	SecurityRequestType	int	Type of Security Definition Request. Valid values:	ReqTyp

			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 3 - Request List Securities (can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type.)	
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 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 secnt unsolicited	Unsol
326	SecurityTradingStatus	int	Identifies the trading status applicable to the transaction. Valid values: 1 - Opening delay 2 - Trading halt 3 - Resume 4 - No Open / No Resume 5 - Price indication 6 - Trading Range Indication 7 - Market Imbalance Buy	TrdgStat

			8 - Market Imbalance Sell 9 - Market on Close Imbalance Buy 10 - Market on Close Imbalance Sell 11 - (not assigned) 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	
327	HaltReason	char	Denotes the reason for the Opening Delay or Trading Halt. Valid values: D - News Dissemination E - Order Influx I - Order Imbalance M - Additional Information P - New Pending X - Equipment Changeover	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 - Half 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	DueToReltd

			Y - Halt was due to related security being halted	
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 Can be used to represent a specific market trading session (e.g. "PRE-OPEN", "CROSS_2", "AFTER-HOURS", "TOSTNET", "TOSTNET2", etc). To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID. Values should be bi-laterally agreed to between counterparties. Firms may register Trading Session values on the FIX website (presently a document maintained within "ECN and Exchanges" working group section).	SesID
337	ContraTrader	String	Identifies the trader (e.g. "badge number") of the ContraBroker.	CntraTrdr
338	TradSesMethod	int	Method of trading Valid values: 1 - Electronic 2 - Open Outcry	Method

			3 - Two Party	
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	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	EncIssr

			MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Issuer field.	
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	EncHeadline

			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.	
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: 1 - Unknown symbol (security)	EntryRejRsn

			2 - Exhcnage (security) closed 3 - Quote 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 99 - Other or any value conforming to the data type Reserved100Plus	
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.	LastMsgSeqNumProced
370	OnBehalfOfSendingTime	UTCTimestamp	Deprecated in FIX.4.3 Used when a message is sent via a 'hub' or 'service bureau'. If A sends to Q (the hub) who then sends to B via a separate FIX session, then when Q sends to B the value of this field should represent the SendingTime on the message A sent to Q. (always expressed in UTC (Universal Time Coordinated, also known as 'GMT')	OBSndTm
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 - Test Request 2 - Resend Request 3 - Reject 4 - Sequence Reset 5 - Logout 6 - Indication of Interest	RefMsgTyp

			7 - Advertisement 8 - Execution Report 9 - Order Cancel Reject A - Logon B - News C - Email D - New Order - Single E - New Order - List F - Order Cancel Request G - Order Cancel/Replace Request (a.k.a. Order Modification Request) H - Order Status Request J - Allocation Instruction K - List Cancel Request L - List Execute M - List Status Request N - List Status P - Allocation Instruction Ack Q - Don't Know Trade (DK) R - Quote Request S - Quote T - Settlement Instructions V - Market Data Request W - Market Data - Snapshot/Full Refresh X - Market Data - Incremental Refresh Y - Market Data Request Reject Z - Quote Cancel a - Quote Status Request b - Mass Quote Acknowledgement c - Security Definition Request d - Security Definition e - Security Status Request f - Security Status g - Trading Session Status Request h - Trading Session Status i - Mass Quote j - Business Message Reject k - Bid Request l - Bid Response (lowercase L)	

			m - List Strike Price n - XML message (e.g. non FIX Msg Type) o - Registration Instructions p - Registration Instructions Response q - Order Mass Cancel Request r - Order Mass Cancel Report s - New Order - Cross t - Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request) u - Cross Order Cancel Request v - Security Type Request w - Security Types x - Security List Request y - Security List z - Derivative Security List Request AA - Derivative Security List AB - New Order - Multileg AC - Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request) AD - Trade Capture Report Request AE - Trade Capture Report AF - Order Mass Status Request AG - Quote Request Reject AH - RFQ Request AI - Quote Status Report AJ - Quote Response AK - Confirmation AL - Position Maintenance Request AM - Position Maintenance Report AN - Request For Positions AO - Request For Positions Ack AP - Position Report AQ - Trade Capture Report Request Ack AR - Trade Capture Report Ack AS - Allocation Report (a.k.a. Allocation Claim) AT - Allocation Report Ack (a.k.a. Allocation Claim Ack) AU - Confirmation Ack (a.k.a. Affirmation) AV - Settlement Instruction Request	

			AW - Assignment Report AX - Collateral Request AY - Collateral Assignment AZ - Collateral Response BA - Collateral Report BB - Collateral Inquiry BC - Network Counterparty System Status Request BD - Network Counterparty System Status Response BE - User Request BF - User Response BG - Collateral Inquiry Ack BH - Confirmation Request BI - Trading Session List Request BJ - Trading Session List BK - Security List Update Report BL - Adjusted Position Report BM - Allocation Instruction Alert BN - Execution Acknowledgement BO - Contrary Intention Report BP - Security Definition Update Report	
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	SessRejRsn

			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) 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)	ExecRstmtRsn

			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	
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 - Unknown 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 (e.g. CumQty (14) * AvgPx (6)) expressed in units of currency. For FX Futures this is used to express the notional value of a fill when LastQty and other quantity fields are express in terms of contract size.	GrossTrdAmt
382	NoContraBrokers	NumInGroup	The number of ContraBroker (375) entries.	NoCntraBrkrs
383	MaxMessageSize	Length	Maximum number of bytes supported for a single message.	MaxMsgSz
384	NoMsgTypes	NumInGr	Number of MsgTypes (35) in repeating group.	NoMsgTyps

		oup		
385	MsgDirection	char	Specifies the direction of the messsage. Valid values: R - Receive S - Send	MsgDirctn
386	NoTradingSessions	NumInGroup	Number of TradingSessionIDs (336) in repeating group.	NoTrdgSesss
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.	TotNoReltdSym

			(Prior to FIX 4.4 this field was named TotalNumSecurities)	
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.	NoBidDescptrs
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:	SideValuInd

			1 - Side Value 1 2 - Side Value 2	
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
414	ProgRptReqs	int	Code to identify the desired frequency of progress	ProgRptReqs

			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)	
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 morningn 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	BasisPxTyp

			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	
420	NoBidComponents	NumInGroup	Indicates the number of list entries.	NoBidComponents
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)	PxTyp

			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	
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.	NoStrks
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	LocalMkt Date	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:	CxlRejRspTo

			1 - Order cancel request 2 - Order cancel/replace request	
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
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
439	ClearingFirm	String	Deprecated in FIX.4.2 Firm that will clear the trade. Used if different from the executing firm.	ClrngFirm
440	ClearingAccount	String	Deprecated in FIX.4.2 Supplemental accounting information forwared to clearing house/firm.	ClrngAcct
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 (defualt 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,	EncListStatText

			the ASCII (English) representation should also be specified in the ListStatusText field.	
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	Src

			document	
448	PartyID	String	Party identifier/code. See PartyIDSource (447) and PartyRole (452). See "Appendix 6-G – Use of <Parties> Component Block"	ID
449	TotalVolumeTradedDate	UTCDate Only	Deprecated in FIX.4.3 Date of TotalVolumeTraded (387). (prior to FIX 4.4 field was of type UTCDate)	TotVolTrddDt
450	TotalVolumeTraded Time	UTCTime Only	Deprecated in FIX.4.3 Time of TotalVolumeTraded (387).	TotVolTrdd Tm
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: 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)	R

			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 - Foriegn 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	
453	NoPartyIDs	NumInGroup	Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries	NoPtyIDs
454	NoSecurityAltID	NumInGroup	Number of SecurityAltID (455) entries.	NoSecAltID
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	AltIDSrc
457	NoUnderlyingSecurityAltID	NumInGroup	Number of UnderlyingSecurityAltID (458) entries.	NoUndSecAltID
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	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	Prod

			2 - COMMODITY 3 - CORPORATE 4 - CURRENCY 5 - EQUITY 6 - GOVERNMENT 7 - INDEX 8 - LOAN 9 - MONEYMARKET 10 - MORTGAGE 11 - MUNICIPAL 12 - OTHER 13 - FINANCING	
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	Prod

			9 - MONEYMARKET 10 - MORTGAGE 11 - MUNICIPAL 12 - OTHER 13 - FINANCING	
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)	TestMsgInd
465	QuantityType	int	Deprecated in FIX.4.4 Designates the type of quantities (e.g. OrderQty) specified. Used for MBS and TIPS Fixed Income security types. Valid values: 1 - SHARES 2 - BONDS 3 - CURRENTFACE 4 - ORIGINALFACE 5 - CURRENCY 6 - CONTRACTS 7 - OTHER 8 - PAR	QtyTypDeprecated
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.	RndDir

			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	
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	NoRegistDtls
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 use 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	ExecPxTyp

			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	
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	LocalMkt Date	The date of birth applicable to the individual, e.g. required to open some types of tax-exempt account.	DtOfBirth
487	TradeReportTransTyp e	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	LocalMkt Date	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	PmtMethod

			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	
493	RegistAcctType	String	For CIV – a fund manager-defined code identifying which of the fund manager's account types is required.	AcctTyp
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	TaxAdvantageTyp

			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	
496	RegistRejReasonText	String	Text indicating reason(s) why a Registration	RejRsnTxt

			Instruction has been rejected.	
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.	RejRsnCd

			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	
508	RegistRefID	String	Reference identifier for the RegistID (53) with Cancel and Replace RegistTransType (54) transaction types.	RefID
509	RegistDtls	String	Set of Registration name and address details, possibly including phone, fax etc.	Dtls
510	NoDistribInsts	NumInGr	The number of Distribution Instructions on a	NoDistribInsts

		oup	Registration Instructions message	
511	RegistEmail	String	Email address relating to Registration name and address details	Email
512	DistribPercentage	Percentag e	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
514	RegistTransType	char	Identifies Registration Instructions transaction type Valid values: 0 - New 2 - Cancel 1 - Replace	TransTyp
515	ExecValuationPoint	UTCTime stamp	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	Percentag e	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	NumInGr oup	The number of Contract Amount details on an Execution Report message	NoContAmts
519	ContAmtType	int	Type of ContAmtValue (520). NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather	ContAmtTyp

			than the commission instructions given in Fields 2/3. For UK valid values include: 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	
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	OwnerTyp

			8 - Trusts 9 - Fiduciaries 10 - Networking Sub-account 11 - Non-profit organization 12 - Corporate Body 13 - Nominee	
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	Src

			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	
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
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: 1 - Program Trade 2 - Index Arbitrage	Rstctions

			3 - Non-Index Arbitrage 4 - Competing Market Maker 5 - Acting as Market Maker or Specialist in the security 6 - Acting as Market Maker of Specialist in the underlying security of a derivative seucirty 7 - Foreign Entity (of foreign government or regulatory jurisdiction) 8 - External Market Participant 9 - Extneral Inter-connected Market Linkage A - Riskless Arbitrage	
530	MassCancelRequestType	char	Specifies scope of Order Mass Cancel Request. Valid values: 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	MassCxlReqTyp
531	MassCancelResponse	char	Specifies the action taken by counterparty order handling system as a result of the Order Mass Cancel Request Valid values: 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	MassCxlRsp
532	MassCancelRejectReason	int	Reason Order Mass Cancel Request was rejected Valid values: 0 - Mass Cancel Not Supported	MassCxlRejRsn

			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 99 - Other or any value conforming to the data type Reserved100Plus	
533	TotalAffectedOrders	int	Total number of orders affected by mass cancel request.	TotAffctdOrds
534	NoAffectedOrders	int	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.	Typ

			Valid values: 0 - Indicative 1 - Tradeable 2 - Restricted Tradeable 3 - Counter (tradeable)	
538	NestedPartyRole	int	PartyRole value within a nested repeating group. Same values as PartyRole (452) Valid values: 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	R

			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 - Foriegn 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	
539	NoNestedPartyIDs	NumInGroup	Number of NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538) entries	NoNstPtyIDs
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	CshMgn

			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	
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 a 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
549	CrossType	int	Type of cross being submitted to a market Valid values: 1 - Cross AON - cross tade which is executed complete 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	CrssTyp

			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 corss 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 corss is executed against the other side of the cross. The two sides potentially have different quantities.	
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
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
552	NoSides	NumInGroup	Number of Side repeating group instances. Valid values: 1 - One Side	NoSides

			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.	NoLegs
556	LegCurrency	Currency	Currency associated with a particular Leg's quantity	Ccy
557	TotNoSecurityTypes	int	Indicates total number of security types in the event that multiple Security Type messages are used to return results (Prior to FIX 4.4 this field was named TotalNumSecurityTypes)	TotNoSecTyps
558	NoSecurityTypes	NumInGroup	Number of Security Type repeating group instances.	NoSecTyps
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	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	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	StatRejRsn

			Reserved100Plus	
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 unaffired 2 - Advisory or alert	MtchStat
574	MatchType	String	The point in the matching process at which this trade was matched. Valid values: **General Purpose** 60 - One-Party Privately Negotiated Trade Report 61 - Two-Party Privately Negotiated Trade Report 62 - Continuous Auto-match 63 - Cross Auction	MtchTyp

			64 - Counter-Order Selection 65 - Call 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 **OMX Order Routing** 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	
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	NoClrngInstrctns
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	ClrngInstrctn

			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	
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	int	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	CustCpcty

			2 - Clearing Firm trading for its proprietary account 3 - Member trading for another member 4 - All other	
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
584	MassStatusReqID	String	Value assigned by issuer of Mass Status Request to uniquely identify the request	MassStatReqID
585	MassStatusReqType	int	Mass Status Request Type Valid values: 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	MassStatReqTyp
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. This is provided to support markets similar to Eurex and A/C/E.	OrigOrdModTm
587	LegSettlType	char	Refer to values for SettlType[63] Valid values: 0 - Regular / FX Spot settlement (T+1 or T+2	SettlTyp

			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)	
588	LegSettlDate	LocalMkt Date	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	UnderlyingCountryOfI	Country	Underlying security’s CountryOfIssue.	Ctry

	ssue		See CountryOfIssue (470) field for description	
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	Sfx

			discount price WI - "When Issued" for a security to be reissued under an old CUSIP or ISIN	
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	Src
604	NoLegSecurityAltID	String	Multileg instrument's individual security's NoSecurityAltID.	NoLegSecAltID

			See NoSecurityAltID (454) field for description	
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	SecAltIDSrc
607	LegProduct	int	Multileg instrument's individual security's Product. See Product (460) field for description	Prod

			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	
608	LegCFICode	String	Multileg instrument's individual security's CFICode. See CFICode (461) field for description	CFI
609	LegSecurityType	String	Multileg instrument's individual security's SecurityType. See SecurityType (167) field for description Valid values: **Deprecated values** FUT - Future OPT - Option UST - US Treasury Note (Deprecated Value Use TNOTE) USTB - US Treasury Bill (Deprecated Value Use TBILL) **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	SecTyp

			CB - Convertible Bond DUAL - Dual Currency EUCORP - Euro Corporate Bond XLINKD - Indexed Linked STRUCT - Structured Notes YANK - Yankee Corporate Bond **Currency** FOR - Foreign Exchange Contract **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 EUSOV - Euro Sovereigns * TBOND - US Treasury Bond TINT - Interest Strip From Any Bond Or Note 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 TBILL - US Treasury Bill **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 BN - Bank Notes BOX - Bill Of Exchanges 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 PZFJ - Plazos Fijos STN - Short Term Loan Note TD - Time Deposit XCN - Extended Comm Note YCD - Yankee Certificate Of Deposit **Mortgage** ABS - Asset-backed Securities 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 TRAN - Tax Revenue Anticipation Note VRDN - Variable Rate Demand Note WAR - Warrant **Other** MF - Mutual Fund MLEG - Multileg Instrument NONE - No Security Type OOF - Options on Futures OOP - Options on Physical WLD - Wildcard Entry (was "?" in 4.4, used on Security Definition Request message) CASH - Cash	
610	LegMaturityMonthYear	month-year	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description	MMY
611	LegMaturityDate	LocalMkt Date	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	Cmult

			ContractMultiplier. See ContractMultiplier (23) field for description	
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	Multileg instrument's individual security's SecurityDesc. See SecurityDesc (07) field for description	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).	Side

			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 exxmpt 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)	
625	TradingSessionSubID	String	Optional market assigned sub identifier for 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.	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:	AllocType

			1 - Calculated (includes MiscFees and NetMoney) 2 - Preliminary (without MiscFees and NetMoney) 3 - Sellside Calculated Using Preliminary (includes MiscFees and NetMoney) (Replaced) 4 - Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney) (Replaced) 5 - Ready-To-Book - Single Order 6 - Buyside Ready-To-Book - Combined Set of Orders (Replaced) 7 - Warehouse Instruction 8 - Request to Intermediary 9 - Accept 10 - Reject 11 - Accept Pending 12 - Incomplete Group 13 - Complete Group 14 - Reversal Pending	
627	NoHops	NumInGroup	Number of HopCompID entries in repeating group.	NoHops
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	Snt

			OnBehalfOfCompID (115) is being used.	
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	ClrFeeInd

			I - GIM, IDEM and COM Membership Interest Holders L - Lessee 106.F Employees M - All other ownership types	
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
653	SecDefStatus	int	Deprecated in FIX.4.2 State of a security definition request made to a market. Useful for markets, such as derivatives markets, where market participants are permitted to define instruments for subsequent trading Valid values: 0 - Pending Approval	DefStat

			1 - Approved (Accepted) 2 - Rejected 3 - Unauthorized Request 4 - Invalid Definition Request	
654	LegRefID	String	Unique indicator for a specific leg.	RefID
655	ContraLegRefID	String	Unique indicator for a specific leg for the ContraBroker (375).	CntraLegRefID
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.	AcctIDSrc

			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	
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)	PxTyp

			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	
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	month-year	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	LastParPx

			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).	
670	NoLegAllocs	NumInGroup	Number of Allocations for the leg	NoLegAllocs
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	Name

			FutureSWAP - FutureSWAP LIBID - LIBID LIBOR - LIBOR (London Inter-Bank Offer) MuniAAA - MuniAAA OTHER - OTHER Pfandbriefe - Pfandbriefe SONIA - SONIA SWAP - SWAP Treasury - Treasury	
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: 0 - 1000000000 S - Small M - Medium L - Large U - Undisclosed Quantity	IOIQty
683	NoLegStipulations	NumInGroup	Number of leg stipulation entries	NoLegStips
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	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:	StipTyp

			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 **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	
689	LegStipulationValue	String	For Fixed Income, value of stipulation.	StipVal

			See StipulationValue (234) for description and valid values	
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	RspTyp

			6 - Pass	
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 - Indidcation - Working Away X - Crossing Opportunity Y - At the Midpoint Z - Pre-open	Qual
696	YieldRedemptionDate	LocalMkt Date	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	YieldRedemptionPrice Type	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)	RedPxTyp

			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	
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	LocalMkt Date	Include as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day.	CalcDt
702	NoPositions	NumInGr oup	Number of position entries.	NoPoss
703	PosType	String	Used to identify the type of quantity that is being returned. Valid values: ALC - Allocation Trade Qty AS - Option Assignment ASF - As-of Trade Qty DLV - Delivery Qty ETR - Electronic Trade Qty	Typ

			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	
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: 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.	NoUnds
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
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	SetSesID

			Valid values: ITD - Intraday RTH - Regular Trading Hours ETH - Electronic Trading Hours EOD - End Of Day	
717	SettlSessSubID	String	SubID value associated with SettlSessID (716)	SetSubID
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
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	Rslt

			or any value conforming to the data type Reserved100Plus	
724	PosReqType	int	Used to specify the type of position request being made. Valid values: 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	Rslt

			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	
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	NumInGr	Number of repeating groups of QuoteQualifiers (695).	NoQuotQuals

		oup		
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
738	InterestAtMaturity	Amt	Amount of interest (i.e. lump-sum) at maturity.	IntAtMat
739	LegDatedDate	LocalMkt Date	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	AllocInterestAtMaturit y	Amt	Amount of interest (i.e. lump-sum) at maturity at the account-level.	IntAtMat
742	AllocAccruedInterest Amt	Amt	Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level.	AcrdIntAmt
743	DeliveryDate	LocalMkt Date	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	ExrMethod

			M - Manual	
748	TotNumTradeReports	int	Total number of trade reports returned.	TotNumTrdRpts
749	TradeRequestResult	int	Result of Trade Request 4000+ Reserved and available for bi-laterally agreed upon user-defined values 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 - Unauthorized ror Trade Capture Report Request 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	RptRejRsn

			99 - Other or any value conforming to the data type Reserved100Plus	
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.	NoPosAmt
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	NoNst2PtyIDs
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)	Src

			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	
759	Nested2PartyRole	int	PartyRole value within a "second instance" Nested repeating group. Same values as PartyRole (452) Valid values: 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	R

			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 - Foriegn 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	

760	Nested2PartySubID	String	PartySubID value within a "second instance" Nested repeating group. Same values as PartySubID (523)	ID
761	BenchmarkSecurityID Source	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	SecIDSrc
762	SecuritySubType	String	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="REPO"), or the CFICode if SecurityType is not specified. If specified, SecuirtyType or CFICode is required.	SubTyp

			Example Values: General = General Collateral (for SecurityType=REPO) For SecurityType="MLEG" markets can provide the name of the option or futures strategy, such as Calendar, Vertical, Butterfly, etc. NOTE: Additional values may be used by mutual agreement of the counterparties	
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	NoTrdRegTmstamps
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.	Typ

			(see Volume : "Glossary" for value definitions) Valid values: 1 - Execution Time 2 - Time In 3 - Time Out 4 - Broker Receipt 5 - Broker Execution 6 - Desk Receipt	
771	TrdRegTimestampOrigin	String		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)	BkngTyp

			2 - Total Return Swap	
776	IndividualAllocRejCode	int	Identified reason for rejecting an individual AllocAccount (79) detail. Same values as AllocRejCode (88) Valid values: 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.	NoSettlInst
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	NumInGr	Number of SettlPartyID (782), SettlPartyIDSource	NoSettlPtyIDs

		oup	(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"**	Src

			I - Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document	
784	SettlPartyRole	int	PartyRole value within a settlement parties component. Same values as PartyRole (452) Valid values: 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)	R

			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 - Foriegn 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	
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)	Typ

			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	
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.	NextExpectedMsgSeqNum
790	OrdStatusReqID	String	Can be used to uniquely identify a specific Order	StatReqID

			Status Request message.	
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
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
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	NoSettlPtySubIDs
802	NoPartySubIDs	NumInGroup	Number of PartySubID (523)and PartySubIDType (803) entries	NoPtySubIDs

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	Typ

			30 - Professional client 31 - Location 32 - Execution venue or any value conforming to the data type Reserved4000Plus	
804	NoNestedPartySubIDs	NumInGroup	Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries	NoNstPtySubIDs
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	Typ

			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	
806	NoNested2PartySubIDs	NumInGroup	Number of Nested2PartySubID (760) and Nested2PartySubIDType (807) entries. Second instance of <NestedParties>.	NoNst2PtySubIDs
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)	Typ

			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	
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
809	(Not Defined)	n/a	This field has not been defined.	(Not Defined)
810	UnderlyingPx	Price	Underlying price associate with a derivative instrument.	Px
811	PriceDelta	float	Delta calculated from theoretical price	PxDelta
812	ApplQueueMax	int	Used to specify the maximum number of application	ApplQuMax

			messages that can be queued bedore a corrective action needs to take place to resolve the queuing issue.	
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	NoAltMDSrc
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
819	AvgPxIndicator	int	Average Pricing Indicator Valid values: 0 - No Average Pricing 1 - Trade is part of an average price group	AvgPxInd

			identified by the TradeLinkID (820) 2 - Last trade is the average price group identified by the TradeLinkID (820)	
820	TradeLinkID	String	Used to link a group of trades together. Useful for linking a group of trades together for average price calculations.	LinkID
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:	ExpirationCycle

			0 - Expire on trading session close (default) 1 - Expire on trading session open	
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 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)	TrdTyp

			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)	
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 dut to an allocation 7 - Differential spread 8 - Implied spread leg executed against an outright 9 - Transaction from exercise 10 - Transaction from assignment 11 - ACATS **MiFID Values** 14 - AI (Automated input facility disabled in response to an exchange request.) 15 - B (Transaction between two member firms	TrdSubTyp

			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))	
830	TransferReason	String	Reason trade is being transferred	TrnsfrRsn
831	AsgnReqID	String	Unique identifier for the Assignment Report Request	ReqID
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 xxcluding local	Scope
841	DiscretionMoveType	int	Describes whether discretionay price is static or floats Valid values: 0 - Floating (default)	MoveTyp

			1 - Fixed	
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	TgtStrategy

			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	
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	LastLqdtyInd
852	PublishTrdIndicator	Boolean	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.	ShrtSaleRsn

			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	
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 (see tag 828) assigned to a trade by trade match system.	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.	NoCapacities
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.	NoEvents
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 99 - Other	EventTyp

			or any value conforming to the data type Reserved100Plus	
866	EventDate	LocalMkt Date	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	Percentag e	Percent at risk due to lowest possible call.	PctAtRisk
870	NoInstrAttrib	NumInGr oup	Number of repeating InstrAttribType entries.	NoInstrAttrib
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	Typ

			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 99 - Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field. or any value conforming to the data type Reserved100Plus	
872	InstrAttribValue	String	Attribute value appropriate to the InstrAttribType (87) field.	Val
873	DatedDate	LocalMkt Date	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	LocalMkt Date	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
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	NoUndStips
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])	Typ

			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 **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	
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	NumInGr	Number of trades in repeating group.	NoTrds

		oup		
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 or 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	AgmtDesc

			and amendments in place between the principals applicable to a financing transaction.	
914	AgreementID	String	A common reference to the applicable standing agreement between the counterparties to a financing transaction.	AgmtID
915	AgreementDate	LocalMkt Date	A reference to the date the underlying agreement specified by AgreementID and AgreementDesc was executed.	AgmtDt
916	StartDate	LocalMkt Date	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	LocalMkt Date	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	UserReqTyp

			Valid values: 1 - Log On User 2 - Log Off User 3 - Change Password For User 4 - Request Individual User Status	
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	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	LastNetworkResponse ID	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	NtwkReqTyp

			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	
936	NoCompIDs	NumInGroup	Number of CompID entries in a repeating group.	NoCompIDs
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.	NoCollInqQual
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	Rslt

			Reserved100Plus	
947	StrikeCurrency	Currency	Currency in which the StrikePrice is denominated.	StrkCcy
948	NoNested3PartyIDs	NumInGroup	Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (95) entries	NoNst3PtyIDs
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	Src

			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	
951	Nested3PartyRole	int	PartyRole value within a "third instance" Nested repeating group. Same values as PartyRole (452) Valid values: 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	R

			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 - Foriegn 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	
952	NoNested3PartySubIDs	NumInGroup	Number of Nested3PartySubIDs (953) entries	NoNst3PtySubIDs
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	Typ

			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	
955	LegContractSettlMonth	month-year	Specifies when the contract (i.e. MBS/TBA) will settle.	CSetMo
956	LegInterestAccrualDate	LocalMkt Date	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	NoStrtPrm
958	StrategyParameterName	String	Name of parameter	StrtPrmNme
959	StrategyParameterType	int	Datatype of the parameter Valid values: 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 - Month-Year 19 - UTCTimeStamp 20 - UTCTimeOnly 21 - LocalMktTime 22 - UTCDate 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	HstCxID

			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.	
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	Security Report ID. Unique identifier for the Security Report.	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	Specific to the <UnderlyingInstrument> 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	NoExpiration
982	ExpType	int	Expiration Qty types. Valid values: 1 - Auto Exercise 2 - Non Auto Exercise 3 - Final Will Be Exercised 4 - Contrary Intention	ExpType

			5 - Difference	
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	NoUnderlyingAmounts
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	Physical unit of measure for Derivative products. NOTE: Additional values may be used by mutual	UOM

			agreement of the counterparties (http://www.unc.edu/~rowlett/units/index.html is a good source for units) Valid values: Bbl - Barrels Bcf - Billion cubic feet Bu - Bushels lbs - pounds Gal - Gallons MMbbl - Million Barrels MMBtu - One Million BTU MWh - Megawatt hours oz_tr - Troy Ounces t - Metric Tons (aka Tonne) tn - Tons (US) USD - US Dollars	
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	Same as UnitofMeasure. Valid values: Bbl - Barrels Bcf - Billion cubic feet Bu - Bushels lbs - pounds Gal - Gallons MMbbl - Million Barrels	UOM

			MMBtu - One Million BTU MWh - Megawatt hours oz_tr - Troy Ounces t - Metric Tons (aka Tonne) tn - Tons (US) USD - US Dollars	
999	LegUnitofMeasure	String	Same as UnitofMeasure. Valid values: Bbl - Barrels Bcf - Billion cubic feet Bu - Bushels lbs - pounds Gal - Gallons MMbbl - Million Barrels MMBtu - One Million BTU MWh - Megawatt hours oz_tr - Troy Ounces t - Metric Tons (aka Tonne) tn - Tons (US) USD - US Dollars	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	TmUnit

			Mo - Month Yr - Year	
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 Valid values: 0 - CMTA 1 - Internal Transfer 2 - External Transfer 3 - Reject for Submitting Trade 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	TrdSubTyp
1009	SideQty	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.	MsgEvtSrc

			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)	
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	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	NoSideTrdRegTS
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	LegOptionRatio

			A Put Option will require a ratio value between -1 and 0	
1018	NoInstrumentParties	NumInGroup	Identifies the number of parties identified with an instrument	NoInstrmntPty
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	MDEntryFwdPnts

			0.006199	
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 didn't direct this order – should beused 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. For DeskTypeSource (1034) = 1 (NASD OATS), valid values are (as of OATS Phase 3 as provided by NASD. See also http://www.nasd.com/oats/PhaseIII for a complete list. Valid values: 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	CustOrdHdlInst

			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	
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: Valid values: 1 - NASD OATS	OrdHndlInstSrc
1033	DeskType	String	Type of trading desk Valid values: 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		DskTypSrc

			Valid values: 1 - NASD OATS	
1035	DeskOrderHandlingInst	MultipleStringValue	Valid values: 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:	AllocPosEfct

			O - Open C - Close R - Rolled F - FIFO	
1048	DealingCapacity	PriceOffset	Identifies role of dealer; Agent, Principal, RisklessPrincipal	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	Src

			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	
1051	InstrumentPartyRole	int	PartyRole value within an instrument partyepeating group. Same values as PartyRole (452) Valid values: 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	R

			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 - Foriegn 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	
1052	NoInstrumentPartySubIDs	NumInGroup	Number of InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries	NoInstrmntPtySubIDs
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	Typ

			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	
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	CalcCcyLastQty

			LastPx.	
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	NoInstrmntPty
1059	UndlyInstrumentPartyID	String	PartyID value within an underlying instrument party repeating group. Same values as PartyID (448)	ID
1060	UndlyInstrumentPartyIDSource	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	Src

			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	
1061	UndlyInstrumentParty Role	int	PartyRole value within an underlying instrument partyepeating group. Same values as PartyRole (452) Valid values: 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	R

			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 - Foriegn 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	
1062	NoUndlyInstrumentPartySubIDs	NumInGroup	Number of Underlying InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries	NoInstrmntPtySubIDs
1063	UndlyInstrumentPartySubID	String	PartySubID value within an underlying instrument party repeating group. Same values as PartySubID (523)	ID
1064	UndlyInstrumentPartySubIDType	int	Type of underlying InstrumentPartySubID (1053) value. Same values as PartySubIDType (803) Valid values: 1 - Firm	Typ

			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	
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	BidSwapPnts

			example, 61.99 points is expressed and sent as 0.006199	
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: 0 - SecondaryOrdeID (198) 1 - OrdeID (37) 2 - MEntryID (278) 3 - QuotEntryID (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:	DspMthd

			1 - Initial (use original DisplayQty) 2 - New (use RefreshQty) 3 - Random (randomize value)	
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:	PxPrtScp

			0 - None 1 - Local (Exchange, ECN, ATS) 2 - National (Across all national markets) 3 - Global (Across all markets)	
1093	LotType	char	Defines the lot type assigned to the order. Valid values: 1 - Odd Lot 2 - Round Lot 3 - Block Lot	LtTyp
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) 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	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	PegSecurityIDSource

			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	
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.	TrgrActn

			Valid values: 1 - Activate 2 - Modify 3 - Cancel	
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	TrgrSecIDSrc

			SecurityID) L - Letter of Credit	
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	TrgrOrdTyp

			2 - Limit	
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	OrdCat
1116	NoRootPartyIDs	NumInGroup	Number of RootPartyID (1117), RootPartyIDSource (1118), and RootPartyRole (1119) entries	NoRootPartyIDs
1117	RootPartyID	String	PartyID value within a root parties component. Same values as PartyID (448)	RtPrtyID
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	RtPtyIDSrc

			"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	
1119	RootPartyRole	int	PartyRole value within a root parties component. Same values as PartyRole (452) Valid values: 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	RtPtyRl

			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 - Foriegn 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	
1120	NoRootPartySubIDs	NumInGroup	Number of RootPartySubID (1121) and RootPartySubIDType (1122) entries	NoRootPartySubIDs
1121	RootPartySubID	String	PartySubID value within a root parties component. Same values as PartySubID (523)	RtPtySubID

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	RtPtySubIDTyp

			31 - Location 32 - Execution venue	
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	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	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: 0 - FIX27	ApplVerID

			1 - FIX30 2 - FIX40 3 - FIX41 4 - FIX42 5 - FIX43 6 - FIX44 7 - FIX50	
1129	CstmApplVerID	String	Specifies a custom extension to a message being applied at the message level. Enumerated field	CstmApplVerID
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: 0 - FIX27 1 - FIX30 2 - FIX40 3 - FIX41 4 - FIX42 5 - FIX43 6 - FIX44 7 - FIX50	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	Shows that the reported price that is different from the	ReportedPxDiff

			market price	
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: 0 - FIX27 1 - FIX30 2 - FIX40 3 - FIX41 4 - FIX42 5 - FIX43 6 - FIX44 7 - FIX50	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 test string related to exchange.	ExchSpeclInstr

FIX Field Index sorted by tag number:

Tag	*FieldName*
1	*Account*
2	*AdvId*
3	*AdvRefID*
4	*AdvSide*
5	*AdvTransType*
6	*AvgPx*
7	*BeginSeqNo*
8	*BeginString*
9	*BodyLength*
10	*CheckSum*
11	*ClOrdID*
12	*Commission*
13	*CommType*
14	*CumQty*
15	*Currency*
16	*EndSeqNo*
17	*ExecID*
18	*ExecInst*
19	*ExecRefID*
20	*ExecTransType*
21	*HandlInst*
22	*SecurityIDSource*
23	*IOIID*
24	*IOIOthSvc* (no longer used)
25	*IOIQltyInd*
26	*IOIRefID*
27	*IOIQty*
28	*IOITransType*
29	*LastCapacity*
30	*LastMkt*
31	*LastPx*
32	*LastQty*
33	*NoLinesOfText*
34	*MsgSeqNum*
35	*MsgType*
36	*NewSeqNo*
37	*OrderID*
38	*OrderQty*
39	*OrdStatus*
40	*OrdType*
41	*OrigClOrdID*
42	*OrigTime*
43	*PossDupFlag*
44	*Price*
45	*RefSeqNum*
46	*RelatdSym* (no longer used)
47	*Rule80A*(No Longer Used)
48	*SecurityID*
49	*SenderCompID*
50	*SenderSubID*
51	*SendingDate* (no longer used)
52	*SendingTime*
53	*Quantity*
54	*Side*
55	*Symbol*
56	*TargetCompID*
57	*TargetSubID*
58	*Text*
59	*TimeInForce*
60	*TransactTime*
61	*Urgency*
62	*ValidUntilTime*
63	*SettlType*
64	*SettlDate*
65	*SymbolSfx*
66	*ListID*
67	*ListSeqNo*
68	*TotNoOrders*
69	*ListExecInst*

70	***AllocID***
71	***AllocTransType***
72	***RefAllocID***
73	***NoOrders***
74	***AvgPxPrecision***
75	***TradeDate***
76	***ExecBroker***
77	***PositionEffect***
78	***NoAllocs***
79	***AllocAccount***
80	***AllocQty***
81	***ProcessCode***
82	***NoRpts***
83	***RptSeq***
84	***CxlQty***
85	***NoDlvyInst***
86	***DlvyInst***
87	***AllocStatus***
88	***AllocRejCode***
89	***Signature***
90	***SecureDataLen***
91	***SecureData***
92	***BrokerOfCredit***
93	***SignatureLength***
94	***EmailType***

95	***RawDataLength***
96	***RawData***
97	***PossResend***
98	***EncryptMethod***
99	***StopPx***
100	***ExDestination***
101	(Not Defined)
102	***CxlRejReason***
103	***OrdRejReason***
104	***IOIQualifier***
105	***WaveNo***
106	***Issuer***
107	***SecurityDesc***
108	***HeartBtInt***
109	***ClientID***
110	***MinQty***
111	***MaxFloor***
112	***TestReqID***
113	***ReportToExch***
114	***LocateReqd***
115	***OnBehalfOfCompID***
116	***OnBehalfOfSubID***
117	***QuoteID***
118	***NetMoney***
119	***SettlCurrAmt***

120	***SettlCurrency***
121	***ForexReq***
122	***OrigSendingTime***
123	***GapFillFlag***
124	***NoExecs***
125	***CxlType***
126	***ExpireTime***
127	***DKReason***
128	***DeliverToCompID***
129	***DeliverToSubID***
130	***IOINaturalFlag***
131	***QuoteReqID***
132	***BidPx***
133	***OfferPx***
134	***BidSize***
135	***OfferSize***
136	***NoMiscFees***
137	***MiscFeeAmt***
138	***MiscFeeCurr***
139	***MiscFeeType***
140	***PrevClosePx***
141	***ResetSeqNumFlag***
142	***SenderLocationID***
143	***TargetLocationID***
144	***OnBehalfOfLocationID***

145	DeliverToLocationID
146	NoRelatedSym
147	Subject
148	Headline
149	URLLink
150	ExecType
151	LeavesQty
152	CashOrderQty
153	AllocAvgPx
154	AllocNetMoney
155	SettlCurrFxRate
156	SettlCurrFxRateCalc
157	NumDaysInterest
158	AccruedInterestRate
159	AccruedInterestAmt
160	SettlInstMode
161	AllocText
162	SettlInstID
163	SettlInstTransType
164	EmailThreadID
165	SettlInstSource
166	SettlLocation
167	SecurityType
168	EffectiveTime
169	StandInstDbType

170	StandInstDbName
171	StandInstDbID
172	SettlDeliveryType
173	SettlDepositoryCode
174	SettlBrkrCode
175	SettlInstCode
176	SecuritySettlAgentName
177	SecuritySettlAgentCode
178	SecuritySettlAgentAcctNum
179	SecuritySettlAgentAcctName
180	SecuritySettlAgentContactName
181	SecuritySettlAgentContactPhone
182	CashSettlAgentName
183	CashSettlAgentCode
184	CashSettlAgentAcctNum
185	CashSettlAgentAcctName
186	CashSettlAgentContactName
187	CashSettlAgentContactPhone
188	BidSpotRate
189	BidForwardPoints
190	OfferSpotRate
191	OfferForwardPoints
192	OrderQty2
193	SettlDate2

194	LastSpotRate
195	LastForwardPoints
196	AllocLinkID
197	AllocLinkType
198	SecondaryOrderID
199	NoIOIQualifiers
200	MaturityMonthYear
201	PutOrCall
202	StrikePrice
203	CoveredOrUncovered
204	CustomerOrFirm
205	MaturityDay
206	OptAttribute
207	SecurityExchange
208	NotifyBrokerOfCredit
209	AllocHandlInst
210	MaxShow
211	PegOffsetValue
212	XmlDataLen
213	XmlData
214	SettlInstRefID
215	NoRoutingIDs
216	RoutingType
217	RoutingID
218	Spread

219	Benchmark
220	BenchmarkCurveCurrency
221	BenchmarkCurveName
222	BenchmarkCurvePoint
223	CouponRate
224	CouponPaymentDate
225	IssueDate
226	RepurchaseTerm
227	RepurchaseRate
228	Factor
229	TradeOriginationDate
230	ExDate
231	ContractMultiplier
232	NoStipulations
233	StipulationType
234	StipulationValue
235	YieldType
236	Yield
237	TotalTakedown
238	Concession
239	RepoCollateralSecurityType
240	RedemptionDate
241	UnderlyingCouponPaymentDate
242	UnderlyingIssueDate

243	UnderlyingRepoCollateralSecurityType
244	UnderlyingRepurchaseTerm
245	UnderlyingRepurchaseRate
246	UnderlyingFactor
247	UnderlyingRedemptionDate
248	LegCouponPaymentDate
249	LegIssueDate
250	LegRepoCollateralSecurityType
251	LegRepurchaseTerm
252	LegRepurchaseRate
253	LegFactor
254	LegRedemptionDate
255	CreditRating
256	UnderlyingCreditRating
257	LegCreditRating
258	TradedFlatSwitch
259	BasisFeatureDate
260	BasisFeaturePrice
261	Reserved/Allocated to the Fixed Income proposal
262	MDReqID
263	SubscriptionRequestType
264	MarketDepth
265	MDUpdateType

266	AggregatedBook
267	NoMDEntryTypes
268	NoMDEntries
269	MDEntryType
270	MDEntryPx
271	MDEntrySize
272	MDEntryDate
273	MDEntryTime
274	TickDirection
275	MDMkt
276	QuoteCondition
277	TradeCondition
278	MDEntryID
279	MDUpdateAction
280	MDEntryRefID
281	MDReqRejReason
282	MDEntryOriginator
283	LocationID
284	DeskID
285	DeleteReason
286	OpenCloseSettlFlag
287	SellerDays
288	MDEntryBuyer
289	MDEntrySeller
290	MDEntryPositionNo

291	*FinancialStatus*
292	*CorporateAction*
293	*DefBidSize*
294	*DefOfferSize*
295	*NoQuoteEntries*
296	*NoQuoteSets*
297	*QuoteStatus*
298	*QuoteCancelType*
299	*QuoteEntryID*
300	*QuoteRejectReason*
301	*QuoteResponseLevel*
302	*QuoteSetID*
303	*QuoteRequestType*
304	*TotNoQuoteEntries*
305	*UnderlyingSecurityIDSource*
306	*UnderlyingIssuer*
307	*UnderlyingSecurityDesc*
308	*UnderlyingSecurityExchange*
309	*UnderlyingSecurityID*
310	*UnderlyingSecurityType*
311	*UnderlyingSymbol*
312	*UnderlyingSymbolSfx*
313	*UnderlyingMaturityMonthYear*
314	*UnderlyingMaturityDay*

315	*UnderlyingPutOrCall*
316	*UnderlyingStrikePrice*
317	*UnderlyingOptAttribute*
318	*UnderlyingCurrency*
319	*RatioQty*
320	*SecurityReqID*
321	*SecurityRequestType*
322	*SecurityResponseID*
323	*SecurityResponseType*
324	*SecurityStatusReqID*
325	*UnsolicitedIndicator*
326	*SecurityTradingStatus*
327	*HaltReason*
328	*InViewOfCommon*
329	*DueToRelated*
330	*BuyVolume*
331	*SellVolume*
332	*HighPx*
333	*LowPx*
334	*Adjustment*
335	*TradSesReqID*
336	*TradingSessionID*
337	*ContraTrader*
338	*TradSesMethod*
339	*TradSesMode*

340	*TradSesStatus*
341	*TradSesStartTime*
342	*TradSesOpenTime*
343	*TradSesPreCloseTime*
344	*TradSesCloseTime*
345	*TradSesEndTime*
346	*NumberOfOrders*
347	*MessageEncoding*
348	*EncodedIssuerLen*
349	*EncodedIssuer*
350	*EncodedSecurityDescLen*
351	*EncodedSecurityDesc*
352	*EncodedListExecInstLen*
353	*EncodedListExecInst*
354	*EncodedTextLen*
355	*EncodedText*
356	*EncodedSubjectLen*
357	*EncodedSubject*
358	*EncodedHeadlineLen*
359	*EncodedHeadline*
360	*EncodedAllocTextLen*
361	*EncodedAllocText*
362	*EncodedUnderlyingIssuerLen*
363	*EncodedUnderlyingIssuer*

364	*EncodedUnderlyingSecurityDescLen*
365	*EncodedUnderlyingSecurityDesc*
366	*AllocPrice*
367	*QuoteSetValidUntilTime*
368	*QuoteEntryRejectReason*
369	*LastMsgSeqNumProcessed*
370	*OnBehalfOfSendingTime*
371	*RefTagID*
372	*RefMsgType*
373	*SessionRejectReason*
374	*BidRequestTransType*
375	*ContraBroker*
376	*ComplianceID*
377	*SolicitedFlag*
378	*ExecRestatementReason*
379	*BusinessRejectRefID*
380	*BusinessRejectReason*
381	*GrossTradeAmt*
382	*NoContraBrokers*
383	*MaxMessageSize*
384	*NoMsgTypes*
385	*MsgDirection*
386	*NoTradingSessions*
387	*TotalVolumeTraded*

388	*DiscretionInst*
389	*DiscretionOffsetValue*
390	*BidID*
391	*ClientBidID*
392	*ListName*
393	*TotNoRelatedSym*
394	*BidType*
395	*NumTickets*
396	*SideValue1*
397	*SideValue2*
398	*NoBidDescriptors*
399	*BidDescriptorType*
400	*BidDescriptor*
401	*SideValueInd*
402	*LiquidityPctLow*
403	*LiquidityPctHigh*
404	*LiquidityValue*
405	*EFPTrackingError*
406	*FairValue*
407	*OutsideIndexPct*
408	*ValueOfFutures*
409	*LiquidityIndType*
410	*WtAverageLiquidity*
411	*ExchangeForPhysical*
412	*OutMainCntryUIndex*

413	*CrossPercent*
414	*ProgRptReqs*
415	*ProgPeriodInterval*
416	*IncTaxInd*
417	*NumBidders*
418	*BidTradeType*
419	*BasisPxType*
420	*NoBidComponents*
421	*Country*
422	*TotNoStrikes*
423	*PriceType*
424	*DayOrderQty*
425	*DayCumQty*
426	*DayAvgPx*
427	*GTBookingInst*
428	*NoStrikes*
429	*ListStatusType*
430	*NetGrossInd*
431	*ListOrderStatus*
432	*ExpireDate*
433	*ListExecInstType*
434	*CxlRejResponseTo*
435	*UnderlyingCouponRate*
436	*UnderlyingContractMultiplier*

437	*ContraTradeQty*
438	*ContraTradeTime*
439	*ClearingFirm*
440	*ClearingAccount*
441	*LiquidityNumSecurities*
442	*MultiLegReportingType*
443	*StrikeTime*
444	*ListStatusText*
445	*EncodedListStatusTextLen*
446	*EncodedListStatusText*
447	*PartyIDSource*
448	*PartyID*
449	*TotalVolumeTradedDate*
450	*TotalVolumeTraded* Time
451	*NetChgPrevDay*
452	*PartyRole*
453	*NoPartyIDs*
454	*NoSecurityAltID*
455	*SecurityAltID*
456	*SecurityAltIDSource*
457	*NoUnderlyingSecurityAltID*
458	*UnderlyingSecurityAltID*
459	*UnderlyingSecurityAltIDSource*
460	*Product*

461	*CFICode*
462	*UnderlyingProduct*
463	*UnderlyingCFICode*
464	*TestMessageIndicator*
465	*QuantityType*
466	*BookingRefID*
467	*IndividualAllocID*
468	*RoundingDirection*
469	*RoundingModulus*
470	*CountryOfIssue*
471	*StateOrProvinceOfIssue*
472	*LocaleOfIssue*
473	*NoRegistDtls*
474	*MailingDtls*
475	*InvestorCountryOfResidence*
476	*PaymentRef*
477	*DistribPaymentMethod*
478	*CashDistribCurr*
479	*CommCurrency*
480	*CancellationRights*
481	*MoneyLaunderingStatus*
482	*MailingInst*
483	*TransBkdTime*
484	*ExecPriceType*
485	*ExecPriceAdjustment*

486	*DateOfBirth*
487	*TradeReportTransType*
488	*CardHolderName*
489	*CardNumber*
490	*CardExpDate*
491	*CardIssNum*
492	*PaymentMethod*
493	*RegistAcctType*
494	*Designation*
495	*TaxAdvantageType*
496	*RegistRejReasonText*
497	*FundRenewWaiv*
498	*CashDistribAgentName*
499	*CashDistribAgentCode*
500	*CashDistribAgentAcctNumber*
501	*CashDistribPayRef*
502	*CashDistribAgentAcctName*
503	*CardStartDate*
504	*PaymentDate*
505	*PaymentRemitterID*
506	*RegistStatus*
507	*RegistRejReasonCode*
508	*RegistRefID*
509	*RegistDtls*

510	***NoDistribInsts***
511	***RegistEmail***
512	***DistribPercentage***
513	***RegistID***
514	***RegistTransType***
515	***ExecValuationPoint***
516	***OrderPercent***
517	***OwnershipType***
518	***NoContAmts***
519	***ContAmtType***
520	***ContAmtValue***
521	***ContAmtCurr***
522	***OwnerType***
523	***PartySubID***
524	***NestedPartyID***
525	***NestedPartyIDSource***
526	***SecondaryClOrdID***
527	***SecondaryExecID***
528	***OrderCapacity***
529	***OrderRestrictions***
530	***MassCancelRequestType***
531	***MassCancelResponse***
532	***MassCancelRejectReason***
533	***TotalAffectedOrders***
534	***NoAffectedOrders***
535	***AffectedOrderID***
536	***AffectedSecondaryOrderID***
537	***QuoteType***
538	***NestedPartyRole***
539	***NoNestedPartyIDs***
540	***TotalAccruedInterestAmt***
541	***MaturityDate***
542	***UnderlyingMaturityDate***
543	***InstrRegistry***
544	***CashMargin***
545	***NestedPartySubID***
546	***Scope***
547	***MDImplicitDelete***
548	***CrossID***
549	***CrossType***
550	***CrossPrioritization***
551	***OrigCrossID***
552	***NoSides***
553	***Username***
554	***Password***
555	***NoLegs***
556	***LegCurrency***
557	***TotNoSecurityTypes***
558	***NoSecurityTypes***
559	***SecurityListRequestType***
560	***SecurityRequestResult***
561	***RoundLot***
562	***MinTradeVol***
563	***MultiLegRptTypeReq***
564	***LegPositionEffect***
565	***LegCoveredOrUncovered***
566	***LegPrice***
567	***TradSesStatusRejReason***
568	***TradeRequestID***
569	***TradeRequestType***
570	***PreviouslyReported***
571	***TradeReportID***
572	***TradeReportRefID***
573	***MatchStatus***
574	***MatchType***
575	***OddLot***
576	***NoClearingInstructions***
577	***ClearingInstruction***
578	***TradeInputSource***
579	***TradeInputDevice***
580	***NoDates***
581	***AccountType***
582	***CustOrderCapacity***
583	***ClOrdLinkID***
584	***MassStatusReqID***

585	*MassStatusReqType*
586	*OrigOrdModTime*
587	*LegSettlType*
588	*LegSettlDate*
589	*DayBookingInst*
590	*BookingUnit*
591	*PreallocMethod*
592	*UnderlyingCountryOfIssue*
593	*UnderlyingStateOrProvinceOfIssue*
594	*UnderlyingLocaleOfIssue*
595	*UnderlyingInstrRegistry*
596	*LegCountryOfIssue*
597	*LegStateOrProvinceOfIssue*
598	*LegLocaleOfIssue*
599	*LegInstrRegistry*
600	*LegSymbol*
601	*LegSymbolSfx*
602	*LegSecurityID*
603	*LegSecurityIDSource*
604	*NoLegSecurityAltID*
605	*LegSecurityAltID*
606	*LegSecurityAltIDSource*
607	*LegProduct*
608	*LegCFICode*

609	*LegSecurityType*
610	*LegMaturityMonthYear*
611	*LegMaturityDate*
612	*LegStrikePrice*
613	*LegOptAttribute*
614	*LegContractMultiplier*
615	*LegCouponRate*
616	*LegSecurityExchange*
617	*LegIssuer*
618	*EncodedLegIssuerLen*
619	*EncodedLegIssuer*
620	*LegSecurityDesc*
621	*EncodedLegSecurityDescLen*
622	*EncodedLegSecurityDesc*
623	*LegRatioQty*
624	*LegSide*
625	*TradingSessionSubID*
626	*AllocType*
627	*NoHops*
628	*HopCompID*
629	*HopSendingTime*
630	*HopRefID*
631	*MidPx*
632	*BidYield*
633	*MidYield*

634	*OfferYield*
635	*ClearingFeeIndicator*
636	*WorkingIndicator*
637	*LegLastPx*
638	*PriorityIndicator*
639	*PriceImprovement*
640	*Price2*
641	*LastForwardPoints2*
642	*BidForwardPoints2*
643	*OfferForwardPoints2*
644	*RFQReqID*
645	*MktBidPx*
646	*MktOfferPx*
647	*MinBidSize*
648	*MinOfferSize*
649	*QuoteStatusReqID*
650	*LegalConfirm*
651	*UnderlyingLastPx*
652	*UnderlyingLastQty*
653	*SecDefStatus*
654	*LegRefID*
655	*ContraLegRefID*
656	*SettlCurrBidFxRate*
657	*SettlCurrOfferFxRate*
658	*QuoteRequestRejectReason*

659	*SideComplianceID*
660	*AcctIDSource*
661	*AllocAcctIDSource*
662	*BenchmarkPrice*
663	*BenchmarkPriceType*
664	*ConfirmID*
665	*ConfirmStatus*
666	*ConfirmTransType*
667	*ContractSettlMonth*
668	*DeliveryForm*
669	*LastParPx*
670	*NoLegAllocs*
671	*LegAllocAccount*
672	*LegIndividualAllocID*
673	*LegAllocQty*
674	*LegAllocAcctIDSource*
675	*LegSettlCurrency*
676	*LegBenchmarkCurveCurrency*
677	*LegBenchmarkCurveName*
678	*LegBenchmarkCurvePoint*
679	*LegBenchmarkPrice*
680	*LegBenchmarkPriceType*
681	*LegBidPx*
682	*LegIOIQty*

683	*NoLegStipulations*
684	*LegOfferPx*
685	*LegOrderQty*
686	*LegPriceType*
687	*LegQty*
688	*LegStipulationType*
689	*LegStipulationValue*
690	*LegSwapType*
691	*Pool*
692	*QuotePriceType*
693	*QuoteRespID*
694	*QuoteRespType*
695	*QuoteQualifier*
696	*YieldRedemptionDate*
697	*YieldRedemptionPrice*
698	*YieldRedemptionPriceType*
699	*BenchmarkSecurityID*
700	*ReversalIndicator*
701	*YieldCalcDate*
702	*NoPositions*
703	*PosType*
704	*LongQty*
705	*ShortQty*
706	*PosQtyStatus*
707	*PosAmtType*

708	*PosAmt*
709	*PosTransType*
710	*PosReqID*
711	*NoUnderlyings*
712	*PosMaintAction*
713	*OrigPosReqRefID*
714	*PosMaintRptRefID*
715	*ClearingBusinessDate*
716	*SettlSessID*
717	*SettlSessSubID*
718	*AdjustmentType*
719	*ContraryInstructionIndicator*
720	*PriorSpreadIndicator*
721	*PosMaintRptID*
722	*PosMaintStatus*
723	*PosMaintResult*
724	*PosReqType*
725	*ResponseTransportType*
726	*ResponseDestination*
727	*TotalNumPosReports*
728	*PosReqResult*
729	*PosReqStatus*
730	*SettlPrice*
731	*SettlPriceType*
732	*UnderlyingSettlPrice*

733	*UnderlyingSettlPriceType*
734	*PriorSettlPrice*
735	*NoQuoteQualifiers*
736	*AllocSettlCurrency*
737	*AllocSettlCurrAmt*
738	*InterestAtMaturity*
739	*LegDatedDate*
740	*LegPool*
741	*AllocInterestAtMaturity*
742	*AllocAccruedInterestAmt*
743	*DeliveryDate*
744	*AssignmentMethod*
745	*AssignmentUnit*
746	*OpenInterest*
747	*ExerciseMethod*
748	*TotNumTradeReports*
749	*TradeRequestResult*
750	*TradeRequestStatus*
751	*TradeReportRejectReason*
752	*SideMultiLegReportingType*
753	*NoPosAmt*
754	*AutoAcceptIndicator*
755	*AllocReportID*
756	*NoNested2PartyIDs*
757	*Nested2PartyID*
758	*Nested2PartyIDSource*
759	*Nested2PartyRole*
760	*Nested2PartySubID*
761	*BenchmarkSecurityIDSource*
762	*SecuritySubType*
763	*UnderlyingSecuritySubType*
764	*LegSecuritySubType*
765	*AllowableOneSidednessPct*
766	*AllowableOneSidednessValue*
767	*AllowableOneSidednessCurr*
768	*NoTrdRegTimestamps*
769	*TrdRegTimestamp*
770	*TrdRegTimestampType*
771	*TrdRegTimestampOrigin*
772	*ConfirmRefID*
773	*ConfirmType*
774	*ConfirmRejReason*
775	*BookingType*
776	*IndividualAllocRejCode*
777	*SettlInstMsgID*
778	*NoSettlInst*
779	*LastUpdateTime*
780	*AllocSettlInstType*
781	*NoSettlPartyIDs*
782	*SettlPartyID*
783	*SettlPartyIDSource*
784	*SettlPartyRole*
785	*SettlPartySubID*
786	*SettlPartySubIDType*
787	*DlvyInstType*
788	*TerminationType*
789	*NextExpectedMsgSeqNum*
790	*OrdStatusReqID*
791	*SettlInstReqID*
792	*SettlInstReqRejCode*
793	*SecondaryAllocID*
794	*AllocReportType*
795	*AllocReportRefID*
796	*AllocCancReplaceReason*
797	*CopyMsgIndicator*
798	*AllocAccountType*
799	*OrderAvgPx*
800	*OrderBookingQty*
801	*NoSettlPartySubIDs*
802	*NoPartySubIDs*
803	*PartySubIDType*
804	*NoNestedPartySubIDs*
805	*NestedPartySubIDType*
806	*NoNested2PartySubIDs*
807	*Nested2PartySubIDType*

808	*AllocIntermedReqType*
809	(Not Defined)
810	*UnderlyingPx*
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631	***MidPx***

633	***MidYield***
647	***MinBidSize***
648	***MinOfferSize***
969	***MinPriceIncrement***
110	***MinQty***
562	***MinTradeVol***
137	***MiscFeeAmt***
891	***MiscFeeBasis***
138	***MiscFeeCurr***
139	***MiscFeeType***
645	***MktBidPx***
646	***MktOfferPx***
481	***MoneyLaunderingStatus***
385	***MsgDirection***
34	***MsgSeqNum***
35	***MsgType***
442	***MultiLegReportingType***
563	***MultiLegRptTypeReq***
757	***Nested2PartyID***
758	***Nested2PartyIDSource***
759	***Nested2PartyRole***
760	***Nested2PartySubID***
807	***Nested2PartySubIDType***
949	***Nested3PartyID***
950	***Nested3PartyIDSource***

951	***Nested3PartyRole***
953	***Nested3PartySubID***
954	***Nested3PartySubIDType***
524	***NestedPartyID***
525	***NestedPartyIDSource***
538	***NestedPartyRole***
545	***NestedPartySubID***
805	***NestedPartySubIDType***
451	***NetChgPrevDay***
430	***NetGrossInd***
118	***NetMoney***
933	***NetworkRequestID***
935	***NetworkRequestType***
932	***NetworkResponseID***
937	***NetworkStatusResponseType***
925	***NewPassword***
36	***NewSeqNo***
789	***NextExpectedMsgSeqNum***
534	***NoAffectedOrders***
78	***NoAllocs***
816	***NoAltMDSource***
420	***NoBidComponents***
398	***NoBidDescriptors***
862	***NoCapacities***
576	***NoClearingInstructions***

938	***NoCollInquiryQualifier***
936	***NoCompIDs***
518	***NoContAmts***
382	***NoContraBrokers***
580	***NoDates***
510	***NoDistribInsts***
85	***NoDlvyInst***
864	***NoEvents***
124	***NoExecs***
981	***NoExpiration***
627	***NoHops***
870	***NoInstrAttrib***
1018	***NoInstrumentParties***
1052	***NoInstrumentPartySubIDs***
199	***NoIOIQualifiers***
670	***NoLegAllocs***
555	***NoLegs***
604	***NoLegSecurityAltID***
683	***NoLegStipulations***
33	***NoLinesOfText***
268	***NoMDEntries***
267	***NoMDEntryTypes***
136	***NoMiscFees***
384	***NoMsgTypes***
756	***NoNested2PartyIDs***

806	*NoNested2PartySubIDs*
948	*NoNested3PartyIDs*
952	*NoNested3PartySubIDs*
539	*NoNestedPartyIDs*
804	*NoNestedPartySubIDs*
73	*NoOrders*
453	*NoPartyIDs*
802	*NoPartySubIDs*
753	*NoPosAmt*
702	*NoPositions*
295	*NoQuoteEntries*
735	*NoQuoteQualifiers*
296	*NoQuoteSets*
473	*NoRegistDtls*
146	*NoRelatedSym*
1116	*NoRootPartyIDs*
1120	*NoRootPartySubIDs*
215	*NoRoutingIDs*
82	*NoRpts*
454	*NoSecurityAltID*
558	*NoSecurityTypes*
778	*NoSettlInst*
781	*NoSettlPartyIDs*
801	*NoSettlPartySubIDs*
552	*NoSides*

1016	*NoSideTrdRegTS*
232	*NoStipulations*
957	*NoStrategyParameters*
428	*NoStrikes*
208	*NotifyBrokerOfCredit*
897	*NoTrades*
386	*NoTradingSessions*
768	*NoTrdRegTimestamps*
984	*NoUnderlyingAmounts*
711	*NoUnderlyings*
457	*NoUnderlyingSecurityAltID*
887	*NoUnderlyingStips*
1058	*NoUndlyInstrumentParties*
1062	*NoUndlyInstrumentPartySubIDs*
971	*NTPositionLimit*
346	*NumberOfOrders*
417	*NumBidders*
157	*NumDaysInterest*
395	*NumTickets*
575	*OddLot*
191	*OfferForwardPoints*
643	*OfferForwardPoints2*
133	*OfferPx*
135	*OfferSize*

190	*OfferSpotRate*
1066	*OfferSwapPoints*
634	*OfferYield*
115	*OnBehalfOfCompID*
144	*OnBehalfOfLocationID*
370	*OnBehalfOfSendingTime*
116	*OnBehalfOfSubID*
286	*OpenCloseSettlFlag*
746	*OpenInterest*
206	*OptAttribute*
799	*OrderAvgPx*
800	*OrderBookingQty*
528	*OrderCapacity*
863	*OrderCapacityQty*
1115	*OrderCategory*
1032	*OrderHandlingInstSource*
37	*OrderID*
821	*OrderInputDevice*
516	*OrderPercent*
38	*OrderQty*
192	*OrderQty2*
529	*OrderRestrictions*
103	*OrdRejReason*
39	*OrdStatus*
790	*OrdStatusReqID*

40	*OrdType*
41	*OrigClOrdID*
551	*OrigCrossID*
586	*OrigOrdModTime*
713	*OrigPosReqRefID*
1127	*OrigSecondaryTradeID*
122	*OrigSendingTime*
42	*OrigTime*
1125	*OrigTradeDate*
1124	*OrigTradeHandlingInstr*
1126	*OrigTradeID*
412	*OutMainCntryUIndex*
407	*OutsideIndexPct*
517	*OwnershipType*
522	*OwnerType*
849	*ParticipationRate*
448	*PartyID*
447	*PartyIDSource*
452	*PartyRole*
523	*PartySubID*
803	*PartySubIDType*
554	*Password*
504	*PaymentDate*
492	*PaymentMethod*
476	*PaymentRef*

505	*PaymentRemitterID*
869	*PctAtRisk*
839	*PeggedPrice*
1095	*PeggedRefPrice*
837	*PegLimitType*
835	*PegMoveType*
836	*PegOffsetType*
211	*PegOffsetValue*
1094	*PegPriceType*
838	*PegRoundDirection*
840	*PegScope*
1099	*PegSecurityDesc*
1097	*PegSecurityID*
1096	*PegSecurityIDSource*
1098	*PegSymbol*
691	*Pool*
708	*PosAmt*
707	*PosAmtType*
1055	*PositionCurrency*
77	*PositionEffect*
970	*PositionLimit*
712	*PosMaintAction*
723	*PosMaintResult*
721	*PosMaintRptID*
714	*PosMaintRptRefID*

722	*PosMaintStatus*
706	*PosQtyStatus*
710	*PosReqID*
728	*PosReqResult*
729	*PosReqStatus*
724	*PosReqType*
43	*PossDupFlag*
97	*PossResend*
709	*PosTransType*
703	*PosType*
591	*PreallocMethod*
1091	*PreTradeAnonymity*
140	*PrevClosePx*
570	*PreviouslyReported*
44	*Price*
640	*Price2*
811	*PriceDelta*
639	*PriceImprovement*
1092	*PriceProtectionScope*
423	*PriceType*
638	*PriorityIndicator*
734	*PriorSettlPrice*
720	*PriorSpreadIndicator*
81	*ProcessCode*
460	*Product*

415	***ProgPeriodInterval***
414	***ProgRptReqs***
852	***PublishTrdIndicator***
201	***PutOrCall***
854	***QtyType***
53	***Quantity***
976	***QuantityDate***
465	***QuantityType***
298	***QuoteCancelType***
276	***QuoteCondition***
299	***QuoteEntryID***
368	***QuoteEntryRejectReason***
117	***QuoteID***
692	***QuotePriceType***
695	***QuoteQualifier***
300	***QuoteRejectReason***
131	***QuoteReqID***
658	***QuoteRequestRejectReason***
303	***QuoteRequestType***
693	***QuoteRespID***
301	***QuoteResponseLevel***
694	***QuoteRespType***
302	***QuoteSetID***
367	***QuoteSetValidUntilTime***
297	***QuoteStatus***

649	***QuoteStatusReqID***
537	***QuoteType***
319	***RatioQty***
96	***RawData***
95	***RawDataLength***
1030	***ReceivedDeptID***
240	***RedemptionDate***
72	***RefAllocID***
1130	***RefApplVerID***
930	***RefCompID***
1131	***RefCstmApplVerID***
372	***RefMsgType***
1080	***RefOrderID***
1081	***RefOrderIDSource***
1088	***RefreshQty***
45	***RefSeqNum***
931	***RefSubID***
371	***RefTagID***
493	***RegistAcctType***
509	***RegistDtls***
511	***RegistEmail***
513	***RegistID***
508	***RegistRefID***
507	***RegistRejReasonCode***
496	***RegistRejReasonText***

506	***RegistStatus***
514	***RegistTransType***
46	***RelatdSym*** (no longer used)
239	***RepoCollateralSecurityType***
861	***ReportedPx***
1134	***ReportedPxDiff***
113	***ReportToExch***
227	***RepurchaseRate***
226	***RepurchaseTerm***
261	***Reserved***/Allocated to the Fixed Income proposal
141	***ResetSeqNumFlag***
726	***ResponseDestination***
725	***ResponseTransportType***
700	***ReversalIndicator***
644	***RFQReqID***
991	***RndPx***
1117	***RootPartyID***
1118	***RootPartyIDSource***
1119	***RootPartyRole***
1121	***RootPartySubID***
1122	***RootPartySubIDType***
468	***RoundingDirection***
469	***RoundingModulus***
561	***RoundLot***

217	***RoutingID***
216	***RoutingType***
83	***RptSeq***
1135	***RptSys***
47	***Rule80A***(No Longer Used)
546	***Scope***
653	***SecDefStatus***
793	***SecondaryAllocID***
526	***SecondaryClOrdID***
1082	***SecondaryDisplayQty***
527	***SecondaryExecID***
1042	***SecondaryFirmTradeID***
989	***SecondaryIndividualAllocID***
198	***SecondaryOrderID***
1040	***SecondaryTradeID***
818	***SecondaryTradeReportID***
881	***SecondaryTradeReportRefID***
855	***SecondaryTrdType***
91	***SecureData***
90	***SecureDataLen***
455	***SecurityAltID***
456	***SecurityAltIDSource***
107	***SecurityDesc***
207	***SecurityExchange***
48	***SecurityID***

22	***SecurityIDSource***
559	***SecurityListRequestType***
964	***SecurityReportID***
320	***SecurityReqID***
560	***SecurityRequestResult***
321	***SecurityRequestType***
322	***SecurityResponseID***
323	***SecurityResponseType***
179	***SecuritySettlAgentAcctName***
178	***SecuritySettlAgentAcctNum***
177	***SecuritySettlAgentCode***
180	***SecuritySettlAgentContactName***
181	***SecuritySettlAgentContactPhone***
176	***SecuritySettlAgentName***
965	***SecurityStatus***
324	***SecurityStatusReqID***
762	***SecuritySubType***
326	***SecurityTradingStatus***
167	***SecurityType***
980	***SecurityUpdateAction***
287	***SellerDays***
331	***SellVolume***
49	***SenderCompID***
142	***SenderLocationID***

50	***SenderSubID***
51	***SendingDate*** (no longer used)
52	***SendingTime***
373	***SessionRejectReason***
174	***SettlBrkrCode***
119	***SettlCurrAmt***
656	***SettlCurrBidFxRate***
120	***SettlCurrency***
155	***SettlCurrFxRate***
156	***SettlCurrFxRateCalc***
657	***SettlCurrOfferFxRate***
64	***SettlDate***
193	***SettlDate2***
172	***SettlDeliveryType***
173	***SettlDepositoryCode***
966	***SettleOnOpenFlag***
175	***SettlInstCode***
162	***SettlInstID***
160	***SettlInstMode***
777	***SettlInstMsgID***
214	***SettlInstRefID***
791	***SettlInstReqID***
792	***SettlInstReqRejCode***
165	***SettlInstSource***

163	*SettlInstTransType*
166	*SettlLocation*
782	*SettlPartyID*
783	*SettlPartyIDSource*
784	*SettlPartyRole*
785	*SettlPartySubID*
786	*SettlPartySubIDType*
730	*SettlPrice*
731	*SettlPriceType*
716	*SettlSessID*
717	*SettlSessSubID*
63	*SettlType*
858	*SharedCommission*
705	*ShortQty*
853	*ShortSaleReason*
54	*Side*
659	*SideComplianceID*
1006	*SideFillStationCd*
1072	*SideGrossTradeAmt*
752	*SideMultiLegReportingType*
1009	*SideQty*
1007	*SideReasonCd*
962	*SideTimeInForce*
1005	*SideTradeReportID*
1012	*SideTrdRegTimestamp*

1014	*SideTrdRegTimestampSrc*
1013	*SideTrdRegTimestampType*
1008	*SideTrdSubTyp*
396	*SideValue1*
397	*SideValue2*
401	*SideValueInd*
89	*Signature*
93	*SignatureLength*
377	*SolicitedFlag*
218	*Spread*
171	*StandInstDbID*
170	*StandInstDbName*
169	*StandInstDbType*
921	*StartCash*
916	*StartDate*
471	*StateOrProvinceOfIssue*
929	*StatusText*
928	*StatusValue*
233	*StipulationType*
234	*StipulationValue*
99	*StopPx*
958	*StrategyParameterName*
959	*StrategyParameterType*
960	*StrategyParameterValue*
947	*StrikeCurrency*

967	*StrikeMultiplier*
202	*StrikePrice*
443	*StrikeTime*
968	*StrikeValue*
147	*Subject*
263	*SubscriptionRequestType*
1069	*SwapPoints*
55	*Symbol*
65	*SymbolSfx*
56	*TargetCompID*
143	*TargetLocationID*
847	*TargetStrategy*
848	*TargetStrategyParameters*
850	*TargetStrategyPerformance*
57	*TargetSubID*
495	*TaxAdvantageType*
788	*TerminationType*
464	*TestMessageIndicator*
112	*TestReqID*
58	*Text*
834	*ThresholdAmount*
274	*TickDirection*
994	*TierCode*
943	*TimeBracket*
59	*TimeInForce*

997	*TimeUnit*
540	*TotalAccruedInterestAmt*
533	*TotalAffectedOrders*
900	*TotalNetValue*
727	*TotalNumPosReports*
237	*TotalTakedown*
387	*TotalVolumeTraded*
450	*TotalVolumeTraded* Time
449	*TotalVolumeTradedDate*
892	*TotNoAllocs*
68	*TotNoOrders*
304	*TotNoQuoteEntries*
393	*TotNoRelatedSym*
557	*TotNoSecurityTypes*
422	*TotNoStrikes*
832	*TotNumAssignmentReports*
911	*TotNumReports*
748	*TotNumTradeReports*
826	*TradeAllocIndicator*
277	*TradeCondition*
75	*TradeDate*
258	*TradedFlatSwitch*
1123	*TradeHandlingInstr*
1003	*TradeID*
579	*TradeInputDevice*

578	*TradeInputSource*
824	*TradeLegRefID*
820	*TradeLinkID*
229	*TradeOriginationDate*
571	*TradeReportID*
572	*TradeReportRefID*
751	*TradeReportRejectReason*
487	*TradeReportTransType*
856	*TradeReportType*
568	*TradeRequestID*
749	*TradeRequestResult*
750	*TradeRequestStatus*
569	*TradeRequestType*
1020	*TradeVolume*
336	*TradingSessionID*
625	*TradingSessionSubID*
344	*TradSesCloseTime*
345	*TradSesEndTime*
338	*TradSesMethod*
339	*TradSesMode*
342	*TradSesOpenTime*
343	*TradSesPreCloseTime*
335	*TradSesReqID*
341	*TradSesStartTime*
340	*TradSesStatus*

567	*TradSesStatusRejReason*
60	*TransactTime*
483	*TransBkdTime*
830	*TransferReason*
880	*TrdMatchID*
769	*TrdRegTimestamp*
771	*TrdRegTimestampOrigin*
770	*TrdRegTimestampType*
939	*TrdRptStatus*
829	*TrdSubType*
828	*TrdType*
1101	*TriggerAction*
1110	*TriggerNewPrice*
1112	*TriggerNewQty*
1111	*TriggerOrderType*
1102	*TriggerPrice*
1109	*TriggerPriceDirection*
1107	*TriggerPriceType*
1108	*TriggerPriceTypeScope*
1106	*TriggerSecurityDesc*
1104	*TriggerSecurityID*
1105	*TriggerSecurityIDSource*
1103	*TriggerSymbol*
1113	*TriggerTradingSessionID*
1114	*TriggerTradingSessionSubID*

1100	*TriggerType*
1132	*TZTransactTime*
1044	*UnderlyingAdjustedQuantity*
972	*UnderlyingAllocationPercent*
1038	*UnderlyingCapValue*
973	*UnderlyingCashAmount*
974	*UnderlyingCashType*
463	*UnderlyingCFICode*
986	*UnderlyingCollectAmount*
436	*UnderlyingContractMultiplier*
592	*UnderlyingCountryOfIssue*
241	*UnderlyingCouponPaymentDate*
435	*UnderlyingCouponRate*
877	*UnderlyingCPProgram*
878	*UnderlyingCPRegType*
256	*UnderlyingCreditRating*
318	*UnderlyingCurrency*
885	*UnderlyingCurrentValue*
1037	*UnderlyingDeliveryAmount*
882	*UnderlyingDirtyPrice*
883	*UnderlyingEndPrice*
886	*UnderlyingEndValue*
246	*UnderlyingFactor*
1045	*UnderlyingFXRate*

1046	*UnderlyingFXRateCalc*
595	*UnderlyingInstrRegistry*
242	*UnderlyingIssueDate*
306	*UnderlyingIssuer*
651	*UnderlyingLastPx*
652	*UnderlyingLastQty*
594	*UnderlyingLocaleOfIssue*
542	*UnderlyingMaturityDate*
314	*UnderlyingMaturityDay*
313	*UnderlyingMaturityMonthYear*
317	*UnderlyingOptAttribute*
985	*UnderlyingPayAmount*
462	*UnderlyingProduct*
315	*UnderlyingPutOrCall*
810	*UnderlyingPx*
879	*UnderlyingQty*
247	*UnderlyingRedemptionDate*
243	*UnderlyingRepoCollateralSecurityType*
245	*UnderlyingRepurchaseRate*
244	*UnderlyingRepurchaseTerm*
458	*UnderlyingSecurityAltID*
459	*UnderlyingSecurityAltIDSource*
307	*UnderlyingSecurityDesc*

308	*UnderlyingSecurityExchange*
309	*UnderlyingSecurityID*
305	*UnderlyingSecurityIDSource*
763	*UnderlyingSecuritySubType*
310	*UnderlyingSecurityType*
987	*UnderlyingSettlementDate*
988	*UnderlyingSettlementStatus*
975	*UnderlyingSettlementType*
1039	*UnderlyingSettlMethod*
732	*UnderlyingSettlPrice*
733	*UnderlyingSettlPriceType*
884	*UnderlyingStartValue*
593	*UnderlyingStateOrProvinceOfIssue*
888	*UnderlyingStipType*
889	*UnderlyingStipValue*
941	*UnderlyingStrikeCurrency*
316	*UnderlyingStrikePrice*
311	*UnderlyingSymbol*
312	*UnderlyingSymbolSfx*
1000	*UnderlyingTimeUnit*
822	*UnderlyingTradingSessionID*
823	*UnderlyingTradingSessionSubID*
998	*UnderlyingUnitofMeasure*
1059	*UndlyInstrumentPartyID*

1060	*UndlyInstrumentPartyIDSource*
1061	*UndlyInstrumentPartyRole*
1063	*UndlyInstrumentPartySubID*
1064	*UndlyInstrumentPartySubIDType*
996	*UnitofMeasure*
325	*UnsolicitedIndicator*
61	*Urgency*
149	*URLLink*
553	*Username*
923	*UserRequestID*
924	*UserRequestType*
926	*UserStatus*
927	*UserStatusText*
62	*ValidUntilTime*
408	*ValueOfFutures*
105	*WaveNo*
636	*WorkingIndicator*
410	*WtAverageLiquidity*
213	*XmlData*
212	*XmlDataLen*
236	*Yield*
701	*YieldCalcDate*
696	*YieldRedemptionDate*
697	*YieldRedemptionPrice*
698	*YieldRedemptionPriceType*
235	*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 9362:1994*** *Banking–Banking telecommunication messages – Bank identifier codes* ***Registration Authority*** *Bank Identifier Code Register* *c/o S.W.I.F.T.* *Avenue Adèle 1* *B-1310 La Hulpe* *Belgium* *Tel. + 32 2 655 31 11* *Fax + 32 2 655 32 26* www.swift.com
Country	SecurityIDSource + SecurityID UnderlyingSecurityIDSource + UnderlyingSecurityID	***ISO3166-1:1997*** *ISO 3166-2:1998* *Codes for the representation of names of countries and their subdivisions –*

	SettlLocation BidDescriptor Country CountryOfIssue	***Part 1: Country codes*** *Part 2: Country subdivision code* *Bilingual edition* ***Maintenance Agency*** *C/o DIN Deutsches Institut für Normung* *Burggrafenstrasse 6* *D-10787 Berlin Germany* *Postal address:* *D-10772 Berlin* *Tel. + 49 30 2601 2791* *Fax + 49 30 2601 1231* *E-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 4217:1995*** *Codes for the representation of currencies and funds* *Bilingual edition* ***Maintenance Agency*** *c/o British Standards Institution* *389 Chiswick High Road* *London W4 4AL* *United Kingdom* *Tel. + 44 181 996 9000* *Fax + 44 181 996 7400*

		Telex 82 57 77 bsi mk g *E-mail Anna_Wadsworth@BSI.ORG.UK* http://www.bsi.org.uk
Exchange/Market Code	LastMkt ExDestination SecurityExchange MDMkt UnderlyingSecurityExchange	***ISO 10383:1992*** *Codes for exchanges and regulated markets - Market identifier codes (MIC)* ***Registration Authority*** *Market Identifier Code Register* *c/o S.W.I.F.T.* *Avenue Adèle 1* *B-1310 La Hulpe* *Belgium* *Tel. + 32 2 655 31 11* *Fax + 32 2 655 32 26* *Telex 26 532 swbru b* ***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 6166:2001*** *Securities – International Securities Identification Numbering System (ISIN)* ***Registration Authority*** *ANNA*

		c/o SICOVAM SA *115, rue Réaumur* *F-75081 Paris Cedex 02* *France* *Tel. + 33 1 55 34 55 86* *Fax + 33 1 55 34 57 71* http://www.anna-nna.com*)*
Security Type/Classification	CFICode	***ISO 10962:2001*** *Securities–Classification of Financial Instruments (CFI code)* ***Registration Authority*** *ANNA* *c/o SICOVAM SA* *115, rue Réaumur* *F-75081 Paris Cedex 02* *France* *Tel. + 33 1 55 34 55 86* *Fax + 33 1 55 34 57 71* ***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@w3c.org*** Owner: ***http://www.w3c.org/People/Connolly/*** http://www.w3c.org/Addressing/

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	<u>American Stock Exchange Options</u>	<u>1</u>
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 BANGKOK FOREIGN	Thailand Stock Exchange	BK
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 GLOBEX CHICAGO MERCANTILE EXCHANGE	Chicago Mercantile Exchange (CME)	2
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 SMALL CAP	NASDAQ	O
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 BONDS	New York Stock Exchange	N

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 OVER THE COUNTER	Toronto Stock Exchange	TO
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

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*****".** 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	Char 2	Char 3	Char 4	Char 5	Char 6
Category	*Group*	*Underlying Asset*	*Delivery*	*Stdized/Non-Std*	*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:

1. 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.

2. 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.

3. 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.

4. 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).

5. 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).

6. 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

7. 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.

8. 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.

9. 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.

10. 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.

11. 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.

12. 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

13. 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)

14. 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.

15. 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).

16. 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).

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:

1. 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		

2. 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).

3. 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	

4. 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"

5. 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"

6. 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

7. 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

8. 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)** **2) 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)

9. 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.

10. 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

11. 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"

12. 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	Program Order, non-index arb, for Member firm/org	P	Principal	1 3	Program Trade Non-Index Arbitrage		
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	Program Order, index arb, for individual customer	I	Individual	1 2	Program Trade Index Arbitrage		
K	Program Order, non-index arb, for individual customer	I	Individual	1 3	Program Trade Non-Index Arbitrage		
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, for other member	W	Agent for Other Member	1 2	Program Trade		

					Index Arbitrage		
N	Program Order, non-index arb, for other member	W	Agent for Other Member	1 3	Program Trade		
					Non-Index Arbitrage		
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	Program Order, index arb, for other agency	A	Agency	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	Program Order, non-index arb, for other agency	A	Agency	1 3	Program Trade Non-Index Arbitrage		
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

13. 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.**

14. 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"

15. 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.

16. 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

17. 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).

18. 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.

19. 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.

20. 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.

21. 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.

22. 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.

23. 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.

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 mechnaism used to allow new "roles" or types of firm identification to be specified without a corresponding increase in the number of FIX fields. What previously would have required at least one a new field to many messages for each new “role” can now be supported via an additional value to the PartyRole field. In addition, the <Parties> component block makes it possible to identify the “source” or type of value (e.g. “BIC” code) you are specifying via the PartyIDSource field. The PartyID field contains the actual value and a repeating group of PartySubID and PartySubIDType fields may be optionally used to provide an additional level of subdivision. 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 Indentification for Firms”
2	Broker of Credit	See “Common PartyRole Indentification for Firms”
3	Client ID	See “Common PartyRole Indentification for Firms”
4	Clearing Firm	See “Common PartyRole Indentification for Firms”
5	Investor ID	See “PartyRole Indentification for Investor ID”
6	Introducing Firm	See “Common PartyRole Indentification for Firms”
7	Entering Firm	See “Common PartyRole Indentification for Firms”
8	Locate/Lending Firm (for short-sales)	See “Common PartyRole Indentification for Firms”
9	Fund manager Client ID (for CIV)	See “Common PartyRole Indentification for Firms”
10	Settlement Location	See “PartyRole Indentification for Settlement Location”
11	Order Origination Trader	See “Common PartyRole Indentification for Traders”

	(associated with Order Origination Firm – e.g. trader who initiates/submits the order)	
12	Executing Trader (associated with Executing Firm - actually executes)	See “Common PartyRole Indentification for Traders”
13	Order Origination Firm (e.g. buyside firm)	See “Common PartyRole Indentification for Firms”
14	Giveup Clearing Firm (firm to which trade is given up)	See “Common PartyRole Indentification for Firms”
15	Correspondant Clearing Firm	See “Common PartyRole Indentification for Firms”
16	Executing System	See “PartyRole Indentification for Execution System”
17	Contra Firm	See “Common PartyRole Indentification for Firms”
18	Contra Clearing Firm	See “Common PartyRole Indentification for Firms”
19	Sponsoring Firm	See “Common PartyRole Indentification for Firms”
20	Underlying Contra Firm	See “Common PartyRole Indentification for Firms”
21	Clearing Organization	See “Common PartyRole Indentification for Firms”
22	Exchange	See “Common PartyRole Indentification for Firms”
24	Customer Account	
25	Correspondent Clearing Organization	See “Common PartyRole Indentification for Firms”
26	Correspondent Broker	See “Common PartyRole Indentification for Firms”
27	Buyer/Seller (Receiver/Deliverer)	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
28	Custodian	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)

29	Intermediary	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	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
31	Sub custodian	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
32	Benficiary	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
33	Interested party	See “Common PartyRole Indentification for Firms”
34	Regulatory body	See “Common PartyRole Indentification for Firms”
35	Liquidity provider	See “Common PartyRole Indentification for Firms”

Common PartyRole Indentification 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 Indentification for Broker of Credit:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification	<<BIC Value>>	(optional)

	Code)		
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 Indentification for Traders:

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

Common PartyRole Indentification for Investor ID:

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

Common PartyRole Indentification for Execution System:

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

Common PartyRole Indentification for Settlement Location:

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 Indentification for Buyer/Seller, Custodian, Intermediary or Agent:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification Code)	<<BIC Value>>	(optional)
H	CSD participant/member	<<CSD participant or	(optional)

	code (e.g. Euroclear, DTC, CREST or Kassenverein number)	member code>>	

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	S – securities

		the message	
		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*	*SettlPartySubID Type*	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*	*SettlPartySubID Type*	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>				