FINANCIAL INFORMATION
EXCHANGE PROTOCOL
(FIX)

Version 4.3 with Errata 20020920

VOLUME 6 – FIX DATA DICTIONARY

Includes Errata adjustments as of September 20, 2002

Errata Purpose:

This document includes a list of minor adjustments to the FIX 4.3 Specification document due to typographical errors or ambiguities. The nature and scope of Errata adjustments do not introduce new functionality, additional fields, new values for existing fields, or new messages. **Regretably some functionality was introduced in FIX 4.3 which contained errors that required a new value or field on a specific message in order to make the intended functionality implementable. Any such exceptions to the "do not introduce" "additional fields" or "new messages" Errata rule were kept to an absolute minimum using the "required to make the intended functionality implementable" rationale.** All of the items specified in this document will be incorporated in the next release of the FIX Protocol. The list of items has been reviewed and approved by the FIX Technical Committee and Steering Committees. Implementers of FIX version 4.3 should refer to this document to ensure the most consistent implementation and clearest understanding of the FIX protocol.

The specific adjustments made to the original FIX version 4.3 specification as a result of the Errata can be seen and printed via Microsoft Word's revision feature of this document. A separate document with an itemized list of changes is available via the FIX website.

~~August 24, 2001~~September 20, 2002

Contents – Volume 6

Field Definitions

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

Please refer to the ***"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.*

Field ID (TAG)	Field Name	Data type	Description	FIXML DTD Syntax
1	Account	String	Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.	<!ELEMENT Account (#PCDATA)> <!ATTLIST Account FIXTag CDATA #FIXED '1' DataType CDATA #FIXED 'String' >
2	AdvId	String	Unique identifier of advertisement message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AdvID (#PCDATA)> <!ATTLIST AdvID FIXTag CDATA #FIXED '2' DataType CDATA #FIXED 'String' >
3	AdvRefID	String	Reference identifier used with CANCEL and REPLACE transaction types. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AdvRefID (#PCDATA)> <!ATTLIST AdvRefID FIXTag CDATA #FIXED '3' DataType CDATA #FIXED 'String' >
4	AdvSide	Char	Broker's side of advertised trade Valid values: B = Buy S = Sell X = Cross T = Trade	<!ELEMENT AdvSide EMPTY> <!ATTLIST AdvSide FIXTag CDATA #FIXED '4' DataType CDATA #FIXED 'Char' Value (B | S | X | T) #REQUIRED SDValue (Buy | Sell | Cross | Trade) #IMPLIED >

5	AdvTransType	String	Identifies advertisement message transaction type Valid values: N = New C = Cancel R = Replace	<!ELEMENT AdvTransType (AdvNew | AdvCancel | AdvReplace)>
6	AvgPx	Price	Calculated average price of all fills on this order.	<!ELEMENT AvgPx (#PCDATA)> <!ATTLIST AvgPx FIXTag CDATA #FIXED '6' DataType CDATA #FIXED 'Price' >
7	BeginSeqNo	SeqNum	Message sequence number of first message in range to be resent	[n/a for FIXML – not used]
8	BeginString	String	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) Valid values: FIX.4.3	[n/a for FIXML – not used]
9	BodyLength	Length	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)	[n/a for FIXML – not used]
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)	[n/a for FIXML – not used]

11	ClOrdID	String	Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID or OnBehalfOfCompID 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.	<!ELEMENT ClOrdID (#PCDATA)> <!ATTLIST ClOrdID FIXTag CDATA #FIXED '11' DataType CDATA #FIXED 'String' >
12	Commission	Amt	Commission. Note if CommType is percentage, Commission of 5% should be represented as .05.	<!ELEMENT Commission (#PCDATA)> <!ATTLIST Commission FIXTag CDATA #FIXED '12' DataType CDATA #FIXED 'Amt' >
13	CommType	char	Commission type Valid values: 1 = per share 2 = percentage 3 = absolute 4 = (for CIV buy orders) percentage waived – cash discount 5 = (for CIV buy orders) percentage waived – enhanced units 6 = per bond	<!ELEMENT CommType EMPTY> <!ATTLIST CommType FIXTag CDATA #FIXED '13' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (PerShare | Percent | Absolute | PctWaivedCshDisc | PctWaivedEnUnits | PerBond) #IMPLIED >
14	CumQty	Qty	Total quantity (e.g. number of shares) filled. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT CumQty (#PCDATA)> <!ATTLIST CumQty FIXTag CDATA #FIXED '14' DataType CDATA #FIXED 'Qty' >
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.	<!ELEMENT Currency EMPTY> <!ATTLIST Currency FIXTag CDATA #FIXED '15' DataType CDATA #FIXED 'Currency' Value (%isoCurrencyCode;) #REQUIRED>

16	EndSeqNo	SeqNum	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = “0” (representing infinity).	[n/a for FIXML – not used]
17	ExecID	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) forExecType=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)	<!ELEMENT ExecID (#PCDATA)> <!ATTLIST ExecID FIXTag CDATA #FIXED '17' DataType CDATA #FIXED 'String' >

18	ExecInst	MultipleValueString	Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. Valid values: 1 = Not held 2 = Work 3 = Go along 4 = Over the day 5 = Held 6 = Participate don't initiate 7 = Strict scale 8 = Try to scale 9 = Stay on bidside 0 = Stay on offerside 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)" (…values continued in next row….)	<!ELEMENT ExecInst EMPTY> <!ATTLIST ExecInst FIXTag CDATA #FIXED '18' DataType CDATA #FIXED 'String' Value (1 | 2 | … SDValue (NotHeld | Work | …

			E = Do not increase - DNI F = Do not reduce - DNR G = All or none - AON H = Reinstate on System Failure (mutually exclusive with Q) I = Institutions only J = Reinstate on Trading Halt (mutually exclusive with K) K = Cancel on Trading Halt (mutually exclusive with L) 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 (Rule11Ac1-1/4) V = Netting (for Forex) W = Peg to VWAP X = Trade Along Y = Try to Stop (see Volume 1: "Glossary" for value definitions)	
19	ExecRefID	String	Reference identifier used with Cancel and Correct transaction types. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT ExecRefID (#PCDATA)> <!ATTLIST ExecRefID FIXTag CDATA #FIXED '19' DataType CDATA #FIXED 'String' >

~~20~~	~~ExecTransType~~ (replaced)	char	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Identifies transaction type~~ ~~Valid values:~~ ~~0 = New~~ ~~1 = Cancel~~ ~~2 = Correct~~ ~~3 = Status~~	[n/a for FIXML – replaced]
21	HandlInst	char	Instructions for order handling on Broker trading floor Valid values: 1 = Automated execution order, private, no Broker intervention 2 = Automated execution order, public, Broker intervention OK 3 = Manual order, best execution	<!ELEMENT HandlInst EMPTY> <!ATTLIST HandlInst FIXTag CDATA #FIXED '21' DataType CDATA #FIXED 'char' Value (1 | 2 | 3) #REQUIRED SDValue (AutoExecPriv | AutoExecPub | Manual) #IMPLIED >

22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)	String	Identifies class or source of the SecurityID value. Required if SecurityID is specified. 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) 100+ are reserved for private security identifications	<!ELEMENT SecurityIDSource EMPTY> <!ATTLIST SecurityIDSource FIXTag CDATA #FIXED '22' DataType CDATA #FIXED 'String' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg | Wertpapier | Dutch | Valoren | Sicovam | Belgian | Common) #IMPLIED >
23	IOIid	String	Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT IOI_ID (#PCDATA)> <!ATTLIST IOI_ID FIXTag CDATA #FIXED '23' DataType CDATA #FIXED 'String' >
~~24~~	~~IOIOthSvc~~ (no longer used)	char	No longer used as of FIX 4.2. Included here for reference to prior versions.	[n/a for FIXML – replaced]

25	IOIQltyInd	char	Relative quality of indication Valid values: L = Low M = Medium H = High	<!ELEMENT IOI_QltyInd EMPTY> <!ATTLIST IOI_QltyInd FIXTag CDATA #FIXED '25' DataType CDATA #FIXED 'char' Value (L | M | H) #REQUIRED SDValue (Low | Medium | High) #IMPLIED >
26	IOIRefID	String	Reference identifier used with CANCEL and REPLACE, transaction types. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT IOI_RefID (#PCDATA)> <!ATTLIST IOI_RefID FIXTag CDATA #FIXED '26' DataType CDATA #FIXED 'String' >
27	IOIQty (formerly named: IOIShares prior to FIX 4.3)	String	Quantity (e.g. number of shares) in numeric form or relative size. Valid values: 0 - 1000000000 S = Small M = Medium L = Large	<!ELEMENT IOI_Qty (#PCDATA)> <!ATTLIST IOI_Qty FIXTag CDATA #FIXED '27' DataType CDATA #FIXED 'String' >
28	IOITransType	char	Identifies IOI message transaction type Valid values: N = New C = Cancel R = Replace	<!ELEMENT IOI_TransType (IOI_New | IOI_Cancel | IOI_Replace)>
29	LastCapacity	char	Broker capacity in order execution Valid values: 1 = Agent 2 = Cross as agent 3 = Cross as principal 4 = Principal	<!ELEMENT LastCapacity EMPTY> <!ATTLIST LastCapacity FIXTag CDATA #FIXED '29' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (A | XA | XP | P) #IMPLIED >

30	LastMkt	Exchange	Market of execution for last fill Valid values: See "Appendix 6-C"	<!ELEMENT LastMkt EMPTY> <!ATTLIST LastMkt FIXTag CDATA #FIXED '30' DataType CDATA #FIXED 'Exchange' Value (%isoMICCode;) #REQUIRED >
31	LastPx	Price	Price of this (last) fill.	<!ELEMENT LastPx (#PCDATA)> <!ATTLIST LastPx FIXTag CDATA #FIXED '31' DataType CDATA #FIXED 'Price' >
32	LastQty (formerly named: LastShares prior to FIX 4.3)	Qty	Quantity (e.g. shares) bought/sold on this (last) fill. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT LastQty (#PCDATA)> <!ATTLIST LastQty FIXTag CDATA #FIXED '32' DataType CDATA #FIXED 'Qty' >
33	LinesOfText	NumInGroup	Identifies number of lines of text body	<!ELEMENT LinesOfText (#PCDATA)> <!ATTLIST LinesOfText FIXTag CDATA #FIXED '33' DataType CDATA #FIXED 'NumInGroup' >
34	MsgSeqNum	SeqNum	Integer message sequence number.	[n/a for FIXML – not used]

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. U1, U2, etc) indicates that the message format is privately defined between the sender and receiver. Valid values: *** Note the use of lower case letters *** 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 = Order – Single E = Order – List F = Order Cancel Request G= Order Cancel/Replace Request H= Order Status Request J = Allocation K = List Cancel Request L = List Execute M = List Status Request N = List Status P = Allocation ACK Q = Don’t Know Trade (DK) (…values continued in next row….)	[n/a for FIXML – not used]

			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 (…values continued in next row….)	

			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 MsgType) 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 (…values continued in next row….)	

			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	
36	NewSeqNo	SeqNum	New sequence number	[n/a for FIXML – not used]
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.	<!ELEMENT OrderID (#PCDATA)> <!ATTLIST OrderID FIXTag CDATA #FIXED '37' DataType CDATA #FIXED 'String' >
38	OrderQty	Qty	Quantity ordered. This represents the number of shares for equities or based on normal convention the number of contracts for options, futures, convertible bonds, etc. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT OrderQty (#PCDATA)> <!ATTLIST OrderQty FIXTag CDATA #FIXED '38' DataType CDATA #FIXED 'Qty' >

39	OrdStatus	char	Identifies current status of order. Valid values: 0 = New 1 = Partially filled 2 = Filled 3 = Done for day 4 = Canceled ~~5 = Replaced~~ **(Removed/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 = Accepted for bidding E = Pending Replace (e.g. result of Order Cancel/Replace Request) ***** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***** (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrdStatus EMPTY> <!ATTLIST OrdStatus FIXTag CDATA #FIXED '39' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | | 7 | 8 | 9 | A | B | C | D | E) #REQUIRED SDValue (New | Partial | Filled | Done | Canceled | PendingCR | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | AcceptBidding | PendingRep) #IMPLIED >

40	OrdType	char	Order type. Valid values: 1 = Market 2 = Limit 3 = Stop 4 = Stop limit 5 = Market on close **(Deprecated)** 6 = With or without 7 = Limit or better 8 = Limit with or without 9 = On basis A = On close **(Deprecated)** B = Limit on close **(Deprecated)** C = Forex - Market **(Deprecated)** D = Previously quoted E = Previously indicated F = Forex - Limit **(Deprecated)** G = Forex - Swap H = Forex - Previously Quoted **(Deprecated)** I = Funari (Limit Day Order with unexecuted portion handled as Market On Close. e.g. Japan) J = Market If Touched (MIT) K = Market with Leftover as Limit (market order then unexecuted quantity becomes 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 ***** SOME VALUES HAVE BEEN DEPRECATED - See "Deprecated (Phased-out) Features and Supported Approach" ***** (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrdType EMPTY> <!ATTLIST OrdType FIXTag CDATA #FIXED '40' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J | K | L | M | P) #REQUIRED SDValue (Market | Limit | Stop | StopLimit | MarketOnClose | WithOrWithout | LimitOrBetter | LimitWithOrWithout | OnBasis | OnClose | LimitOnClose | ForexMarket | PreviouslyQuoted | PreviouslyIndicated | ForexLimit | ForexSwap | ForexPreviouslyQuoted | Funari | MarketIfTouched | MarketWithLeftOverLimit | PreviousFundValuationPoint | NextFundValuationPoint | Pegged) #IMPLIED >

41	OrigClOrdID	String	ClOrdID 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.	<!ELEMENT OrigClOrdID (#PCDATA)> <!ATTLIST OrigClOrdID FIXTag CDATA #FIXED '41' DataType CDATA #FIXED 'String' >
42	OrigTime	UTCTimestamp	Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as “GMT”))	<!ELEMENT OrigTime (#PCDATA)> <!ATTLIST OrigTime FIXTag CDATA #FIXED '42' DataType CDATA #FIXED 'UTCTimestamp' >
43	PossDupFlag	Boolean	Indicates possible retransmission of message with this sequence number Valid values: Y = Possible duplicate N = Original transmission	<!ELEMENT PossDupFlag EMPTY> <!ATTLIST PossDupFlag FIXTag CDATA #FIXED '43' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (PossDup | OrigTrans) #IMPLIED >
44	Price	Price	Price per unit of quantity (e.g. per share)	<!ELEMENT Price (#PCDATA)> <!ATTLIST Price FIXTag CDATA #FIXED '44' DataType CDATA #FIXED 'Price' >
45	RefSeqNum	SeqNum	Reference message sequence number	<!ELEMENT RefSeqNum (#PCDATA)> <!ATTLIST RefSeqNum FIXTag CDATA #FIXED '45' DataType CDATA #FIXED 'SeqNum' >
~~46~~	~~RelatdSym~~ (no longer used)	String	No longer used as of FIX 4.3. Included here for reference to prior versions.	[n/a for FIXML – replaced]

47	Rule80A **(Deprecated)**	char	***** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" ***** ~~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") 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 affiliated 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 (…values continued in next row….)	<!ELEMENT Rule80A EMPTY> <!ATTLIST Rule80A FIXTag CDATA #FIXED '47' DataType CDATA #FIXED 'char' Value (A | B | C | D | E | F | H | I | J | K | L | M | N | O | P | R | S | T | U | W | X | Y | Z) #REQUIRED SDValue (AgencySingle | ShtExTranA | PrgNonIndexArbMem | PrgIndexArbMem | MarketMaker | ShtExTranW | ShtExTranI | InvInestor | PrgNonIndexArbInv | PrgIndexArbInv | ShtExTranMem | PrgNonIndexArbOthMem | PrgIndexArbOthMem | CompetingDealer | Principal | CompDealer1 | Specialist | CompDealer2 | PrgIndexArbOthAgn | AllOtherAgn | ShtExTranMem_WT | PrgNonIndexArbOthAgn | ShtExTranNonMem) #IMPLIED >

			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 competing 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 type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource.	<!ELEMENT SecurityID (#PCDATA)> <!ATTLIST SecurityID FIXTag CDATA #FIXED '48' DataType CDATA #FIXED 'String' >
49	SenderCompID	String	Assigned value used to identify firm sending message.	<!ELEMENT Sender (CompID , SubID? , LocationID?)>
50	SenderSubID	String	Assigned value used to identify specific message originator (desk, trader, etc.)	<!ELEMENT Sender (CompID , SubID? , LocationID?)>
51	SendingDate (no longer used)	LocalMktDate	No longer used. Included here for reference to prior versions.	[n/a for FIXML – replaced]

52	SendingTime	UTCTimestamp	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT SendingTime (#PCDATA)> <!ATTLIST SendingTime FIXTag CDATA #FIXED '52' DataType CDATA #FIXED 'UTCTimestamp' >
53	Quantity (formerly named: Shares prior to FIX 4.3)	Qty	Overall/total quantity (e.g. number of shares) (Prior to FIX 4.2 this field was of type int)	<!ELEMENT Quantity (#PCDATA)> <!ATTLIST Quantity FIXTag CDATA #FIXED '53' DataType CDATA #FIXED 'Qty' >
54	Side	char	Side of order Valid values: 1 = Buy 2 = Sell 3 = Buy minus 4 = Sell plus 5 = Sell short 6 = Sell short exempt 7 = Undisclosed (valid for IOI and List Order messages only) 8 = Cross (orders where counterparty is an exchange, valid for all messages except IOIs) 9 = Cross short A = Cross short exempt B = "As Defined" (for use with multileg instruments) C = "Opposite" (for use with multileg instruments) (see Volume 1: "Glossary" for value definitions)	<!ELEMENT Side EMPTY> <!ATTLIST Side FIXTag CDATA #FIXED '54' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C) #REQUIRED SDValue (Buy | Sell | BuyMin | SellPlus | SellSht | SellShtEx | Undisc | Cross | CrossShort | CrossShortEx | AsDefined | Opposite) #IMPLIED >
55	Symbol	String	Ticker symbol. Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles)	<!ELEMENT Symbol (#PCDATA)> <!ATTLIST Symbol FIXTag CDATA #FIXED '55' DataType CDATA #FIXED 'String' >
56	TargetCompID	String	Assigned value used to identify receiving firm.	<!ELEMENT Target (CompID , SubID? , LocationID?)>

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.	<!ELEMENT Target (CompID , SubID? , LocationID?)>
58	Text	String	Free format text string (Note: this field does not have a specified maximum length)	<!ELEMENT Text (#PCDATA)> <!ATTLIST Text FIXTag CDATA #FIXED '58' DataType CDATA #FIXED 'String' >
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. Valid values: 0 = Day 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 7 = At the Close (see Volume 1: "Glossary" for value definitions)	<!ELEMENT TimeInForce EMPTY> <!ATTLIST TimeInForce FIXTag CDATA #FIXED '59' DataType CDATA #FIXED 'Char' Value (0 | 1 | 2 | 3 | 4 | 5 | 7) #REQUIRED SDValue (Day | GoodTillCancel | AtTheOpening | ImmediateOrCancel | FillOrKill | GoodTillCrossing | AtTheClose) #IMPLIED > <!ELEMENT GTD_TimeInForce (ExpireDate | ExpireTime)> <!ATTLIST GTD_TimeInForce FIXTag CDATA #FIXED '59' DataType CDATA #FIXED 'Char' Value CDATA #FIXED '6' SDValue CDATA #FIXED 'GoodTillDate' >
60	TransactTime	UTCTime stamp	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT TransactTime (#PCDATA)> <!ATTLIST TransactTime FIXTag CDATA #FIXED '60' DataType CDATA #FIXED 'UTCTimestamp' >

61	Urgency	char	Urgency flag Valid values: 0 = Normal 1 = Flash 2 = Background	<!ELEMENT Urgency EMPTY> <!ATTLIST Urgency FIXTag CDATA #FIXED '61' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (Normal | Flash | Background) #IMPLIED >
62	ValidUntilTime	UTCTimestamp	Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT ValidUntilTime (#PCDATA)> <!ATTLIST ValidUntilTime FIXTag CDATA #FIXED '62' DataType CDATA #FIXED 'UTCTimestamp' >

63	SettlmntTyp	char	Indicates order settlement period. If present, FutSettDate (64) overrides this field. If both SettlmntTyp (63) and FutSettDate (64) are omitted, the default for SettlmntTyp (63) is 0 (Regular) Regular is defined as the default settlement period for the particular security on the exchange of execution. Valid values: 0 = Regular 1 = Cash 2 = Next Day 3 = T+2 4 = T+3 5 = T+4 6 = Future 7 = When And If Issued 8 = Sellers Option 9 = T+ 5 A = T+1	<!ELEMENT Settlement (SettType | FutureSettlement | SellersOptSettlement)> <!ELEMENT SettType (FutSettDate?)> <!ATTLIST SettType FIXTag CDATA #FIXED '63' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 7 | 9 | A) #REQUIRED SDValue (Regular | Cash | NextDay | T2 | T3 | T4 | WhenIssued | T5 | T1) #IMPLIED > <!ELEMENT FutureSettlement (FutSettDate)> <!ATTLIST FutureSettlement FIXTag CDATA #FIXED '63' DataType CDATA #FIXED 'char' Value CDATA #FIXED '6' SDValue CDATA #FIXED 'Future' > <!ELEMENT SellersOptSettlement (FutSettDate)> <!ATTLIST SellersOptSettlement FIXTag CDATA #FIXED '63' DataType CDATA #FIXED 'char' Value CDATA #FIXED '8' SDValue CDATA #FIXED 'SellersOpt' >

64	FutSettDate	LocalMkt Date	Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlmntTyp (63). This field is required if the value of SettlmntTyp (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlmntTyp (63) is 7 (When and If Issued) (expressed in local time at place of settlement)	<!ELEMENT FutSettDate (#PCDATA)> <!ATTLIST FutSettDate FIXTag CDATA #FIXED '64' DataType CDATA #FIXED 'LocalMktDate' >
65	SymbolSfx	String	Additional information about the security (e.g. preferred, warrants, etc.). Note also see SecurityType (167). Valid values: As defined in the NYSE Stock and bond Symbol Directory and in the AMEX Fitch Directory	<!ELEMENT SymbolSfx (#PCDATA)> <!ATTLIST SymbolSfx FIXTag CDATA #FIXED '65' DataType CDATA #FIXED 'String'>
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.	<!ELEMENT ListID (#PCDATA)> <!ATTLIST ListID FIXTag CDATA #FIXED '66' DataType CDATA #FIXED 'String' >
67	ListSeqNo	int	Sequence of individual order within list (i.e. ListSeqNo of TotNoOrds, 2 of 25, 3 of 25, . . .)	<!ELEMENT ListSeqNo (#PCDATA)> <!ATTLIST ListSeqNo FIXTag CDATA #FIXED '67' DataType CDATA #FIXED 'int' >
68	TotNoOrders (formerly named: ListNoOrds)	int	Total number of list order entries across all messages. Should be the sum of all NoOrders in each message that has repeating list order entries related to the same ListID. Used to support fragmentation. (Prior to FIX 4.2 this field was named "ListNoOrds")	<!ELEMENT TotNoOrders (#PCDATA)> <!ATTLIST TotNoOrders FIXTag CDATA #FIXED '68' DataType CDATA #FIXED 'int' >

69	ListExecInst	String	Free format text message containing list handling and execution instructions.	<!ELEMENT ListExecInst (#PCDATA)> <!ATTLIST ListExecInst FIXTag CDATA #FIXED '69' DataType CDATA #FIXED 'String' >
70	AllocID	String	Unique identifier for allocation message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AllocID (#PCDATA)> <!ATTLIST AllocID FIXTag CDATA #FIXED '70' DataType CDATA #FIXED 'String' >

71	AllocTransType	char	Identifies allocation transaction type Valid values: 0 = New 1 = Replace 2 = Cancel 3 = Preliminary (without MiscFees and NetMoney) **(Removed/Replaced)** 4 = Calculated (includes MiscFees and NetMoney) **(Removed/Replaced)** 5 = Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney) **(Removed/Replaced)** ***** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *****	<!ELEMENT AllocTransType (AllocNew | AllocReplace | AllocCancel)> <!--RefAllocID required for Calc, replace, or cancel Calc includes fees and net monies --> <!ELEMENT AllocNew EMPTY> <!ATTLIST AllocNew FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' Value CDATA #FIXED '0' > <!ELEMENT AllocReplace (RefAllocID)> <!ATTLIST AllocReplace FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' Value CDATA #FIXED '1' > <!ELEMENT AllocCancel (RefAllocID)> <!ATTLIST AllocCancel FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' Value CDATA #FIXED '2' > <!ELEMENT AllocCalc EMPTY> <!ATTLIST AllocCalc FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' Value CDATA #FIXED '4' > <!ELEMENT AllocCalcXPrelim EMPTY> <!ATTLIST AllocCalcXPrelim FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' Value CDATA #FIXED '5' >

72	RefAllocID	String	Reference identifier to be used with AllocTransType=Replace or Cancel or with AllocType = "Sellside Calculated Using Preliminary". (Prior to FIX 4.1 this field was of type int)	<!ELEMENT RefAllocID (#PCDATA)> <!ATTLIST RefAllocID FIXTag CDATA #FIXED '72' DataType CDATA #FIXED 'String' >
73	NoOrders	NumInGroup	Indicates number of orders to be combined for average pricing and allocation.	<!ELEMENT NoOrders (#PCDATA)> <!ATTLIST NoOrders FIXTag CDATA #FIXED '73' DataType CDATA #FIXED 'NumInGroup' >
74	AvgPrxPrecision	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.	<!ELEMENT AvgPrxPrecision (#PCDATA)> <!ATTLIST AvgPrxPrecision FIXTag CDATA #FIXED '74' DataType CDATA #FIXED 'int' >
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).	<!ELEMENT TradeDate (#PCDATA)> <!ATTLIST TradeDate FIXTag CDATA #FIXED '75' DataType CDATA #FIXED 'LocalMktDate' >
~~76~~	~~ExecBroker~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Identifies executing / give-up broker. Standard NASD market-maker mnemonic is preferred.~~	[n/a for FIXML – replaced]
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)	char	Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together. Valid Values: O = Open C = Close R = Rolled F = FIFO	<!ELEMENT PositionEffect EMPTY> <!ATTLIST PositionEffect FIXTag CDATA #FIXED '77' DataType CDATA #FIXED 'char' Value (O | C | R | F) #REQUIRED SDValue (Open | Close | Rolled | FIFO) #IMPLIED >

78	NoAllocs	NumInGroup	Number of repeating AllocAccount/AllocPrice entries.	<!ELEMENT NoAllocs (#PCDATA)> <!ATTLIST NoAllocs FIXTag CDATA #FIXED '78' DataType CDATA #FIXED 'NumInGroup' >
79	AllocAccount	String	Sub-account mnemonic	<!ELEMENT AllocAccount (#PCDATA)> <!ATTLIST AllocAccount FIXTag CDATA #FIXED '79' DataType CDATA #FIXED 'String' >
80	AllocQty (formerly named: AllocShares prior to FIX 4.3)	Qty	Quantity to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int)	<!ELEMENT AllocQty (#PCDATA)> <!ATTLIST AllocQty FIXTag CDATA #FIXED '80' DataType CDATA #FIXED 'Qty' >
81	ProcessCode	char	Processing code for sub-account. Absence of this field in AllocAccount / AllocPrice/AllocQty / 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	<!ELEMENT ProcessCode EMPTY> <!ATTLIST ProcessCode FIXTag CDATA #FIXED '81' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (Regular | SoftDollar | StepIn | StepOut | StepInSoft | StepOutSoft | PlanSponsor) #IMPLIED >
82	NoRpts	NumInGroup	Total number of reports within series.	<!ELEMENT NoRpts (#PCDATA)> <!ATTLIST NoRpts FIXTag CDATA #FIXED '82' DataType CDATA #FIXED 'NumInGroup' >
83	RptSeq	int	Sequence number of message within report series.	<!ELEMENT RptSeq (#PCDATA)> <!ATTLIST RptSeq FIXTag CDATA #FIXED '83' DataType CDATA #FIXED 'int' >

84	CxlQty	Qty	Total quantity canceled for this order. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT CxlQty (#PCDATA)> <!ATTLIST CxlQty FIXTag CDATA #FIXED '84' DataType CDATA #FIXED 'Qty' >
85	NoDlvyInst (no longer used)	int	Number of delivery instruction fields to follow No longer used. Included here for reference to prior versions.	[n/a for FIXML – replaced]
86	DlvyInst (no longer used)	String	Free format text field to indicate delivery instructions No longer used. Included here for reference to prior versions.	[n/a for FIXML – replaced]

87	AllocStatus	int	Identifies status of allocation. Valid values: 0 = accepted (successfully processed) 1 = rejected 2 = partial accept 3 = received (received, not yet processed)	<!ELEMENT AllocStatus (AllocStatusAccepted | AllocStatusRejected | AllocStatusPartialAccept | AllocStatusReceived)> <!ELEMENT AllocStatusAccepted EMPTY> <!ATTLIST AllocStatusAccepted FIXTag CDATA #FIXED '87' DataType CDATA #FIXED 'int' Value CDATA #FIXED '0' > <!ELEMENT AllocStatusRejected (AllocRejCode)> <!ATTLIST AllocStatusRejected FIXTag CDATA #FIXED '87' DataType CDATA #FIXED 'int' Value CDATA #FIXED '1' > <!ELEMENT AllocStatusPartialAccept EMPTY> <!ATTLIST AllocStatusPartialAccept FIXTag CDATA #FIXED '87' DataType CDATA #FIXED 'int' Value CDATA #FIXED '2' > <!ELEMENT AllocStatusReceived EMPTY> <!ATTLIST AllocStatusReceived FIXTag CDATA #FIXED '87' DataType CDATA #FIXED 'int' Value CDATA #FIXED '3' >

88	AllocRejCode	int	Identifies reason for rejection. Valid values: 0 = unknown account(s) 1 = incorrect quantity 2 = incorrect average price 3 = unknown executing broker mnemonic 4 = commission difference 5 = unknown OrderID 6 = unknown ListID 7 = other	<!ELEMENT AllocRejCode EMPTY> <!ATTLIST AllocRejCode FIXTag CDATA #FIXED '88' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (UnknownAcct | IncorrectQty | IncorrectAvgPrc | IncorrectBrkMnc | CommDiff | UnknownOrdID | UnknownListID | Other) #IMPLIED >
89	Signature	data	Electronic signature	[n/a for FIXML – not used]
90	SecureDataLen	Length	Length of encrypted message	[n/a for FIXML – not used]
91	SecureData	data	Actual encrypted data stream	[n/a for FIXML – not used]
~~92~~	~~BrokerOfCredit~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Broker to receive trade credit.~~	[n/a for FIXML – replaced]
93	SignatureLength	Length	Number of bytes in signature field.	[n/a for FIXML – not used]
94	EmailType	char	Email message type. Valid values: 0 = New 1 = Reply 2 = Admin Reply	<!ELEMENT EmailType EMPTY> <!ATTLIST EmailType FIXTag CDATA #FIXED '94' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (New | Reply | AdminReply) #IMPLIED >
95	RawDataLength	Length	Number of bytes in raw data field.	[n/a for FIXML – not used]

96	RawData	data	Unformatted raw data, can include bitmaps, word processor documents, etc.	<!ELEMENT RawData (#PCDATA)> <!ATTLIST RawData FIXTag CDATA #FIXED '96' packed (base64 | none) #IMPLIED packedFIXTag CDATA #FIXED 'XXX' >
97	PossResend	Boolean	Indicates that message may contain information that has been sent under another sequence number. Valid Values: Y=Possible resend N=Original transmission	<!ELEMENT PossResend EMPTY> <!ATTLIST PossResend FIXTag CDATA #FIXED '97' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (PossResend | OrigTrans) #IMPLIED >
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)	[n/a for FIXML – not used]
99	StopPx	Price	Price per unit of quantity (e.g. per share)	<!ELEMENT StopPx (#PCDATA)> <!ATTLIST StopPx FIXTag CDATA #FIXED '99' DataType CDATA #FIXED 'Price' >
100	ExDestination	Exchange	Execution destination as defined by institution when order is entered. Valid values: See "Appendix 6-C"	<!ELEMENT ExDestination EMPTY> <!ATTLIST ExDestination FIXTag CDATA #FIXED '100' DataType CDATA #FIXED 'Exchange' Value (%isoMICCode;) #REQUIRED >

~~101~~	(Not Defined)	n/a	This field has not been defined.	[n/a for FIXML – replaced]
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 did not match last TransactTime of order 6 = Duplicate ClOrdID received	<!ELEMENT CxlRejReason EMPTY> <!ATTLIST CxlRejReason FIXTag CDATA #FIXED '102' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (TooLate | Unknown | BrokerOpt | AlreadyPendingCxl | UnableToProcess | OrigOrdModTimeMismatch | DupClOrdID) #IMPLIED >
103	OrdRejReason	int	Code to identify reason for order rejection. 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	<!ELEMENT OrderRejReason EMPTY> <!ATTLIST OrderRejReason FIXTag CDATA #FIXED '103' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED SDValue (BrokerOpt | UnknownSym | ExchClosed | ExceedsLim | TooLate | Unknown | Duplicate | DuplicateVerbal | Stale | TradeAlongReq | InvInvID | UnsuppOrderChar | Surveillence) #IMPLIED >

104	IOIQualifier	char	Code to qualify IOI use. Valid values: A = All or none B = Market On Close (MOC) (held to close) C = At the close (around/not held to close) D = VWAP (Volume Weighted Avg Price) I = In touch with L = Limit M = More behind O = At the open P = Taking a position Q = At the Market (previously called Current Quote) R = Ready to trade S = Portfolio shown T = Through the day V = Versus W = Indication - Working away X = Crossing opportunity Y = At the Midpoint Z = Pre-open (see Volume 1: "Glossary" for value definitions)	<!ELEMENT IOI_Qualifier EMPTY> <!ATTLIST IOI_Qualifier FIXTag CDATA #FIXED '104' DataType CDATA #FIXED 'char' Value (A | C | D | I | L | M | O | P | Q | R | S | T | V | W | X | Y | Z) #REQUIRED SDValue (AON | AtClose | VWAP | InTouch | Limit | MoreBehind | AtOpen | TakePosition | AtMarket | ReadyTrade | PortShow | ThroughDay | Versus | IndWrkAway | CrossOpp | AtMid | PreOpen) #IMPLIED >
105	~~WaveNo~~	String	No longer used as of FIX 4.3. Included here for reference to prior versions.	[n/a for FIXML – replaced]
106	Issuer	String	Company name of security issuer (e.g. International Business Machines) ***see also Volume 7: "PRODUCT: FIXED INCOME - Euro Soverign Issuer Codes"***	<!ELEMENT Issuer (#PCDATA)> <!ATTLIST Issuer FIXTag CDATA #FIXED '106' DataType CDATA #FIXED 'String' >
107	SecurityDesc	String	Security description.	<!ELEMENT SecurityDesc (#PCDATA)> <!ATTLIST SecurityDesc FIXTag CDATA #FIXED '107' DataType CDATA #FIXED 'String' >

108	HeartBtInt	int	Heartbeat interval (seconds)	[n/a for FIXML – not used]
~~109~~	~~ClientID~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Firm identifier used in third party-transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).~~	[n/a for FIXML – replaced]
110	MinQty	Qty	Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT MinQty (#PCDATA)> <!ATTLIST MinQty FIXTag CDATA #FIXED '110' DataType CDATA #FIXED 'Qty' >
111	MaxFloor	Qty	Maximum quantity (e.g. number of shares) within an order to be shown on the exchange floor at any given time. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT MaxFloor (#PCDATA)> <!ATTLIST MaxFloor FIXTag CDATA #FIXED '111' DataType CDATA #FIXED 'Qty' >
112	TestReqID	String	Identifier included in Test Request message to be returned in resulting Heartbeat	[n/a for FIXML – not used]
113	ReportToExch	Boolean	Identifies party of trade responsible for exchange reporting. Valid values: Y = Indicates that party receiving message must report trade N = Indicates that party sending message will report trade	<!ELEMENT ReportToExch EMPTY> <!ATTLIST ReportToExch FIXTag CDATA #FIXED '113' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (PartyMustRpt | PartySendingWillRpt) #IMPLIED >

114	LocateReqd	Boolean	Indicates whether the broker is to locate the stock in conjunction with a short sell order. Valid values: Y = Indicates the broker is responsible for locating the stock N = Indicates the broker is not required to locate	<!ELEMENT LocateReqd EMPTY> <!ATTLIST LocateReqd FIXTag CDATA #FIXED '114' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (BrokerLocates | BrokerNotLocate) #IMPLIED >
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.	<!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>
116	OnBehalfOfSubID	String	Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party	<!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>
117	QuoteID	String	Unique identifier for quote	<!ELEMENT QuoteID (#PCDATA)> <!ATTLIST QuoteID FIXTag CDATA #FIXED '117' DataType CDATA #FIXED 'String' >
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.	<!ELEMENT NetMoney (#PCDATA)> <!ATTLIST NetMoney FIXTag CDATA #FIXED '118' DataType CDATA #FIXED 'Amt' >
119	SettlCurrAmt	Amt	Total amount due expressed in settlement currency (includes the effect of the forex transaction)	<!ELEMENT SettlCurrAmt (#PCDATA)> <!ATTLIST SettlCurrAmt FIXTag CDATA #FIXED '119' DataType CDATA #FIXED 'Amt' >
120	SettlCurrency	Currency	Currency code of settlement denomination.	<!ELEMENT SettlCurrency (#PCDATA)> <!ATTLIST SettlCurrency FIXTag CDATA #FIXED '120' DataType CDATA #FIXED 'Currency' >

121	ForexReq	Boolean	Indicates request for forex accommodation trade to be executed along with security transaction. Valid values: Y = Execute Forex after security trade N = Do not execute Forex after security trade	<!ELEMENT ForexReqOrder (SettlCurrency)> <!ATTLIST ForexReqOrder FIXTag CDATA #FIXED '121' DataType CDATA #FIXED 'Boolean' Value CDATA #FIXED 'Y' SDValue CDATA #FIXED 'Yes' > <!ELEMENT ForexReq EMPTY> <!ATTLIST ForexReq FIXTag CDATA #FIXED '121' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
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.	[n/a for FIXML – not used]
123	GapFillFlag	Boolean	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Valid values: Y = Gap Fill message, MsgSeqNum field valid N = Sequence Reset, ignore MsgSeqNum	[n/a for FIXML – not used]
124	NoExecs	NumInGroup	No of execution repeating group entries to follow.	<!ELEMENT NoExecs (#PCDATA)> <!ATTLIST NoExecs FIXTag CDATA #FIXED '124' DataType CDATA #FIXED 'NumInGroup' >
~~125~~	~~CxlType~~ (no longer used)	char	No longer used. Included here for reference to prior versions.	[n/a for FIXML – replaced]

126	ExpireTime	UTCTimestamp	Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT ExpireTime (#PCDATA)> <!ATTLIST ExpireTime FIXTag CDATA #FIXED '126' DataType CDATA #FIXED 'UTCTimestamp' >
127	DKReason	char	Reason for execution rejection. Valid values: A = Unknown symbol B = Wrong side C = Quantity exceeds order D = No matching order E = Price exceeds limit Z = Other	<!ELEMENT DK_Reason EMPTY> <!ATTLIST DK_Reason FIXTag CDATA #FIXED '127' DataType CDATA #FIXED 'char' Value (A | B | C | D | E | Z) #REQUIRED SDValue (UnknownSymbol | WrongSide | QuantityExceedsOrder | NoMatch | PriceExceedsLimit | Other) #IMPLIED >
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 field and the ultimate receiver firm ID in this field.	<!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>
129	DeliverToSubID	String	Assigned value used to identify specific message recipient (i.e. trader) if the message is delivered by a third party	<!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>
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: Y = Natural N = Not natural	<!ELEMENT IOI_NaturalFlag EMPTY> <!ATTLIST IOI_NaturalFlag FIXTag CDATA #FIXED '130' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Natural | NotNatural) #IMPLIED >
131	QuoteReqID	String	Unique identifier for quote request	<!ELEMENT QuoteReqID (#PCDATA)> <!ATTLIST QuoteReqID FIXTag CDATA #FIXED '131' DataType CDATA #FIXED 'String' >

132	BidPx	Price	Bid price/rate	<!ELEMENT BidPx (#PCDATA)> <!ATTLIST BidPx FIXTag CDATA #FIXED '132' DataType CDATA #FIXED 'Price' >
133	OfferPx	Price	Offer price/rate	<!ELEMENT OfferPx (#PCDATA)> <!ATTLIST OfferPx FIXTag CDATA #FIXED '133' DataType CDATA #FIXED 'Price' >
134	BidSize	Qty	Quantity of bid (Prior to FIX 4.2 this field was of type int)	<!ELEMENT BidSize (#PCDATA)> <!ATTLIST BidSize FIXTag CDATA #FIXED '134' DataType CDATA #FIXED 'Qty' >
135	OfferSize	Qty	Quantity of offer (Prior to FIX 4.2 this field was of type int)	<!ELEMENT OfferSize (#PCDATA)> <!ATTLIST OfferSize FIXTag CDATA #FIXED '135' DataType CDATA #FIXED 'Qty' >
136	NoMiscFees	NumInGroup	Number of repeating groups of miscellaneous fees	<!ELEMENT NoMiscFees (#PCDATA)> <!ATTLIST NoMiscFees FIXTag CDATA #FIXED '136' DataType CDATA #FIXED 'NumInGroup' >
137	MiscFeeAmt	Amt	Miscellaneous fee value	<!ELEMENT MiscFeeAmt (#PCDATA)> <!ATTLIST MiscFeeAmt FIXTag CDATA #FIXED '137' DataType CDATA #FIXED 'Amt' >
138	MiscFeeCurr	Currency	Currency of miscellaneous fee	<!ELEMENT MiscFeeCurr (#PCDATA)> <!ATTLIST MiscFeeCurr FIXTag CDATA #FIXED '138' DataType CDATA #FIXED 'Currency' >

139	MiscFeeType	char	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	<!ELEMENT MiscFeeType EMPTY> <!ATTLIST MiscFeeType FIXTag CDATA #FIXED '139' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED SDValue (Reg | Tax | LocalComm | ExchFee | Stamp | Levy | Other | Markup | Consumption) #IMPLIED >
140	PrevClosePx	Price	Previous closing price of security.	<!ELEMENT PrevClosePx (#PCDATA)> <!ATTLIST PrevClosePx FIXTag CDATA #FIXED '140' DataType CDATA #FIXED 'Price' >
141	ResetSeqNumFlag	Boolean	Indicates that the both sides of the FIX session should reset sequence numbers. Valid values: Y = Yes, reset sequence numbers N = No	[n/a for FIXML – not used]
142	SenderLocationID	String	Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)	<!ELEMENT Sender (CompID , SubID? , LocationID?)>
143	TargetLocationID	String	Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader)	<!ELEMENT Target (CompID , SubID? , LocationID?)>
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	<!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>

145	DeliverToLocationID	String	Assigned value used to identify specific message recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party	<!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>
146	NoRelatedSym	NumInGroup	Specifies the number of repeating symbols specified.	<!ELEMENT NoRelatedSym (#PCDATA)> <!ATTLIST NoRelatedSym FIXTag CDATA #FIXED '146' DataType CDATA #FIXED 'NumInGroup' >
147	Subject	String	The subject of an Email message	<!ELEMENT Subject (#PCDATA)> <!ATTLIST Subject FIXTag CDATA #FIXED '147' DataType CDATA #FIXED 'String' >
148	Headline	String	The headline of a News message	<!ELEMENT Headline (#PCDATA)> <!ATTLIST Headline FIXTag CDATA #FIXED '148' DataType CDATA #FIXED 'String' >
149	URLLink	String	A URL (Uniform Resource Locator) link to additional information (i.e. ***http://www.XYZ.com/research.html***)	<!ELEMENT URLLink (#PCDATA)> <!ATTLIST URLLink FIXTag CDATA #FIXED '149' DataType CDATA #FIXED 'String' >

150	ExecType	char	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus will always identify the current order status (i.e. Partially Filled) Valid values: 0 = New ~~1 = Partial fill~~ **(Replaced)** ~~2 = Fill~~ **(Replaced)** 3 = Done for day 4 = Canceled 5 = Replace 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 (ExecutionRpt sent unsolicited by sellside, with ExecRestatementReason set) E = Pending Replace (e.g. result of Order Cancel/Replace Request) F = Trade (partial fill or fill) G = Trade Correct (formerly an ExecTransType) H = Trade Cancel (formerly an ExecTransType) I = Order Status (formerly an ExecTransType) ***** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *****	<!ELEMENT ExecType EMPTY> <!ATTLIST ExecType FIXTag CDATA #FIXED '150' DataType CDATA #FIXED 'char' Value (0 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I) #REQUIRED SDValue (New | Done | Canceled | Replaced | PendingCxl | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | Restated | PendingReplace | Trade | TradeCorrect | TradeCancel | OrderStatus) #IMPLIED >

151	LeavesQty	Qty	Quantity open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT LeavesQty (#PCDATA)> <!ATTLIST LeavesQty FIXTag CDATA #FIXED '151' DataType CDATA #FIXED 'Qty' >
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) based upon this amount to be used for the actual order and subsequent messages.	<!ELEMENT CashOrderQty (#PCDATA)> <!ATTLIST CashOrderQty FIXTag CDATA #FIXED '152' DataType CDATA #FIXED 'Qty' >
153	AllocAvgPx	Price	AvgPx for a specific AllocAccount	<!ELEMENT AllocAvgPx (#PCDATA)> <!ATTLIST AllocAvgPx FIXTag CDATA #FIXED '153' DataType CDATA #FIXED 'Price' >
154	AllocNetMoney	Amt	NetMoney for a specific AllocAccount	<!ELEMENT AllocNetMoney (#PCDATA)> <!ATTLIST AllocNetMoney FIXTag CDATA #FIXED '154' DataType CDATA #FIXED 'Amt' >
155	SettlCurrFxRate	float	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency	<!ELEMENT SettlCurrFxRate (#PCDATA)> <!ATTLIST SettlCurrFxRate FIXTag CDATA #FIXED '155' DataType CDATA #FIXED 'float' >
156	SettlCurrFxRateCalc	char	Specifies whether or not SettlCurrFxRate should be multiplied or divided. M = Multiply D = Divide	<!ELEMENT SettlCurrFxRateCalc (#PCDATA)> <!ATTLIST SettlCurrFxRateCalc FIXTag CDATA #FIXED '156' DataType CDATA #FIXED 'char' >

157	NumDaysInterest	int	Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.	<!ELEMENT NumDaysInterest (#PCDATA)> <!ATTLIST NumDaysInterest FIXTag CDATA #FIXED '157' DataType CDATA #FIXED 'int' >
158	AccruedInterestRate	Percentage	Accrued Interest Rate for convertible bonds and fixed income	<!ELEMENT AccruedInterestRate (#PCDATA)> <!ATTLIST AccruedInterestRate FIXTag CDATA #FIXED '158' DataType CDATA #FIXED 'float' >
159	AccruedInterestAmt	Amt	Amount of Accrued Interest for convertible bonds and fixed income	<!ELEMENT AccruedInterestAmt (#PCDATA)> <!ATTLIST AccruedInterestAmt FIXTag CDATA #FIXED '159' DataType CDATA #FIXED 'Amt' >
160	SettlInstMode	char	Indicates mode used for Settlement Instructions Valid values: 0 = Default 1 = Standing Instructions Provided 2 = Specific Allocation Account Overriding 3 = Specific Allocation Account Standing 4 = Specific Order for a single account (for CIV)	<!ELEMENT SettlInstMode EMPTY> <!ATTLIST SettlInstMode FIXTag CDATA #FIXED '160' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Default | SIProvided | AccountOverriding | AccountStanding | CIVOrderSingleAcct) #IMPLIED >
161	AllocText	String	Free format text related to a specific AllocAccount.	<!ELEMENT AllocText (#PCDATA)> <!ATTLIST AllocText FIXTag CDATA #FIXED '161' DataType CDATA #FIXED 'String' >
162	SettlInstID	String	Unique identifier for Settlement Instructions message.	<!ELEMENT SettlInstID (#PCDATA)> <!ATTLIST SettlInstID FIXTag CDATA #FIXED '162' DataType CDATA #FIXED 'String' >

163	SettlInstTransType	char	Settlement Instructions message transaction type Valid values: N = New C = Cancel R = Replace	<!ELEMENT SettlInstTransType EMPTY> <!ATTLIST SettlInstTransType FIXTag CDATA #FIXED '163' DataType CDATA #FIXED 'char' Value (N | C | R) #REQUIRED SDValue (New | Cancel | Replace) #IMPLIED >
164	EmailThreadID	String	Unique identifier for an email thread (new and chain of replies)	<!ELEMENT EmailThreadID (#PCDATA)> <!ATTLIST EmailThreadID FIXTag CDATA #FIXED '164' DataType CDATA #FIXED 'String' >
165	SettlInstSource	char	Indicates source of Settlement Instructions Valid values: 1 = Broker's Instructions 2 = Institution's Instructions 3 = Investor (e.g. CIV use)	<!ELEMENT SettlInstSource EMPTY> <!ATTLIST SettlInstSource FIXTag CDATA #FIXED '165' DataType CDATA #FIXED 'char' Value (1 | 2) #REQUIRED SDValue (BrokerInstr | InstInstr) #IMPLIED >

~~166~~	~~SettlLocation~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Identifies Settlement Depository or Country Code (ISITC spec)~~ ~~Valid values:~~ ~~CED = CEDEL~~ ~~DTC = Depository Trust Company~~ ~~EUR = Euroclear~~ ~~FED = Federal Book Entry~~ ~~PNY= Physical~~ ~~PTC = Participant Trust Company~~ ~~ISO Country Code = Local Market Settle Location~~	[n/a for FIXML – replaced]
167	SecurityType	String	Indicates type of security. See also the Product and CFICode fields. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Valid values (grouped by Product field value):	<!ELEMENT SecurityType (Agency | Option | Future | Corporate | ForeignExchange | Equity | Government | Loan | MoneyMarket | Mortgage | Municipal | MutualFund | Warrant)>
			AGENCY FAC = Federal Agency Coupon FADN = Federal Agency Discount Note PEF = Private Export Funding Identify the Issuer in the "Issuer" field(106)	

			***** REPLACED values - See "Replaced Features and Supported Approach" ***** ~~COMMODITY~~ ~~FUT = Future~~ ~~OPT = Option~~ Note: COMMODITY Product includes Bond, Interest Rate, Currency, Currency Spot Options, Crops/Grains, Foodstuffs, Livestock, Fibers, Lumber/Rubber, Oil/Gas/Electricity, Precious/Major Metal, and Industrial Metal. Use CFICode for more granular definition if necessary.	
			CORPORATE CORP = Corporate Bond CPP = Corporate Private Placement CB = Convertible Bond DUAL = Dual Currency XLINKD = Indexed Linked STRUCT = Structured Notes YANK = Yankee Corporate Bond	
			CURRENCY FOR = Foreign Exchange Contract	
			EQUITY CS = Common Stock PS = Preferred Stock	
			WAR - Warrant now is listed under Municipals for consistency with Bloomberg fixed income product types. For equity warrants - use the CFICode instead.	

			GOVERNMENT BRADY = Brady Bond 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 UST = US Treasury Note/Bond USTB = US Treasury Bill ***see also Volume 7: "PRODUCT: FIXED INCOME - Euro Soverign SecurityType Values"***	
			INDEX Note: "Indices" includes: Stock, Index Spot Options, Commodity, Physical Index Options, Share/Ratio, and Spreads. For index types use the CFICode.	
			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	

			MONEYMARKET BA = Bankers Acceptance BN = Bank Notes BOX = Bill of Exchanges CD = Certificate of Deposit CL = Call Loans CP = Commercial Paper DN = Deposit Notes LQN = Liquidity Note MTN = Medium Term Notes ONITE = Overnight PN = Promissory Note PZFJ = Plazos Fijos RP = Repurchase Agreement RVRP = Reverse Repurchase Agreement STN = Short Term Loan Note TD = Time Deposit XCN = Extended Comm Note	
			MORTGAGE POOL = Agency Pools 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 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 (i.e. any kind of open-ended "Collective Investment Vehicle") MLEG = Multi-leg instrument (e.g. options strategy or futures spread. CFICode can be used to identify if options-based, futures-based, etc.) NONE = No Security Type ? = "Wildcard" entry (used on Security Definition Request message)	
168	EffectiveTime	UTCTime stamp	Time the details within the message should take effect (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT EffectiveTime (#PCDATA)> <!ATTLIST EffectiveTime FIXTag CDATA #FIXED '168' DataType CDATA #FIXED 'UTCTimestamp' >

169	StandInstDbType	int	Identifies the Standing Instruction database used Valid values: 0 = Other 1 = DTC SID 2 = Thomson ALERT 3 = A Global Custodian (StandInstDbName must be provided)	<!ELEMENT StandInstDbType EMPTY> <!ATTLIST StandInstDbType FIXTag CDATA #FIXED '169' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Other | SID | ALERT | Custodian) #IMPLIED >
170	StandInstDbName	String	Name of the Standing Instruction database represented with StandInstDbType (i.e. the Global Custodian's name).	<!ELEMENT StandInstDbName (#PCDATA)> <!ATTLIST StandInstDbName FIXTag CDATA #FIXED '170' DataType CDATA #FIXED 'String' >
171	StandInstDbID	String	Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.	<!ELEMENT StandInstDbID (#PCDATA)> <!ATTLIST StandInstDbID FIXTag CDATA #FIXED '171' DataType CDATA #FIXED 'String' >
172	SettlDeliveryType	int	Identifies type of settlement 0 = "Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment 1 = "Free": Deliver (if Sell) or Receive (if Buy) Free	<!ELEMENT SettlDeliveryType (#PCDATA)> <!ATTLIST SettlDeliveryType FIXTag CDATA #FIXED '172' DataType CDATA #FIXED 'int' >
173	SettlDepositoryCode	String	Broker's account code at the depository (i.e. CEDEL ID for CEDEL, FINS for DTC, or Euroclear ID for Euroclear) if SettlLocation is a depository	<!ELEMENT SettlDepositoryCode (#PCDATA)> <!ATTLIST SettlDepositoryCode FIXTag CDATA #FIXED '173' DataType CDATA #FIXED 'String' >
174	SettlBrkrCode	String	BIC (Bank Identification Code—Swift managed) code of the broker involved (i.e. for multi-company brokerage firms)	<!ELEMENT SettlBrkrCode (#PCDATA)> <!ATTLIST SettlBrkrCode FIXTag CDATA #FIXED '174' DataType CDATA #FIXED 'String' >

175	SettlInstCode	String	BIC (Bank Identification Code—Swift managed) code of the institution involved (i.e. for multi-company institution firms)	<!ELEMENT SettlInstCode (#PCDATA)> <!ATTLIST SettlInstCode FIXTag CDATA #FIXED '175' DataType CDATA #FIXED 'String' >
176	SecuritySettlAgentName	String	Name of SettlInstSource's local agent bank if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentName (#PCDATA)> <!ATTLIST SecuritySettlAgentName FIXTag CDATA #FIXED '176' DataType CDATA #FIXED 'String' >
177	SecuritySettlAgentCode	String	BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentCode (#PCDATA)> <!ATTLIST SecuritySettlAgentCode FIXTag CDATA #FIXED '177' DataType CDATA #FIXED 'String' >
178	SecuritySettlAgentAcctNum	String	SettlInstSource's account number at local agent bank if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentAcctNum (#PCDATA)> <!ATTLIST SecuritySettlAgentAcctNum FIXTag CDATA #FIXED '178' DataType CDATA #FIXED 'String' >
179	SecuritySettlAgentAcctName	String	Name of SettlInstSource's account at local agent bank if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentAcctName (#PCDATA)> <!ATTLIST SecuritySettlAgentAcctName FIXTag CDATA #FIXED '179' DataType CDATA #FIXED 'String' >
180	SecuritySettlAgentContactName	String	Name of contact at local agent bank for SettlInstSource's account if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentContactName (#PCDATA)> <!ATTLIST SecuritySettlAgentContactName FIXTag CDATA #FIXED '180' DataType CDATA #FIXED 'String' >

181	SecuritySettlAgentContactPhone	String	Phone number for contact at local agent bank if SettlLocation is not a depository	<!ELEMENT SecuritySettlAgentContactPhone (#PCDATA)> <!ATTLIST SecuritySettlAgentContactPhone FIXTag CDATA #FIXED '181' DataType CDATA #FIXED 'String' >
182	CashSettlAgentName	String	Name of SettlInstSource's local agent bank if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentName (#PCDATA)> <!ATTLIST CashSettlAgentName FIXTag CDATA #FIXED '182' DataType CDATA #FIXED 'String' >
183	CashSettlAgentCode	String	BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentCode (#PCDATA)> <!ATTLIST CashSettlAgentCode FIXTag CDATA #FIXED '183' DataType CDATA #FIXED 'String' >
184	CashSettlAgentAcctNum	String	SettlInstSource's account number at local agent bank if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentAcctNum (#PCDATA)> <!ATTLIST CashSettlAgentAcctNum FIXTag CDATA #FIXED '184' DataType CDATA #FIXED 'String' >
185	CashSettlAgentAcctName	String	Name of SettlInstSource's account at local agent bank if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentAcctName (#PCDATA)> <!ATTLIST CashSettlAgentAcctName FIXTag CDATA #FIXED '185' DataType CDATA #FIXED 'String' >
186	CashSettlAgentContactName	String	Name of contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentContactName (#PCDATA)> <!ATTLIST CashSettlAgentContactName FIXTag CDATA #FIXED '186' DataType CDATA #FIXED 'String' >

187	CashSettlAgentContactPhone	String	Phone number for contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free	<!ELEMENT CashSettlAgentContactPhone (#PCDATA)> <!ATTLIST CashSettlAgentContactPhone FIXTag CDATA #FIXED '187' DataType CDATA #FIXED 'String' >
188	BidSpotRate	Price	Bid F/X spot rate.	<!ELEMENT BidSpotRate (#PCDATA)> <!ATTLIST BidSpotRate FIXTag CDATA #FIXED '188' DataType CDATA #FIXED 'Price' >
189	BidForwardPoints	PriceOffset	Bid F/X forward points added to spot rate. May be a negative value.	<!ELEMENT BidForwardPoints (#PCDATA)> <!ATTLIST BidForwardPoints FIXTag CDATA #FIXED '189' DataType CDATA #FIXED 'PriceOffset' >
190	OfferSpotRate	Price	Offer F/X spot rate.	<!ELEMENT OfferSpotRate (#PCDATA)> <!ATTLIST OfferSpotRate FIXTag CDATA #FIXED '190' DataType CDATA #FIXED 'Price' >
191	OfferForwardPoints	PriceOffset	Offer F/X forward points added to spot rate. May be a negative value.	<!ELEMENT OfferForwardPoints (#PCDATA)> <!ATTLIST OfferForwardPoints FIXTag CDATA #FIXED '191' DataType CDATA #FIXED 'PriceOffset' >
192	OrderQty2	Qty	OrderQty of the future part of a F/X swap order.	<!ELEMENT OrderQty2 (#PCDATA)> <!ATTLIST OrderQty2 FIXTag CDATA #FIXED '192' DataType CDATA #FIXED 'Qty' >
193	FutSettDate2	LocalMktDate	FutSettDate of the future part of a F/X swap order.	<!ELEMENT FutSettDate2 (#PCDATA)> <!ATTLIST FutSettDate2 FIXTag CDATA #FIXED '193' DataType CDATA #FIXED 'LocalMktDate' >

194	LastSpotRate	Price	F/X spot rate.	<!ELEMENT LastSpotRate (#PCDATA)> <!ATTLIST LastSpotRate FIXTag CDATA #FIXED '194' DataType CDATA #FIXED 'Price' >
195	LastForwardPoints	PriceOffset	F/X forward points added to LastSpotRate. May be a negative value.	<!ELEMENT LastForwardPoints (#PCDATA)> <!ATTLIST LastForwardPoints FIXTag CDATA #FIXED '195' DataType CDATA #FIXED 'PriceOffset' >
196	AllocLinkID	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X “Netting” or “Swaps”. Should be unique.	<!ELEMENT AllocLinkID (#PCDATA)> <!ATTLIST AllocLinkID FIXTag CDATA #FIXED '196' DataType CDATA #FIXED 'String' >
197	AllocLinkType	int	Identifies the type of Allocation linkage when AllocLinkID is used. Valid values: 0 = F/X Netting 1 = F/X Swap	<!ELEMENT AllocLinkType EMPTY> <!ATTLIST AllocLinkType FIXTag CDATA #FIXED '197' DataType CDATA #FIXED 'int' Value (0 | 1) #REQUIRED SDValue (FXNetting | FXSwap) #IMPLIED >
198	SecondaryOrderID	String	Assigned by the party which accepts the order. Can be used to provide the OrderID used by an exchange or executing system.	<!ELEMENT SecondaryOrderID (#PCDATA)> <!ATTLIST SecondaryOrderID FIXTag CDATA #FIXED '198' DataType CDATA #FIXED 'String' >
199	NoIOIQualifiers	NumInGroup	Number of repeating groups of IOIQualifiers.	<!ELEMENT NoIOI_Qualifiers (#PCDATA)> <!ATTLIST NoIOI_Qualifiers FIXTag CDATA #FIXED '199' DataType CDATA #FIXED 'NumInGroup' >

200	MaturityMonthYear	month-year	Can be used with standardized derivatives vs. the MaturityDate field. Month and Year of the maturity (used for standardized futures and options). Format: YYYYMM (i.e. 199903)	<!ELEMENT MaturityMonthYear (#PCDATA)> <!ATTLIST MaturityMonthYear FIXTag CDATA #FIXED '200' DataType CDATA #FIXED 'month-year' >
~~201~~	~~PutOrCall~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Indicates whether an Option is for a put or call.~~ ~~Valid values:~~ ~~0 = Put~~ ~~1 = Call~~	[n/a for FIXML – replaced]
202	StrikePrice	Price	Strike Price for an Option.	<!ELEMENT StrikePrice (#PCDATA)> <!ATTLIST StrikePrice FIXTag CDATA #FIXED '202' DataType CDATA #FIXED 'Price' >
203	CoveredOrUncovered	int	Used for derivative products, such as options Valid values: 0 = Covered 1 = Uncovered	<!ELEMENT CoveredOrUncovered EMPTY> <!ATTLIST CoveredOrUncovered FIXTag CDATA #FIXED '203' DataType CDATA #FIXED 'int' Value (0 | 1) #REQUIRED SDValue (Covered | Uncovered) #IMPLIED >

~~204~~	~~CustomerOrFirm~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Used for options when delivering the order to an execution system/exchange to specify if the order is for a customer or the firm placing the order itself.~~ ~~Valid values:~~ ~~0 = Customer~~ ~~1 = Firm~~	[n/a for FIXML – replaced]
~~205~~	~~MaturityDay~~ (replaced)	~~day-of-month~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Day of month used in conjunction with MaturityMonthYear to specify the maturity date for SecurityType=FUT or SecurityType=OPT.~~ ~~Valid values:~~ ~~1-31~~	[n/a for FIXML – replaced]

206	OptAttribute	char	Can be used for SecurityType=OPT to identify a particular security. Valid values vary by SecurityExchange: ***** REPLACED values - See "Replaced Features and Supported Approach" ***** ~~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 1, etc).	<!ELEMENT OptAttribute (#PCDATA)> <!ATTLIST OptAttribute FIXTag CDATA #FIXED '206' DataType CDATA #FIXED 'char' >
207	SecurityExchange	Exchange	Market used to help identify a security. Valid values: See "Appendix 6-C"	<!ELEMENT SecurityExchange EMPTY> <!ATTLIST SecurityExchange FIXTag CDATA #FIXED '207' DataType CDATA #FIXED 'Exchange' Value (%isoMICCode;) #REQUIRED >
208	NotifyBrokerOfCredit	Boolean	Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker). Valid values: Y = Details should be communicated N = Details should not be communicated	<!ELEMENT NotifyBrokerOfCredit EMPTY> <!ATTLIST NotifyBrokerOfCredit FIXTag CDATA #FIXED '208' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

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	<!ELEMENT AllocHandInst EMPTY> <!ATTLIST AllocHandInst FIXTag CDATA #FIXED '209' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (Match | Forward | ForwardMatch) #IMPLIED >
210	MaxShow	Qty	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)	<!ELEMENT MaxShow (#PCDATA)> <!ATTLIST MaxShow FIXTag CDATA #FIXED '210' DataType CDATA #FIXED 'Qty' >
211	PegDifference	PriceOffset	Amount (signed) added to the price of the peg for a pegged order.	<!ELEMENT PegDifference (#PCDATA)> <!ATTLIST PegDifference FIXTag CDATA #FIXED '211' DataType CDATA #FIXED 'PriceOffset' >
212	XmlDataLen	Length	Length of the XmlData data block.	[n/a for FIXML – not used]
213	XmlData	data	Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.	[n/a for FIXML – not used]
214	SettlInstRefID	String	Reference identifier for the SettlInstID with Cancel and Replace SettlInstTransType transaction types.	<!ELEMENT SettlInstRefID (#PCDATA)> <!ATTLIST SettlInstRefID FIXTag CDATA #FIXED '214' DataType CDATA #FIXED 'String' >
215	NoRoutingIDs	NumInGroup	Number of repeating groups of RoutingID and RoutingType values. See Volume 3: "Pre-Trade Message Targeting/Routing"	<!ELEMENT NoRoutingIDs (#PCDATA)> <!ATTLIST NoRoutingIDs FIXTag CDATA #FIXED '215' DataType CDATA #FIXED 'NumInGroup' >

216	RoutingType	int	Indicates the type of RoutingID specified. Valid values: 1 = Target Firm 2 = Target List 3 = Block Firm 4 = Block List	<!ELEMENT RoutingType EMPTY> <!ATTLIST RoutingType FIXTag CDATA #FIXED '216' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (TargetFirm | TargetList | BlockFirm | BlockList) #IMPLIED >
217	RoutingID	String	Assigned value used to identify a specific routing destination.	<!ELEMENT RoutingID (#PCDATA)> <!ATTLIST RoutingID FIXTag CDATA #FIXED '217' DataType CDATA #FIXED 'String' >
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)	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 Benchmark field). Note: Basis points can be negative. Swap Spread: Target spread for a swap.	<!ELEMENT Spread (#PCDATA)> <!ATTLIST Spread FIXTag CDATA #FIXED '218' DataType CDATA #FIXED 'PriceOffset' >

219	Benchmark **(Deprecated)**	char	***** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" ***** For Fixed Income. Identifies the benchmark (e.g. used in conjunction with the Spread field). Valid values: 1 = CURVE 2 = 5-YR 3 = OLD-5 4 = 10-YR 5 = OLD-10 6 = 30-YR 7 = OLD-30 8 = 3-MO-LIBOR 9 = 6-MO-LIBOR	<!ELEMENT Benchmark EMPTY> <!ATTLIST Benchmark FIXTag CDATA #FIXED '219' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED SDValue (CURVE | 5-YR | OLD-5 | 10-YR | OLD-10 | 30-YR | OLD-30 | 3-MO-LIBOR | 6-MO-LIBOR) #IMPLIED >
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)	<!ELEMENT BenchmarkCurveCurrency EMPTY> <!ATTLIST BenchmarkCurveCurrency FIXTag CDATA #FIXED '220' DataType CDATA #FIXED 'Currency' Value (%isoCurrencyCode;) #REQUIRED>

221	BenchmarkCurveName	String	Name of benchmark curve. Valid values: MuniAAA FutureSWAP LIBID LIBOR (London Inter-Bank Offers) OTHER SWAP Treasury Euribor Pfandbriefe (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BenchmarkCurveName EMPTY> <!ATTLIST BenchmarkCurveName FIXTag CDATA #FIXED '221' DataType CDATA #FIXED 'String' Value (MuniAAA | FutureSWAP | LIBID | LIBOR | OTHER | SWAP | Treasury | Euribor | Pfandbriefe) #REQUIRED >
222	BenchmarkCurvePoint	String	Point on benchmark curve. Free form values: e.g. “1Y”, “7Y”, “INTERPOLATED”. Sample values: **1M** = combination of a number between 1-12 and a "M" for month **1Y** = 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)	<!ELEMENT BenchmarkCurvePoint (#PCDATA)> <!ATTLIST BenchmarkCurvePoint FIXTag CDATA #FIXED '222' DataType CDATA #FIXED 'String' >

223	CouponRate	Percentage	For Fixed Income. Coupon rate of the bond. Will be zero for step-up bonds.	<!ELEMENT CouponRate (#PCDATA)> <!ATTLIST CouponRate FIXTag CDATA #FIXED '223' DataType CDATA #FIXED 'float' >
224	CouponPaymentDate	UTCDate	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)	<!ELEMENT CouponPaymentDate (#PCDATA)> <!ATTLIST CouponPaymentDate FIXTag CDATA #FIXED '224' DataType CDATA #FIXED 'UTCDate' >
225	IssueDate	UTCDate	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT IssueDate (#PCDATA)> <!ATTLIST IssueDate FIXTag CDATA #FIXED '225' DataType CDATA #FIXED 'UTCDate' >
226	RepurchaseTerm	int	Number of business days before repurchase of a repo. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT RepurchaseTerm (#PCDATA)> <!ATTLIST RepurchaseTerm FIXTag CDATA #FIXED '226' DataType CDATA #FIXED 'int' >
227	RepurchaseRate	Percentage	Percent of par at which a Repo will be repaid. Represented as a percent, e.g. .9525 represents 95-1/4 percent of par. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT RepurchaseRate (#PCDATA)> <!ATTLIST RepurchaseRate FIXTag CDATA #FIXED '227' DataType CDATA #FIXED 'Percentage' >
228	Factor	float	Fraction for deriving Current face from Original face for TIPS, ABS or MBS Fixed Income securities. Note the fraction may be greater than, equal to or less than 1. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT Factor (#PCDATA)> <!ATTLIST Factor FIXTag CDATA #FIXED '228' DataType CDATA #FIXED 'float' >
229	TradeOriginationDate	UTCDate	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)	<!ELEMENT TradeOriginationDate (#PCDATA)> <!ATTLIST TradeOriginationDate FIXTag CDATA #FIXED '229' DataType CDATA #FIXED 'UTCDate' >

230	ExDate	UTCDate	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)	<!ELEMENT ExDate (#PCDATA)> <!ATTLIST ExDate FIXTag CDATA #FIXED '230' DataType CDATA #FIXED '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. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.	<!ELEMENT ContractMultiplier (#PCDATA)> <!ATTLIST ContractMultiplier FIXTag CDATA #FIXED '231' DataType CDATA #FIXED 'float' >
232	NoStipulations	NumInGroup	Number of stipulation entries (Note tag # was reserved in FIX 4.1, added in FIX 4.3).	<!ELEMENT NoStipulations (#PCDATA)> <!ATTLIST NoStipulations FIXTag CDATA #FIXED '232' DataType CDATA #FIXED 'NumInGroup' >

233	StipulationType	String	For Fixed Income. Type of Stipulation. Values include: GEOG = Geographics ISSUE = Year of Issue LOTVAR = Lot Variance (value in percent maximum over- or under-allocation allowed) MAT = Maturity Year PIECES = Number of Pieces PMAX = Pools Maximum PPM = Pools per Million PPL = Pools per Lot PPT = Pools per Trade PROD = Production Year TRDVAR = Trade Variance (value in percent maximum over- or under-allocation allowed) WAC = Weighted Average Coupon (value in percent) WAL = Weighted Average Life (value in months) WALA = Weighted Average Loan Age (value in months) WAM = Weighted Average Maturity (value in months) ***or the following Prepayment Speeds*** SMM = Single Monthly Mortality CPR = Constant Prepayment Rate CPY = Constant Prepayment Yield CPP = Constant Prepayment Penalty ABS = Absolute Prepayment Speed MPR = Monthly Prepayment Rate PSA = % of BMA Prepayment Curve PPC = % of Prospectus Prepayment Curve MHP = % of Manufactured Housing Prepayment Curve HEP = final CPR of Home Equity Prepayment Curve ***Other types may be used by mutual agreement of the counterparties.*** (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT StipulationType (#PCDATA)> <!ATTLIST StipulationType FIXTag CDATA #FIXED '233' DataType CDATA #FIXED 'String' Value (GEOG | ISSUE | LOTVAR | MAT | PIECES | PMAX | PPM | PPL | PPT | PROD | TRDVAR | WAC | WAL | WALA | WAM | | CPR | CPY | CPP | ABS | MPR | PSA | PPC | MHP | HEP) #REQUIRED SDValue (Geographics | YearofIssue | LotVariance | MaturityYear | NumberofPieces | PoolsMaximum | PoolsPerMillion | PoolsPerLot | PoolsPerTrade | ProductionYear | TradeVariance | WeightedAvgCoupon | WeightedAvgLife | WeightedAvgLoanAge | WeightedAvgMaturity | SingleMonthlyMortality | ConstantPrepaymentRate | ConstantPrepaymentYield | ConstantPrepaymentPenalty | AbsolutePrepaymentSpeed | MonthlyPrepaymentRate | BMAPrepaymentCurve | PctProspectusPrepaymentCurve | PctManufacturedHousingPrepaymentCurve | FinalCPRHomeEquityPrepaymentCurve) #IMPLIED >

234	StipulationValue	String	For Fixed Income. Value of stipulation. The expression can be an absolute single value or a combination of values and logical operators: < value > value <= value >= value value value1 **–** value2 value1 **OR** value2 value1 **AND** value2 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)	<!ELEMENT StipulationValue (#PCDATA)> <!ATTLIST StipulationValue FIXTag CDATA #FIXED '234' DataType CDATA #FIXED 'String' >

235	YieldType	String	Type of yield. Valid values: AFTERTAX = After Tax Yield (Municipals) – The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. ANNUAL = Annual Yield – The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. ATISSUE = Yield At Issue (Municipals) – The yield of the bond offered on the issue date. AVGLIFE = Yield To Average Life – The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the average life date. AVGMATURITY = Yield To Average Maturity – The yield achieved by substituting a bond's average maturity for the issue's final maturity date. BOOK = Book Yield – The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. CALL = Yield to Next Call – The yield of a bond to the next possible call date. CHANGE = Yield Change Since Close – The change in the yield since the previous day's closing yield. (…values continued in next row….)	<!ELEMENT YieldType (#PCDATA)> <!ATTLIST YieldType FIXTag CDATA #FIXED '235' DataType CDATA #FIXED 'String' Value (AFTERTAX | ANNUAL | ATISSUE | AVGLIFE | AVGMATURITY | BOOK | CALL | CHANGE | CLOSE | COMPOUND | CURRENT | GROSS | GOVTEQUIV | INFLATION | INVERSEFLOATER | LASTCLOSE | LASTMONTH | LASTQUARTER | LASTYEAR | LONGAVGLIFE | LONGEST | MARK | MATURITY | NEXTREFUND | OPENAVG | PUT | PREVCLOSE | PROCEEDS | SEMIANNUAL | SHORTAVGLIFE | SHORTEST | SIMPLE | TAXEQUIV | TENDER | TRUE | VALUE1_32 | WORST) #REQUIRED SDValue (AfterTaxYield …

			CLOSE = Closing Yield – The yield of a bond based on the closing price. COMPOUND = Compound Yield – The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. CURRENT = Current Yield – Annual interest on a bond divided by the market value. The actual income rate of return as opposed to the coupon rate expressed as a percentage. GROSS = True Gross Yield – Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. GOVTEQUIV = Government Equivalent Yield – Ask yield based on semi-annual coupons compounding in all periods and actual/actual calendar. INFLATION = Yield with Inflation Assumption – Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. INVERSEFLOATER = Inverse Floater Bond Yield – Inverse floater semi-annual bond equivalent rate. (…values continued in next row….)	

			LASTCLOSE = Most Recent Closing Yield – The last available yield stored in history, computed using price. LASTMONTH = Closing Yield Most Recent Month – The yield of a bond based on the closing price as of the most recent month's end. LASTQUARTER = Closing Yield Most Recent Quarter – The yield of a bond based on the closing price as of the most recent quarter's end. LASTYEAR = Closing Yield Most Recent Year – The yield of a bond based on the closing price as of the most recent year's end. LONGAVGLIFE = Yield to Longest Average Life – The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. LONGEST = Yield to Longest Average (Sinking Fund Bonds) – The yield assuming only mandatory sinks are taken. This results in a slower paydown of debt; the yield is then calculated to the final payment date. (…values continued in next row….)	

			MARK = Mark To Market Yield – An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. MATURITY = Yield to Maturity – The yield of a bond to its maturity date. NEXTREFUND = Yield To Next Refund (Sinking Fund Bonds) – Yield assuming all bonds are redeemed at the next refund date at the redemption price. OPENAVG = Open Average Yield – The average yield of the respective securities in the portfolio. PUT = Yield to Next Put – The yield to the date at which the bond holder can next put the bond to the issuer. PREVCLOSE = Previous Close Yield – The yield of a bond based on the closing price 1 day ago. PROCEEDS = Proceeds Yield – The CD equivalent yield when the remaining time to maturity is less than two years. (…values continued in next row….)	

			SEMIANNUAL = Semi-annual Yield – The yield of a bond whose coupon payments are reinvested semi-annually SHORTAVGLIFE = Yield to Shortest Average Life – same as AVGLIFE above. SHORTEST = Yield to Shortest Average (Sinking Fund Bonds) – The yield assuming that all sinks (mandatory and voluntary) are taken. This results in a faster paydown of debt; the yield is then calculated to the final payment date. SIMPLE = Simple Yield – The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count) TAXEQUIV = Tax Equivalent Yield – The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. TENDER = Yield to Tender Date – The yield on a Municipal bond to its mandatory tender date. TRUE = True Yield – The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. (…values continued in next row….)	
			VALUE1/32 = Yield Value Of 1/32 – The amount that the yield will change for a 1/32nd change in price. WORST = Yield To Worst Convention – The lowest yield to all possible redemption date scenarios. (…values continued in next row….)	
			(Note tag # was reserved in FIX 4.1, added in FIX 4.3)	

236	Yield	Percentage	Yield percentage. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT Yield (#PCDATA)> <!ATTLIST Yield FIXTag CDATA #FIXED '236' DataType CDATA #FIXED 'Percentage' >
237	TotalTakedown	Amt	The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT TotalTakedown (#PCDATA)> <!ATTLIST TotalTakedown FIXTag CDATA #FIXED '237' DataType CDATA #FIXED 'Amt' >
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)	<!ELEMENT Concession (#PCDATA)> <!ATTLIST Concession FIXTag CDATA #FIXED '238' DataType CDATA #FIXED 'Amt' >
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)	<!ELEMENT RepoCollateralSecurityType EMPTY> <!ATTLIST RepoCollateralSecurityType FIXTag CDATA #FIXED '239' DataType CDATA #FIXED 'String' Value (RP | RVRP) #REQUIRED SDValue (RepurchaseAgreement | ReverseRepurchaseAgreement) #IMPLIED >
240	RedemptionDate	UTCDate	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)	<!ELEMENT RedemptionDate (#PCDATA)> <!ATTLIST RedemptionDate FIXTag CDATA #FIXED '240' DataType CDATA #FIXED 'UTCDate' >
241	UnderlyingCouponPaymentDate	UTCDate	Underlying security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT UnderlyingCouponPaymentDate (#PCDATA)> <!ATTLIST UnderlyingCouponPaymentDate FIXTag CDATA #FIXED '241' DataType CDATA #FIXED 'UTCDate' >

<table>
<tr><td>242</td><td>UnderlyingIssueDate</td><td>UTCDate</td><td>Underlying security's IssueDate.
See IssueDate (225) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingIssueDate (#PCDATA)>
<!ATTLIST UnderlyingIssueDate FIXTag CDATA #FIXED '242'
DataType CDATA #FIXED 'UTCDate' ></td></tr>
<tr><td>243</td><td>UnderlyingRepoCollateralSecurityType</td><td>int</td><td>Underlying security's RepoCollateralSecurityType.
See RepoCollateralSecurityType (239) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingRepoCollateralSecurityType (#PCDATA)>
<!ATTLIST UnderlyingRepoCollateralSecurityType FIXTag CDATA #FIXED '243'
DataType CDATA #FIXED 'String'
Value (RP | RVRP) #REQUIRED
SDValue (RepurchaseAgreement | ReverseRepurchaseAgreement) #IMPLIED ></td></tr>
<tr><td>244</td><td>UnderlyingRepurchaseTerm</td><td>int</td><td>Underlying security's RepurchaseTerm.
See RepurchaseTerm (226) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingRepurchaseTerm (#PCDATA)>
<!ATTLIST UnderlyingRepurchaseTerm FIXTag CDATA #FIXED '244'
DataType CDATA #FIXED 'int' ></td></tr>
<tr><td>245</td><td>UnderlyingRepurchaseRate</td><td>Percentage</td><td>Underlying security's RepurchaseRate.
See RepurchaseRate (227) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingRepurchaseRate (#PCDATA)>
<!ATTLIST UnderlyingRepurchaseRate FIXTag CDATA #FIXED '245'
DataType CDATA #FIXED 'Percentage' ></td></tr>
<tr><td>246</td><td>UnderlyingFactor</td><td>float</td><td>Underlying security's Factor.
See Factor (228) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingFactor (#PCDATA)>
<!ATTLIST UnderlyingFactor FIXTag CDATA #FIXED '246'
DataType CDATA #FIXED 'float' ></td></tr>
<tr><td>247</td><td>UnderlyingRedemptionDate</td><td>UTCDate</td><td>Underlying security's RedemptionDate.
See RedemptionDate (240) field for description
(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td><td><!ELEMENT UnderlyingRedemptionDate (#PCDATA)>
<!ATTLIST UnderlyingRedemptionDate FIXTag CDATA #FIXED '247'
DataType CDATA #FIXED 'UTCDate' ></td></tr>
</table>

248	LegCouponPaymentDate	UTCDate	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)	<!ELEMENT LegCouponPaymentDate (#PCDATA)> <!ATTLIST LegCouponPaymentDate FIXTag CDATA #FIXED '248' DataType CDATA #FIXED 'UTCDate' >
249	LegIssueDate	UTCDate	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)	<!ELEMENT LegIssueDate (#PCDATA)> <!ATTLIST LegIssueDate FIXTag CDATA #FIXED '249' DataType CDATA #FIXED 'UTCDate' >
250	LegRepoCollateralSecurityType	int	Multileg instrument's individual leg security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegRepoCollateralSecurityType (#PCDATA)> <!ATTLIST LegRepoCollateralSecurityType FIXTag CDATA #FIXED '250' DataType CDATA #FIXED 'String' Value (RP | RVRP) #REQUIRED SDValue (RepurchaseAgreement | ReverseRepurchaseAgreement) #IMPLIED >
251	LegRepurchaseTerm	int	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)	<!ELEMENT LegRepurchaseTerm (#PCDATA)> <!ATTLIST LegRepurchaseTerm FIXTag CDATA #FIXED '251' DataType CDATA #FIXED 'int' >
252	LegRepurchaseRate	Percentage	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)	<!ELEMENT LegRepurchaseRate (#PCDATA)> <!ATTLIST LegRepurchaseRate FIXTag CDATA #FIXED '252' DataType CDATA #FIXED 'Percentage' >

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)	<!ELEMENT LegFactor (#PCDATA)> <!ATTLIST LegFactor FIXTag CDATA #FIXED '253' DataType CDATA #FIXED 'float' >
254	LegRedemptionDate	UTCDate	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)	<!ELEMENT LegRedemptionDate (#PCDATA)> <!ATTLIST LegRedemptionDate FIXTag CDATA #FIXED '254' DataType CDATA #FIXED 'UTCDate' >
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)	<!ELEMENT CreditRating (#PCDATA)> <!ATTLIST CreditRating FIXTag CDATA #FIXED '255' DataType CDATA #FIXED 'String' >
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)	<!ELEMENT UnderlyingCreditRating (#PCDATA)> <!ATTLIST UnderlyingCreditRating FIXTag CDATA #FIXED '256' DataType CDATA #FIXED 'String' >
257	LegCreditRating	String	Multileg instrument's individual leg security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegCreditRating (#PCDATA)> <!ATTLIST LegCreditRating FIXTag CDATA #FIXED '257' DataType CDATA #FIXED 'String' >
258	TradedFlatSwitch	Boolean	Driver and part of trade in the event that the Security Master file was wrong at the point of entry Valid Values: Y = Traded Flat N = Not Traded Flat (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT TradedFlatSwitch EMPTY> <!ATTLIST TradedFlatSwitch FIXTag CDATA #FIXED '258' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (TradedFlat | NotTradedFlat) #IMPLIED >

259	BasisFeatureDate	UTCDate	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)	<!ELEMENT BasisFeatureDate (#PCDATA)> <!ATTLIST BasisFeatureDate FIXTag CDATA #FIXED '259' DataType CDATA #FIXED 'UTCDate' >
260	BasisFeaturePrice	Price	Price for BasisFeatureDate. See BasisFeatureDate (259) (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BasisFeaturePrice (#PCDATA)> <!ATTLIST BasisFeaturePrice FIXTag CDATA #FIXED '260' DataType CDATA #FIXED 'Price' >
261	Reserved/Allocated to the Fixed Income proposal			[n/a for FIXML – not used]
262	MDReqID	String	Unique identifier for Market Data Request	<!ELEMENT MDReqID (#PCDATA)> <!ATTLIST MDReqID FIXTag CDATA #FIXED '262' DataType CDATA #FIXED 'String' >
263	SubscriptionRequestType	char	Subscription Request Type Valid values: 0 = Snapshot 1 = Snapshot + Updates (Subscribe) 2 = Disable previous Snapshot + Update Request (Unsubscribe)	<!ELEMENT SubscriptionRequestType EMPTY> <!ATTLIST SubscriptionRequestType FIXTag CDATA #FIXED '263' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (Snapshot | SnapUpdate | Unsubscribe) #IMPLIED >
264	MarketDepth	int	Depth of market for Book Snapshot Valid values: 0 = Full Book 1 = Top of Book N>1 = Report best N price tiers of data	<!ELEMENT MarketDepth (#PCDATA)> <!ATTLIST MarketDepth FIXTag CDATA #FIXED '264' DataType CDATA #FIXED 'int' >

265	MDUpdateType	int	Specifies the type of Market Data update. Valid values: 0 = Full Refresh 1 = Incremental Refresh	<!ELEMENT MDUpdateType EMPTY> <!ATTLIST MDUpdateType FIXTag CDATA #FIXED '265' DataType CDATA #FIXED 'int' Value (0 | 1) #REQUIRED SDValue (Full | Incremental) #IMPLIED >
266	AggregatedBook	Boolean	Specifies whether or not book entries should be aggregated. Valid values: Y = one book entry per side per price N = Multiple entries per side per price allowed (Not specified) = broker option	<!ELEMENT AggregatedBook EMPTY> <!ATTLIST AggregatedBook FIXTag CDATA #FIXED '266' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (OnePer | Multiple) #IMPLIED >
267	NoMDEntryTypes	NumInGroup	Number of MDEntryType fields requested.	<!ELEMENT NoMDEntryTypes (#PCDATA)> <!ATTLIST NoMDEntryTypes FIXTag CDATA #FIXED '267' DataType CDATA #FIXED 'NumInGroup' >
268	NoMDEntries	NumInGroup	Number of entries in Market Data message.	<!ELEMENT NoMDEntries (#PCDATA)> <!ATTLIST NoMDEntries FIXTag CDATA #FIXED '268' DataType CDATA #FIXED 'NumInGroup' >

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	<!ELEMENT MDEntryType EMPTY> <!ATTLIST MDEntryType FIXTag CDATA #FIXED '269' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (Bid | Offer | Trade | IndexValue | Opening | Closing | Settlement | TradingHigh | TradingLow | TradingVWAP | Imbalance) #IMPLIED >
270	MDEntryPx	Price	Price of the Market Data Entry.	<!ELEMENT MDEntryPx (#PCDATA)> <!ATTLIST MDEntryPx FIXTag CDATA #FIXED '270' DataType CDATA #FIXED 'Price' >
271	MDEntrySize	Qty	Quantity represented by the Market Data Entry.	<!ELEMENT MDEntrySize (#PCDATA)> <!ATTLIST MDEntrySize FIXTag CDATA #FIXED '271' DataType CDATA #FIXED 'Qty' >
272	MDEntryDate	UTCDate	Date of Market Data Entry.	<!ELEMENT MDEntryDate (#PCDATA)> <!ATTLIST MDEntryDate FIXTag CDATA #FIXED '272' DataType CDATA #FIXED 'UTCDate' >
273	MDEntryTime	UTCTime Only	Time of Market Data Entry.	<!ELEMENT MDEntryTime (#PCDATA)> <!ATTLIST MDEntryTime FIXTag CDATA #FIXED '273' DataType CDATA #FIXED 'UTCTimeOnly' >

274	TickDirection	char	Direction of the "tick". Valid values: 0 = Plus Tick 1 = Zero-Plus Tick 2 = Minus Tick 3 = Zero-Minus Tick	<!ELEMENT TickDirection EMPTY> <!ATTLIST TickDirection FIXTag CDATA #FIXED '274' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Plus | ZeroPlus | Minus | ZeroMinus) #IMPLIED >
275	MDMkt	Exchange	Market posting quote / trade. Valid values: See "Appendix 6-C"	<!ELEMENT MDMkt EMPTY> <!ATTLIST MDMkt FIXTag CDATA #FIXED '275' DataType CDATA #FIXED 'Exchange' Value (%exchanges;) #REQUIRED >
276	QuoteCondition	MultipleValueString	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	<!ELEMENT QuoteCondition EMPTY> <!ATTLIST QuoteCondition FIXTag CDATA #FIXED '276' DataType CDATA #FIXED 'char' Value (A | B | C | D | E | F | G | H | I) #REQUIRED SDValue (Open | Closed | ExchBest | ConsolBest | Locked | Crossed | Depth | Fast | NonFirm) #IMPLIED >

277	TradeCondition	MultipleValueString	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	<!ELEMENT TradeCondition EMPTY> <!ATTLIST TradeCondition FIXTag CDATA #FIXED '277' DataType CDATA #FIXED 'char' Value (A | B | C | D | E | F | G | H | I | J | K | L | M | N | P | Q | R) #REQUIRED SDValue (CashMkt | AvgPx | CashTrade | NextDay | Opening | Instaday | Rule127 | Rule155 | SoldLast | NextDay | Opened | Seller | Sold | Stopped) #IMPLIED >
278	MDEntryID	String	Unique Market Data Entry identifier.	<!ELEMENT MDEntryID (#PCDATA)> <!ATTLIST MDEntryID FIXTag CDATA #FIXED '278' DataType CDATA #FIXED 'String' >
279	MDUpdateAction	char	Type of Market Data update action. Valid values: 0 = New 1 = Change 2 = Delete	<!ELEMENT MDUpdateAction EMPTY> <!ATTLIST MDUpdateAction FIXTag CDATA #FIXED '279' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (New | Change | Delete) #IMPLIED >

280	MDEntryRefID	String	Refers to a previous MDEntryID.	<!ELEMENT MDEntryRefID (#PCDATA)> <!ATTLIST MDEntryRefID FIXTag CDATA #FIXED '280' DataType CDATA #FIXED 'String' >
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	<!ELEMENT MDReqRejReason EMPTY> <!ATTLIST MDReqRejReason FIXTag CDATA #FIXED '281' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C) #REQUIRED SDValue (UnknownSym | DupID | InsBand | InsPerm | UnsuppSub | UnsuppMktDepth | UnsuppMDUpdate | UnsuppAggBk | UnsuppEntry | UnsuppTrdSessionID | UnsuppScope | UnsuppPositionEffectSettleFlag | UnsuppMDImplicitDelete) #IMPLIED >
282	MDEntryOriginator	String	Originator of a Market Data Entry	<!ELEMENT MDEntryOriginator (#PCDATA)> <!ATTLIST MDEntryOriginator FIXTag CDATA #FIXED '282' DataType CDATA #FIXED 'String' >
283	LocationID	String	Identification of a Market Maker's location	<!ELEMENT MMLocationID (#PCDATA)> <!ATTLIST MMLocationID FIXTag CDATA #FIXED '283' DataType CDATA #FIXED 'String' >
284	DeskID	String	Identification of a Market Maker's desk	<!ELEMENT DeskID (#PCDATA)> <!ATTLIST DeskID FIXTag CDATA #FIXED '284' DataType CDATA #FIXED 'String' >

285	DeleteReason	char	Reason for deletion. Valid values: 0 = Cancelation / Trade Bust 1 = Error	<!ELEMENT DeleteReason EMPTY> <!ATTLIST DeleteReason FIXTag CDATA #FIXED '285' DataType CDATA #FIXED 'char' Value (0 | 1) #REQUIRED SDValue (Cancel_TradeBust | Error) #IMPLIED >
286	OpenCloseSettleFlag	MultipleValueString	Flag that identifies a price. Valid values: 0 = Daily Open / Close / Settlement price 1 = Session Open / Close / Settlement price 2 = Delivery Settlement price 3 = Expected price 4 = Price from previous business day (Prior to FIX 4.3 this field was of type char)	<!ELEMENT PositionEffectSettleFlag EMPTY> <!ATTLIST PositionEffectSettleFlag FIXTag CDATA #FIXED '286' DataType CDATA #FIXED 'MultipleValueString' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (DailyOpen | SessionOpen | DeliverySett | ExpectedPrice | PricePrevBusinessDay) #IMPLIED >
287	SellerDays	int	Specifies the number of days that may elapse before delivery of the security	<!ELEMENT SellerDays (#PCDATA)> <!ATTLIST SellerDays FIXTag CDATA #FIXED '287' DataType CDATA #FIXED 'int' >
288	MDEntryBuyer	String	Buying party in a trade	<!ELEMENT MDEntryBuyer (#PCDATA)> <!ATTLIST MDEntryBuyer FIXTag CDATA #FIXED '288' DataType CDATA #FIXED 'String' >
289	MDEntrySeller	String	Selling party in a trade	<!ELEMENT MDEntrySeller (#PCDATA)> <!ATTLIST MDEntrySeller FIXTag CDATA #FIXED '289' DataType CDATA #FIXED 'String' >

290	MDEntryPositionNo	int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.	<!ELEMENT MDEntryPositionNo (#PCDATA)> <!ATTLIST MDEntryPositionNo FIXTag CDATA #FIXED '290' DataType CDATA #FIXED 'int' >
291	FinancialStatus	MultipleValueString	Identifies a firm's financial status. Valid values: 1 = Bankrupt 2 = Pending delisting	<!ELEMENT FinancialStatus EMPTY> <!ATTLIST FinancialStatus FIXTag CDATA #FIXED '291' DataType CDATA #FIXED 'char' Value CDATA #FIXED '1' SDValue CDATA #FIXED 'Bankrupt' >
292	CorporateAction	MultipleValueString	Identifies the type of Corporate Action. Valid values: A = Ex-Dividend B = Ex-Distribution C = Ex-Rights D = New E = Ex-Interest	<!ELEMENT CorporateAction EMPTY> <!ATTLIST CorporateAction FIXTag CDATA #FIXED '292' DataType CDATA #FIXED 'char' Value (A | B | C | D | E) #REQUIRED SDValue (ExDividend | ExDist | ExRights | New | ExInterest) #IMPLIED >
293	DefBidSize	Qty	Default Bid Size.	<!ELEMENT DefBidSize (#PCDATA)> <!ATTLIST DefBidSize FIXTag CDATA #FIXED '293' DataType CDATA #FIXED 'Qty' >
294	DefOfferSize	Qty	Default Offer Size.	<!ELEMENT DefOfferSize (#PCDATA)> <!ATTLIST DefOfferSize FIXTag CDATA #FIXED '294' DataType CDATA #FIXED 'Qty' >
295	NoQuoteEntries	NumInGroup	The number of quote entries for a QuoteSet.	<!ELEMENT NoQuoteEntries (#PCDATA)> <!ATTLIST NoQuoteEntries FIXTag CDATA #FIXED '295' DataType CDATA #FIXED 'NumInGroup' >

296	NoQuoteSets	NumInGroup	The number of sets of quotes in the message.	<!ELEMENT NoQuoteSets (#PCDATA)> <!ATTLIST NoQuoteSets FIXTag CDATA #FIXED '296' DataType CDATA #FIXED 'NumInGroup' >
297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)	int	Identifies the status of the quote acknowledgement. Valid values: 0 = Accepted 1 = Canceled 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	<!ELEMENT QuoteStatus EMPTY> <!ATTLIST QuoteStatus FIXTag CDATA #FIXED '297' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10) #REQUIRED SDValue (Accpt | CxlSym | CxlSecType | CxlUnder | CxlAll | Rej | Removed | Expired | Query | QuoteNotFound | Pending) #IMPLIED >
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	<!ELEMENT QuoteCancelType EMPTY> <!ATTLIST QuoteCancelType FIXTag CDATA #FIXED '298' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (CxlSym | CxlSecType | CxlUnder | CxlAll) #IMPLIED >
299	QuoteEntryID	String	Uniquely identifies the quote as part of a QuoteSet.	<!ELEMENT QuoteEntryID (#PCDATA)> <!ATTLIST QuoteEntryID FIXTag CDATA #FIXED '299' DataType CDATA #FIXED 'String' >

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	<!ELEMENT QuoteRejReason EMPTY> <!ATTLIST QuoteRejReason FIXTag CDATA #FIXED '300' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED SDValue (UnknSym | ExchClsd | OrdExLim | TooLate | UnknOrd | DupOrd | InvSpread | InvPx | NotAuth) #IMPLIED >
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	<!ELEMENT QuoteResponseLevel EMPTY> <!ATTLIST QuoteResponseLevel FIXTag CDATA #FIXED '301' DataType CDATA #FIXED 'int' Value (0 | 1 | 2) #REQUIRED SDValue (NoAck | AckNeg | AckEach) #IMPLIED >
302	QuoteSetID	String	Unique id for the Quote Set.	<!ELEMENT QuoteSetID (#PCDATA)> <!ATTLIST QuoteSetID FIXTag CDATA #FIXED '302' DataType CDATA #FIXED 'String' >
303	QuoteRequestType	int	Indicates the type of Quote Request being generated Valid values: 1 = Manual 2 = Automatic	<!ELEMENT QuoteRequestType EMPTY> <!ATTLIST QuoteRequestType FIXTag CDATA #FIXED '303' DataType CDATA #FIXED 'int' Value (1 | 2) #REQUIRED SDValue (Man | Auto) #IMPLIED >

304	TotQuoteEntries	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set.	<!ELEMENT TotQuoteEntries (#PCDATA)> <!ATTLIST TotQuoteEntries FIXTag CDATA #FIXED '304' DataType CDATA #FIXED 'int' >
305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)	String	Underlying security's SecurityIDSource. Valid values: see SecurityIDSource (22) field	<!ELEMENT UnderlyingSecurityIDSource EMPTY> <!ATTLIST UnderlyingSecurityIDSource FIXTag CDATA #FIXED '305' DataType CDATA #FIXED 'String' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >
306	UnderlyingIssuer	String	Underlying security's Issuer. See Issuer (106) field for description	<!ELEMENT UnderlyingIssuer (#PCDATA)> <!ATTLIST UnderlyingIssuer FIXTag CDATA #FIXED '306' DataType CDATA #FIXED 'String' >
307	UnderlyingSecurityDesc	String	Underlying security's SecurityDesc. See SecurityDesc (107) field for description	<!ELEMENT UnderlyingSecurityDesc (#PCDATA)> <!ATTLIST UnderlyingSecurityDesc FIXTag CDATA #FIXED '307' DataType CDATA #FIXED 'String' >
308	UnderlyingSecurityExchange	Exchange	Underlying security's SecurityExchange. Can be used to identify the underlying security. Valid values: see SecurityExchange (207)	<!ELEMENT UnderlyingSecurityExchange EMPTY> <!ATTLIST UnderlyingSecurityExchange FIXTag CDATA #FIXED '308' DataType CDATA #FIXED 'Exchange' Value (%exchanges;) #REQUIRED >

309	UnderlyingSecurityID	String	Underlying security's SecurityID. See SecurityID (48) field for description	<!ELEMENT UnderlyingSecurityID (#PCDATA)> <!ATTLIST UnderlyingSecurityID FIXTag CDATA #FIXED '309' DataType CDATA #FIXED 'String' >
310	UnderlyingSecurityType	String	Underlying security's SecurityType. Valid values: see SecurityType (167) field	<!ELEMENT UnderlyingSymbol (#PCDATA)> <!ATTLIST UnderlyingSymbol FIXTag CDATA #FIXED '311' DataType CDATA #FIXED 'String' >
311	UnderlyingSymbol	String	Underlying security's Symbol. See Symbol (55) field for description	<!ELEMENT UnderlyingSymbol (#PCDATA)> <!ATTLIST UnderlyingSymbol FIXTag CDATA #FIXED '311' DataType CDATA #FIXED 'String' >
312	UnderlyingSymbolSfx	String	Underlying security's SymbolSfx. See SymbolSfx (65) field for description	<!ELEMENT UnderlyingSymbolSfx (#PCDATA)> <!ATTLIST UnderlyingSymbolSfx FIXTag CDATA #FIXED '312' DataType CDATA #FIXED 'String' >
313	UnderlyingMaturityMonthYear	month-year	Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate field. See MaturityMonthYear (200) field for description	<!ELEMENT UnderlyingMaturityMonthYear (#PCDATA)> <!ATTLIST UnderlyingMaturityMonthYear FIXTag CDATA #FIXED '313' DataType CDATA #FIXED 'month-year' >
~~314~~	~~UnderlyingMaturityDay~~ (replaced)	~~day-of-month~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Underlying security's MaturityDay.~~ ~~See MaturityDay field for description~~	[n/a for FIXML – replaced]

~~315~~	~~UnderlyingPutOrCall~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Underlying security's PutOrCall.~~ ~~See PutOrCall field for description~~	
316	UnderlyingStrikePrice	Price	Underlying security's StrikePrice. See StrikePrice (202) field for description	<!ELEMENT UnderlyingStrikePrice (#PCDATA)> <!ATTLIST UnderlyingStrikePrice FIXTag CDATA #FIXED '316' DataType CDATA #FIXED 'Price' >
317	UnderlyingOptAttribute	char	Underlying security's OptAttribute. See OptAttribute (206) field for description	<!ELEMENT UnderlyingOptAttribute (#PCDATA)> <!ATTLIST UnderlyingOptAttribute FIXTag CDATA #FIXED '317' DataType CDATA #FIXED 'char' >
318	Underlying Currency	Currency	Underlying security's Currency. See Currency (15) field for description and valid values	<!ELEMENT UnderlyingCurrency EMPTY> <!ATTLIST UnderlyingCurrency FIXTag CDATA #FIXED '318' DataType CDATA #FIXED 'Currency' Value (%currCodes;) #REQUIRED>
319	RatioQty	Quantity	Quantity of a particular leg in the security.	<!ELEMENT RatioQty (#PCDATA)> <!ATTLIST RatioQty FIXTag CDATA #FIXED '319' DataType CDATA #FIXED 'Quantity' >
320	SecurityReqID	String	Unique ID of a Security Definition Request.	<!ELEMENT SecurityReqID (#PCDATA)> <!ATTLIST SecurityReqID FIXTag CDATA #FIXED '320' DataType CDATA #FIXED 'String' >

321	SecurityRequestType	int	Type of Security Definition Request. Valid values: 0 = Request Security identity and specifications 1 = Request Security identity for the specifications provided (Name of the security is not supplied) 2 = Request List Security Types 3 = Request List Securities (Can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type)	<!ELEMENT SecurityRequestType EMPTY> <!ATTLIST SecurityRequestType FIXTag CDATA #FIXED '321' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (ReqSecID | ReqSecIDPRov | ReqSecListTypes | ReqSecList) #IMPLIED >
322	SecurityResponseID	String	Unique ID of a Security Definition message.	<!ELEMENT SecurityResponseID (#PCDATA)> <!ATTLIST SecurityResponseID FIXTag CDATA #FIXED '322' DataType CDATA #FIXED 'String' >
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 = Can not match selection criteria	<!ELEMENT SecurityResponseType EMPTY> <!ATTLIST SecurityResponseType FIXTag CDATA #FIXED '323' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (AccptSecProp | AccptSecPropRev | SecListTypesRet | SecListRet | RejSecProp | NoMatch) #IMPLIED >
324	SecurityStatusReqID	String	Unique ID of a Security Status Request message.	<!ELEMENT SecurityStatusReqID (#PCDATA)> <!ATTLIST SecurityStatusReqID FIXTag CDATA #FIXED '324' DataType CDATA #FIXED 'String' >

325	UnsolicitedIndicator	Boolean	Indicates whether or not message is being sent as a result of a subscription request or not. Valid values: Y = Message is being sent unsolicited N = Message is being sent as a result of a prior request	<!ELEMENT UnsolicitedIndicator EMPTY> <!ATTLIST UnsolicitedIndicator FIXTag CDATA #FIXED '325' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
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 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	<!ELEMENT SecurityTradingStatus EMPTY> <!ATTLIST SecurityTradingStatus FIXTag CDATA #FIXED '326' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23) #REQUIRED SDValue (OpnDelay | TrdHalt | Resume | NoOpen | PxInd | TrdRngInd | MktImbBuy | MktBalSell | MktOnClsImbBuy | MktOnClsImbSell | na | NoMktImb | NoMktOnClsImb | ITSPreOpn | NewPxInd | TrdDisTime | Ready | NotAvail | NotTraded | Unknown | Pre-Open | OpeningRotation | FastMarket) #IMPLIED >

327	HaltReason	char	Denotes the reason for the Opening Delay or Trading Halt. Valid values: I = Order Imbalance X = Equipment Changeover P = News Pending D = News Dissemination E = Order Influx M = Additional Information	<!ELEMENT HaltReason EMPTY> <!ATTLIST HaltReason FIXTag CDATA #FIXED '327' DataType CDATA #FIXED 'char' Value (I | X | P | D | E | M) #REQUIRED SDValue (OrdImb | EquipChange | NewsPend | NewsDiss | OrdInfl | AddInfo) #IMPLIED >
328	InViewOfCommon	Boolean	Indicates whether or not the halt was due to Common Stock trading being halted. Valid values: Y = Halt was due to common stock being halted N = Halt was not related to a halt of the common stock	<!ELEMENT InViewOfCommon EMPTY> <!ATTLIST InViewOfCommon FIXTag CDATA #FIXED '328' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
329	DueToRelated	Boolean	Indicates whether or not the halt was due to the Related Security being halted. Valid values: Y = Halt was due to related security being halted N = Halt was not related to a halt of the related security	<!ELEMENT DueToRelated EMPTY> <!ATTLIST DueToRelated FIXTag CDATA #FIXED '329' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
330	BuyVolume	Qty	Quantity bought.	<!ELEMENT BuyVolume (#PCDATA)> <!ATTLIST BuyVolume FIXTag CDATA #FIXED '330' DataType CDATA #FIXED 'Qty' >
331	SellVolume	Qty	Quantity sold.	<!ELEMENT SellVolume (#PCDATA)> <!ATTLIST SellVolume FIXTag CDATA #FIXED '331' DataType CDATA #FIXED 'Qty' >

332	HighPx	Price	Represents an indication of the high end of the price range for a security prior to the open or reopen	<!ELEMENT HighPx (#PCDATA)> <!ATTLIST HighPx FIXTag CDATA #FIXED '332' DataType CDATA #FIXED 'Price' >
333	LowPx	Price	Represents an indication of the low end of the price range for a security prior to the open or reopen	<!ELEMENT LowPx (#PCDATA)> <!ATTLIST LowPx FIXTag CDATA #FIXED '333' DataType CDATA #FIXED 'Price' >
334	Adjustment	int	Identifies the type of adjustment. Valid values: 1 = Cancel 2 = Error 3 = Correction	<!ELEMENT Adjustment EMPTY> <!ATTLIST Adjustment FIXTag CDATA #FIXED '334' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (Cancel | Error | Correct) #IMPLIED >
335	TradSesReqID	String	Unique ID of a Trading Session Status message.	<!ELEMENT TradSesReqID (#PCDATA)> <!ATTLIST TradSesReqID FIXTag CDATA #FIXED '335' DataType CDATA #FIXED 'String' >
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", "TOSTNET1", "TOSTNET2", etc). 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).	<!ELEMENT TradingSessionID (#PCDATA)> <!ATTLIST TradingSessionID FIXTag CDATA #FIXED '336' DataType CDATA #FIXED 'String' >

337	ContraTrader	String	Identifies the trader (e.g. "badge number") of the ContraBroker.	<!ELEMENT ContraTrader (#PCDATA)> <!ATTLIST ContraTrader FIXTag CDATA #FIXED '337' DataType CDATA #FIXED 'String' >
338	TradSesMethod	int	Method of trading Valid values: 1 = Electronic 2 = Open Outcry 3 = Two Party	<!ELEMENT TradSesMethod EMPTY> <!ATTLIST TradSesMethod FIXTag CDATA #FIXED '338' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (Electronic | OpenOutcry | TwoParty) #IMPLIED >
339	TradSesMode	int	Trading Session Mode Valid values: 1 = Testing 2 = Simulated 3 = Production	<!ELEMENT TradSesMode EMPTY> <!ATTLIST TradSesMode FIXTag CDATA #FIXED '339' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (Testing | Simulated | Production) #IMPLIED >
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	<!ELEMENT TradSesStatus EMPTY> <!ATTLIST TradSesStatus FIXTag CDATA #FIXED '340' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (Halted | Open | Closed | Pre-Open | Pre-Close | ReqRej) #IMPLIED >

341	TradSesStartTime	UTCTimestamp	Starting time of the trading session	<!ELEMENT TradSesStartTime (#PCDATA)> <!ATTLIST TradSesStartTime FIXTag CDATA #FIXED '341' DataType CDATA #FIXED 'UTCTimestamp' >
342	TradSesOpenTime	UTCTimestamp	Time of the opening of the trading session	<!ELEMENT TradSesOpenTime (#PCDATA)> <!ATTLIST TradSesOpenTime FIXTag CDATA #FIXED '342' DataType CDATA #FIXED 'UTCTimestamp' >
343	TradSesPreCloseTime	UTCTimestamp	Time of the pre-closed of the trading session	<!ELEMENT TradSesPreCloseTime (#PCDATA)> <!ATTLIST TradSesPreCloseTime FIXTag CDATA #FIXED '343' DataType CDATA #FIXED 'UTCTimestamp' >
344	TradSesCloseTime	UTCTimestamp	Closing time of the trading session	<!ELEMENT TradSesCloseTime (#PCDATA)> <!ATTLIST TradSesCloseTime FIXTag CDATA #FIXED '344' DataType CDATA #FIXED 'UTCTimestamp' >
345	TradSesEndTime	UTCTimestamp	End time of the trading session	<!ELEMENT TradSesEndTime (#PCDATA)> <!ATTLIST TradSesEndTime FIXTag CDATA #FIXED '345' DataType CDATA #FIXED 'UTCTimestamp' >
346	NumberOfOrders	int	Number of orders in the market.	<!ELEMENT NumberOfOrders (#PCDATA)> <!ATTLIST NumberOfOrders FIXTag CDATA #FIXED '346' DataType CDATA #FIXED 'int' >

347	MessageEncoding	String	Type of message encoding (non-ASCII (non-English) characters) used in a message's "Encoded" fields. Valid values: ISO-2022-JP (for using JIS) EUC-JP (for using EUC) Shift_JIS (for using SJIS) UTF-8 (for using Unicode)	<!ELEMENT MessageEncoding EMPTY> <!ATTLIST MessageEncoding FIXTag CDATA #FIXED '347' DataType CDATA #FIXED 'String' Value (ISO-2022-JP | EUC-JP | Shift_JIS | UTF-8) #REQUIRED SDValue (JIS | EUC | SJIS | Unicode) #IMPLIED >
348	EncodedIssuerLen	Length	Byte length of encoded (non-ASCII characters) EncodedIssuer field.	<!ELEMENT EncodedIssuerLen (#PCDATA)> <!ATTLIST EncodedIssuerLen FIXTag CDATA #FIXED '348' DataType CDATA #FIXED 'Length' >
349	EncodedIssuer	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Issuer field.	<!ELEMENT EncodedIssuer (#PCDATA)> <!ATTLIST EncodedIssuer FIXTag CDATA #FIXED '349' DataType CDATA #FIXED 'data' >
350	EncodedSecurityDescLen	Length	Byte length of encoded (non-ASCII characters) EncodedSecurityDesc field.	<!ELEMENT EncodedSecurityDescLen (#PCDATA)> <!ATTLIST EncodedSecurityDescLen FIXTag CDATA #FIXED '350' DataType CDATA #FIXED 'Length' >
351	EncodedSecurityDesc	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field.	<!ELEMENT EncodedSecurityDesc (#PCDATA)> <!ATTLIST EncodedSecurityDesc FIXTag CDATA #FIXED '351' DataType CDATA #FIXED 'data' >
352	EncodedListExecInstLen	Length	Byte length of encoded (non-ASCII characters) EncodedListExecInst field.	<!ELEMENT EncodedListExecInstLen (#PCDATA)> <!ATTLIST EncodedListExecInstLen FIXTag CDATA #FIXED '352' DataType CDATA #FIXED 'Length' >

353	EncodedListExecInst	data	Encoded (non-ASCII characters) representation of the ListExecInst field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the ListExecInst field.	<!ELEMENT EncodedListExecInst (#PCDATA)> <!ATTLIST EncodedListExecInst FIXTag CDATA #FIXED '353' DataType CDATA #FIXED 'data' >
354	EncodedTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedText field.	<!ELEMENT EncodedTextLen (#PCDATA)> <!ATTLIST EncodedTextLen FIXTag CDATA #FIXED '354' DataType CDATA #FIXED 'Length' >
355	EncodedText	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Text field.	<!ELEMENT EncodedText (#PCDATA)> <!ATTLIST EncodedText FIXTag CDATA #FIXED '355' DataType CDATA #FIXED 'data' >
356	EncodedSubjectLen	Length	Byte length of encoded (non-ASCII characters) EncodedSubject field.	<!ELEMENT EncodedSubjectLen (#PCDATA)> <!ATTLIST EncodedSubjectLen FIXTag CDATA #FIXED '356' DataType CDATA #FIXED 'Length' >
357	EncodedSubject	data	Encoded (non-ASCII characters) representation of the Subject field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Subject field.	<!ELEMENT EncodedSubject (#PCDATA)> <!ATTLIST EncodedSubject FIXTag CDATA #FIXED '357' DataType CDATA #FIXED 'data' >
358	EncodedHeadlineLen	Length	Byte length of encoded (non-ASCII characters) EncodedHeadline field.	<!ELEMENT EncodedHeadlineLen (#PCDATA)> <!ATTLIST EncodedHeadlineLen FIXTag CDATA #FIXED '358' DataType CDATA #FIXED 'Length' >

359	EncodedHeadline	data	Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Headline field.	<!ELEMENT EncodedHeadline (#PCDATA)> <!ATTLIST EncodedHeadline FIXTag CDATA #FIXED '359' DataType CDATA #FIXED 'data' >
360	EncodedAllocTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedAllocText field.	<!ELEMENT EncodedAllocTextLen (#PCDATA)> <!ATTLIST EncodedAllocTextLen FIXTag CDATA #FIXED '360' DataType CDATA #FIXED 'Length' >
361	EncodedAllocText	data	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the AllocText field.	<!ELEMENT EncodedAllocText (#PCDATA)> <!ATTLIST EncodedAllocText FIXTag CDATA #FIXED '361' DataType CDATA #FIXED 'data' >
362	EncodedUnderlyingIssuerLen	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingIssuer field.	<!ELEMENT EncodedUnderlyingIssuerLen (#PCDATA)> <!ATTLIST EncodedUnderlyingIssuerLen FIXTag CDATA #FIXED '362' DataType CDATA #FIXED 'Length' >
363	EncodedUnderlyingIssuer	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the UnderlyingIssuer field.	<!ELEMENT EncodedUnderlyingIssuer (#PCDATA)> <!ATTLIST EncodedUnderlyingIssuer FIXTag CDATA #FIXED '363' DataType CDATA #FIXED 'data' >
364	EncodedUnderlyingSecurityDescLen	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingSecurityDesc field.	<!ELEMENT EncodedUnderlyingSecurityDescLen (#PCDATA)> <!ATTLIST EncodedUnderlyingSecurityDescLen FIXTag CDATA #FIXED '364' DataType CDATA #FIXED 'Length' >

365	EncodedUnderlyingSecurityDesc	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the UnderlyingSecurityeDesc field.	<!ELEMENT EncodedUnderlyingSecurityDesc (#PCDATA)> <!ATTLIST EncodedUnderlyingSecurityDesc FIXTag CDATA #FIXED '365' DataType CDATA #FIXED 'data' >
366	AllocPrice	Price	Executed price for an AllocAccount entry used when using "executed price" vs. "average price" allocations (e.g. Japan).	<!ELEMENT AllocPrice (#PCDATA)> <!ATTLIST AllocPrice FIXTag CDATA #FIXED '366' DataType CDATA #FIXED 'Price' >
367	QuoteSetValidUntilTime	UTCTimestamp	Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT QuoteSetValidUntilTime (#PCDATA)> <!ATTLIST QuoteSetValidUntilTime FIXTag CDATA #FIXED '367' DataType CDATA #FIXED 'UTCTimestamp' >
368	QuoteEntryRejectReason	int	Reason Quote Entry was rejected: Valid values: 1 = Unknown symbol (Security) 2 = Exchange(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	<!ELEMENT QuoteEntryRejReason EMPTY> <!ATTLIST QuoteEntryRejReason FIXTag CDATA #FIXED '368' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED SDValue (UnknwnSym | ExchClsd | OrdExcLim | TooLate | UnknOrd | DupOrd | InvBidAsk | InvPx | NotAuth) #IMPLIED >
369	LastMsgSeqNumProcessed	SeqNum	The last MsgSeqNum 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.	[n/a for FIXML – not used]

370	OnBehalfOfSendingTime **(Deprecated)**	UTCTimestamp	***** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" ***** 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")	[n/a for FIXML – not used]
371	RefTagID	int	The tag number of the FIX field being referenced.	<!ELEMENT RefTagID (#PCDATA)> <!ATTLIST RefTagID FIXTag CDATA #FIXED '371' DataType CDATA #FIXED 'int' >
372	RefMsgType	String	The MsgType of the FIX message being referenced.	[n/a for FIXML – not used]

373	SessionRejectReason	int	Code to identify reason for a session-level Reject message. Valid values: 0 = Invalid tag number 1 = Required tag missing 2 = Tag not defined for this message type 3 = Undefined Tag 4 = Tag specified without a value 5 = Value is incorrect (out of range) for this tag 6 = Incorrect data format for value 7 = Decryption problem 8 = Signature problem 9 = CompID problem 10 = SendingTime accuracy problem 11 = Invalid MsgType 12 = XML Validation error 13 = Tag appears more than once 14 = Tag specified out of required order 15 = Repeating group fields out of order 16 = Incorrect NumInGroup count for repeating group 17 = Non "data" value includes field delimiter (SOH character)	[n/a for FIXML – not used]
374	BidRequestTransType	char	Identifies the Bid Request message type. Valid values: N = New C = Cancel	<!ELEMENT BidRequestTransType EMPTY> <!ATTLIST BidRequestTransType FIXTag CDATA #FIXED '374' DataType CDATA #FIXED 'char' Value (N | C) #REQUIRED SDValue (New | Cancel) #IMPLIED >

375	ContraBroker	String	Identifies contra broker. Standard NASD market-maker mnemonic is preferred.	<!ELEMENT ContraBroker (#PCDATA)> <!ATTLIST ContraBroker FIXTag CDATA #FIXED '375' DataType CDATA #FIXED 'String' >
376	ComplianceID	String	ID used to represent this transaction for compliance purposes (e.g. OATS reporting).	<!ELEMENT ComplianceID (#PCDATA)> <!ATTLIST ComplianceID FIXTag CDATA #FIXED '376' DataType CDATA #FIXED 'String' >
377	SolicitedFlag	Boolean	Indicates whether or not the order was solicited. Valid values: Y = Was solcitied N = Was not solicited	<!ELEMENT SolicitedFlag EMPTY> <!ATTLIST SolicitedFlag FIXTag CDATA #FIXED '377' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
378	ExecRestatementReason	int	Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when communicating an unsolicited cancel. Valid values: 0 = GT Corporate action 1 = GT renewal / restatement (no corporate action) 2 = Verbal change 3 = Repricing of order 4 = Broker option 5 = Partial decline of OrderQty (e.g. exchange-initiated partial cancel) 6 = Cancel on Trading Halt 7 = Cancel on System Failure 8 = Market (Exchange) Option	<!ELEMENT ExecRestatementReason EMPTY> <!ATTLIST ExecRestatementReason FIXTag CDATA #FIXED '378' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (GTCorpAct | GTRenew | Verbal | RePx | BrkrOpt | PartDec | CxlTradingHalt | CxlSystemFailure | MrktOption) #IMPLIED >

379	BusinessRejectRefID	String	The value of the business-level "ID" field on the message being referenced.	<!ELEMENT BusinessRejectRefID (#PCDATA)> <!ATTLIST BusinessRejectRefID FIXTag CDATA #FIXED '379' DataType CDATA #FIXED 'String' >
380	BusinessRejectReason	int	Code to identify reason for a Business Message Reject message. Valid values: 0 = Other 1 = Unkown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditionally Required Field Missing 6 = Not authorized 7 = DeliverTo firm not available at this time	<!ELEMENT BusinessRejReason EMPTY> <!ATTLIST BusinessRejReason FIXTag CDATA #FIXED '380' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (Other | UnknID | UnknSec | UnknMsgType | AppNA | CondFldMiss | NotAuth | NoDelivToFirm) #IMPLIED >
381	GrossTradeAmt	Amt	Total amount traded (e.g. CumQty * AvgPx) expressed in units of currency.	<!ELEMENT GrossTradeAmt (#PCDATA)> <!ATTLIST GrossTradeAmt FIXTag CDATA #FIXED '381' DataType CDATA #FIXED 'Amt' >
382	NoContraBrokers	NumInGroup	The number of ContraBroker entries.	<!ELEMENT NoContraBrokers (#PCDATA)> <!ATTLIST NoContraBrokers FIXTag CDATA #FIXED '382' DataType CDATA #FIXED 'NumInGroup' >
383	MaxMessageSize	Length	Maximum number of bytes supported for a single message.	[n/a for FIXML – not used]
384	NoMsgTypes	NumInGroup	Number of MsgTypes in repeating group.	[n/a for FIXML – not used]

385	MsgDirection	char	Specifies the direction of the messsage. Valid values: S = Send R = Receive	[n/a for FIXML – not used]
386	NoTradingSessions	NumInGroup	Number of TradingSessionIDs in repeating group.	<!ELEMENT NoTradingSessions (#PCDATA)> <!ATTLIST NoTradingSessions FIXTag CDATA #FIXED '386' DataType CDATA #FIXED 'NumInGroup' >
387	TotalVolumeTraded	Qty	Total volume (quantity) traded.	<!ELEMENT TotalVolumeTraded (#PCDATA)> <!ATTLIST TotalVolumeTraded FIXTag CDATA #FIXED '387' DataType CDATA #FIXED 'Qty' >
388	DiscretionInst	char	Code to identify the price a DiscretionOffset 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	<!ELEMENT DiscretionInst EMPTY> <!ATTLIST DiscretionInst FIXTag CDATA #FIXED '388' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (RelDispPx | RelMktPx | RelPrimPx | RelLocPrimPx | RelMidPx | RelLstPx) #IMPLIED >
389	DiscretionOffset	PriceOffset	Amount (signed) added to the “related to” price specified via DiscretionInst.	<!ELEMENT DiscretionOffset (#PCDATA)> <!ATTLIST DiscretionOffset FIXTag CDATA #FIXED '389' DataType CDATA #FIXED 'PriceOffset' >
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.	<!ELEMENT BidID (#PCDATA)> <!ATTLIST BidID FIXTag CDATA #FIXED '390' DataType CDATA #FIXED 'String' >

391	ClientBidID	String	Unique identifier for a Bid Request as assigned by institution. Uniqueness must be guaranteed within a single trading day.	<!ELEMENT ClientBidID (#PCDATA)> <!ATTLIST ClientBidID FIXTag CDATA #FIXED '391' DataType CDATA #FIXED 'String' >
392	ListName	String	Descriptive name for list order.	<!ELEMENT ListName (#PCDATA)> <!ATTLIST ListName FIXTag CDATA #FIXED '392' DataType CDATA #FIXED 'String' >
393	TotalNumSecurities	int	Total number of securities.	<!ELEMENT TotalNumSecurities (#PCDATA)> <!ATTLIST TotalNumSecurities FIXTag CDATA #FIXED '393' DataType CDATA #FIXED 'int' >
394	BidType	int	Code to identify the type of Bid Request. Valid values: 1 = "Non Disclosed" Style (e.g. US/European) 2 = "Disclosed" Style (e.g. Japanese) 3 = No Bidding Process	<!ELEMENT BidType EMPTY> <!ATTLIST BidType FIXTag CDATA #FIXED '394' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (NonDisc | Disc | NoBid) #IMPLIED >
395	NumTickets	int	Total number of tickets.	<!ELEMENT NumTickets (#PCDATA)> <!ATTLIST NumTickets FIXTag CDATA #FIXED '395' DataType CDATA #FIXED 'int' >
396	SideValue1	Amt	Amounts in currency	<!ELEMENT SideValue1 (#PCDATA)> <!ATTLIST SideValue1 FIXTag CDATA #FIXED '396' DataType CDATA #FIXED 'Amt' >
397	SideValue2	Amt	Amounts in currency	<!ELEMENT SideValue2 (#PCDATA)> <!ATTLIST SideValue2 FIXTag CDATA #FIXED '397' DataType CDATA #FIXED 'Amt' >

398	NoBidDescriptors	NumInGroup	Number of BidDescriptor entries.	<!ELEMENT NoBidDescriptors (#PCDATA)> <!ATTLIST NoBidDescriptors FIXTag CDATA #FIXED '398' DataType CDATA #FIXED 'NumInGroup' >
399	BidDescriptorType	int	Code to identify the type of BidDescriptor. Valid values: 1 = Sector 2 = Country 3 = Index	<!ELEMENT BidDescriptorType EMPTY> <!ATTLIST BidDescriptorType FIXTag CDATA #FIXED '399' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (Sector | Country | Index) #IMPLIED >
400	BidDescriptor	String	BidDescriptor value. Usage depends upon BidDescriptorType. If BidDescriptorType =1 Industrials etc - Free text If BidDescriptorType =2 "FR" etc - ISO Country Codes If BidDescriptorType =3 FT100, FT250, STOX - Free text	<!ELEMENT BidDescriptor (#PCDATA)> <!ATTLIST BidDescriptor FIXTag CDATA #FIXED '400' DataType CDATA #FIXED 'String' >
401	SideValueInd	int	Code to identify which "SideValue" the value refers to. SideValue1 and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell. Valid values: 1 = SideValue1 2 = SideValue 2	<!ELEMENT SideValueInd EMPTY> <!ATTLIST SideValueInd FIXTag CDATA #FIXED '401' DataType CDATA #FIXED 'int' Value (1 | 2) #REQUIRED SDValue (SideValue1 | SideValue2) #IMPLIED >

402	LiquidityPctLow	Percentage	Liquidity indicator or lower limit if TotalNumSecurities > 1. Represented as a percentage.	<!ELEMENT LiquidityPctLow (#PCDATA)> <!ATTLIST LiquidityPctLow FIXTag CDATA #FIXED '402' DataType CDATA #FIXED 'Percentage' >
403	LiquidityPctHigh	Percentage	Upper liquidity indicator if TotalNumSecurities > 1. Represented as a percentage.	<!ELEMENT LiquidityPctHigh (#PCDATA)> <!ATTLIST LiquidityPctHigh FIXTag CDATA #FIXED '403' DataType CDATA #FIXED 'Percentage' >
404	LiquidityValue	Amt	Value between LiquidityPctLow and LiquidityPctHigh in Currency	<!ELEMENT LiquidityValue (#PCDATA)> <!ATTLIST LiquidityValue FIXTag CDATA #FIXED '404' DataType CDATA #FIXED 'Amt' >
405	EFPTrackingError	Percentage	Eg Used in EFP trades 12% (EFP – Exchange for Physical). Represented as a percentage.	<!ELEMENT EFPTrackingError (#PCDATA)> <!ATTLIST EFPTrackingError FIXTag CDATA #FIXED '405' DataType CDATA #FIXED 'Percentage' >
406	FairValue	Amt	Used in EFP trades	<!ELEMENT FairValue (#PCDATA)> <!ATTLIST FairValue FIXTag CDATA #FIXED '406' DataType CDATA #FIXED 'Amt' >
407	OutsideIndexPct	Percentage	Used in EFP trades. Represented as a percentage.	<!ELEMENT OutsideIndexPct (#PCDATA)> <!ATTLIST OutsideIndexPct FIXTag CDATA #FIXED '407' DataType CDATA #FIXED 'Percentage' >
408	ValueOfFutures	Amt	Used in EFP trades	<!ELEMENT ValueOfFutures (#PCDATA)> <!ATTLIST ValueOfFutures FIXTag CDATA #FIXED '408' DataType CDATA #FIXED 'Amt' >

409	LiquidityIndType	int	Code to identify the type of liquidity indicator. Valid values: 1 = 5day moving average 2 = 20 day moving average 3 = Normal Market Size 4 = Other	<!ELEMENT LiquidityIndType EMPTY> <!ATTLIST LiquidityIndType FIXTag CDATA #FIXED '409' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (5Day | 20Day | Normal | Other) #IMPLIED >
410	WtAverageLiquidity	Percentage	Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage.	<!ELEMENT WtAverageLiquidity (#PCDATA)> <!ATTLIST WtAverageLiquidity FIXTag CDATA #FIXED '410' DataType CDATA #FIXED 'Percentage' >
411	ExchangeForPhysical	Boolean	Indicates whether or not to exchange for phsyical. Valid values: Y = True N = False	<!ELEMENT ExchangeForPhysical EMPTY> <!ATTLIST ExchangeForPhysical FIXTag CDATA #FIXED '411' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (True | False) #IMPLIED >
412	OutMainCntryUIndex	Amt	Value of stocks in Currency	<!ELEMENT OutMainCntryUIndex (#PCDATA)> <!ATTLIST OutMainCntryUIndex FIXTag CDATA #FIXED '412' DataType CDATA #FIXED 'Amt' >
413	CrossPercent	Percentage	Percentage of program that crosses in Currency. Represented as a percentage.	<!ELEMENT CrossPercent (#PCDATA)> <!ATTLIST CrossPercent FIXTag CDATA #FIXED '413' DataType CDATA #FIXED 'Percentage' >

414	ProgRptReqs	int	Code to identify the desired frequency of progress reports. Valid values: 1 = BuySide explicitly requests status using StatusRequest (Default) The sell-side firm can however, send a DONE status List Status Response in an unsolicited fashion 2 = SellSide periodically sends status using ListStatus. Period optionally specified in ProgressPeriod 3 = Real-time execution reports (to be discouraged)	<!ELEMENT ProgRptReqs EMPTY> <!ATTLIST ProgRptReqs FIXTag CDATA #FIXED '414' DataType CDATA #FIXED 'int' Value (1 | 2 | 3) #REQUIRED SDValue (BuySide | SellSide | RealTime) #IMPLIED >
415	ProgPeriodInterval	int	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.	<!ELEMENT ProgPeriodInterval (#PCDATA)> <!ATTLIST ProgPeriodInterval FIXTag CDATA #FIXED '415' DataType CDATA #FIXED 'int' >
416	IncTaxInd	int	Code to represent whether value is net (inclusive of tax) or gross. Valid values: 1 = Net 2 = Gross	<!ELEMENT IncTaxInd EMPTY> <!ATTLIST IncTaxInd FIXTag CDATA #FIXED '416' DataType CDATA #FIXED 'int' Value (1 | 2) #REQUIRED SDValue (Net | Gross) #IMPLIED >
417	NumBidders	int	Indicates the total number of bidders on the list	<!ELEMENT NumBidders (#PCDATA)> <!ATTLIST NumBidders FIXTag CDATA #FIXED '417' DataType CDATA #FIXED 'int' >

418	TradeType	char	Code to represent the type of trade. Valid values: R: Risk Trade G: VWAP Guarantee A: Agency J: Guaranteed Close	<!ELEMENT TradeType EMPTY> <!ATTLIST TradeType FIXTag CDATA #FIXED '418' DataType CDATA #FIXED 'char' Value (R | G | A | J) #REQUIRED SDValue (RiskTrade | VWAP | Agency | GuarClose) #IMPLIED >
419	BasisPxType	char	Code to represent the basis price type. Valid values: 2 = Closing Price at morning session 3 = Closing Price 4 = Current price 5 = SQ 6 = VWAP through a day 7 = VWAP through a morning session 8 = VWAP through an afternoon session 9 = VWAP through a day except *"YORI" (an opening auction)* A = VWAP through a morning session except *"YORI" (an opening auction)* B = VWAP through an afternoon session except "YORI" (an opening auction) C = Strike D = Open Z = Others	<!ELEMENT BasisPxType EMPTY> <!ATTLIST BasisPxType FIXTag CDATA #FIXED '419' DataType CDATA #FIXED 'char' Value (2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | Z) #REQUIRED SDValue (ClsPxMorn | ClsPx | CurrPx | SQ | VWAPDay | VWAPMorn | VWAPAft | VWAPDayXYORI | VWAPMornXYORI | VWAPAftXYORI | Strike | Open | Others) #IMPLIED >
420	NoBidComponents	NumInGroup	Indicates the number of list entries.	<!ELEMENT NoBidComponents (#PCDATA)> <!ATTLIST NoBidComponents FIXTag CDATA #FIXED '420' DataType CDATA #FIXED 'NumInGroup' >

421	Country	Country	ISO Country Code in field	<!ELEMENT Country (#PCDATA)> <!ATTLIST Country FIXTag CDATA #FIXED '421' DataType CDATA #FIXED 'Country' >
422	TotNoStrikes	int	Total number of strike price entries across all messages. Should be the sum of all NoStrikes in each message that has repeating strike price entries related to the same ListID. Used to support fragmentation.	<!ELEMENT TotNoStrikes (#PCDATA)> <!ATTLIST TotNoStrikes FIXTag CDATA #FIXED '422' DataType CDATA #FIXED 'int' >
423	PriceType	int	Code to represent the price type. Valid values: 1 = Percentage 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 = basis points relative to benchmark 7 = TED price (see “Volume 1 - Glossary”) 8 = TED yield (see “Volume 1 - Glossary”)	<!ELEMENT PriceType EMPTY> <!ATTLIST PriceType FIXTag CDATA #FIXED '423' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (Pct | Cps | Abs | Discount | Premium | BpsBenchmark | TEDPrice | TEDYield) #IMPLIED >
424	DayOrderQty	Qty	For GT orders, the OrderQty less all quantity (adjusted for stock splits) that traded on previous days. DayOrderQty = OrderQty – (CumQty - DayCumQty)	<!ELEMENT DayOrderQty (#PCDATA)> <!ATTLIST DayOrderQty FIXTag CDATA #FIXED '424' DataType CDATA #FIXED 'Qty' >
425	DayCumQty	Qty	Quantity on a GT order that has traded today.	<!ELEMENT DayCumQty (#PCDATA)> <!ATTLIST DayCumQty FIXTag CDATA #FIXED '425' DataType CDATA #FIXED 'Qty' >
426	DayAvgPx	Price	The average price for quantity on a GT order that has traded today.	<!ELEMENT DayAvgPx (#PCDATA)> <!ATTLIST DayAvgPx FIXTag CDATA #FIXED '426' DataType CDATA #FIXED 'Price' >

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 executions until order is filled or expires 2 = accumulate until verbally notified otherwise	<!ELEMENT GTBookingInst EMPTY> <!ATTLIST GTBookingInst FIXTag CDATA #FIXED '427' DataType CDATA #FIXED 'int' Value (0 | 1 | 2) #REQUIRED SDValue (BookAll | AccumUntilFill | AccumUntilNotify) #IMPLIED >
428	NoStrikes	NumInGroup	Number of list strike price entries.	<!ELEMENT NoStrikes (#PCDATA)> <!ATTLIST NoStrikes FIXTag CDATA #FIXED '428' DataType CDATA #FIXED 'NumInGroup' >
429	ListStatusType	int	Code to represent the ~~price~~ status type. Valid values: 1 = Ack 2 = Response 3 = Timed 4 = ExecStarted 5 = AllDone 6 = Alert	<!ELEMENT ListStatusType EMPTY> <!ATTLIST ListStatusType FIXTag CDATA #FIXED '429' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (Ack | Resp | Timed | ExecStart | AllDone | Alert) #IMPLIED >
430	NetGrossInd	int	Code to represent whether value is net (inclusive of tax) or gross. Valid values: 1 = Net 2 = Gross	<!ELEMENT NetGrossInd EMPTY> <!ATTLIST NetGrossInd FIXTag CDATA #FIXED '430' DataType CDATA #FIXED 'int' Value (1 | 2) #REQUIRED SDValue (Net | Gross) #IMPLIED >

431	ListOrderStatus	int	Code to represent the status of a list order. Valid values: 1 = InBiddingProcess 2 = ReceivedForExecution 3 = Executing 4 = Canceling 5 = Alert 6 = All Done 7 = Reject	<!ELEMENT ListOrderStatus EMPTY> <!ATTLIST ListOrderStatus FIXTag CDATA #FIXED '431' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (InBidProc | RecvForExec | Exec | Cxl | Alert | AllDone | Rej) #IMPLIED >
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	<!ELEMENT ExpireDate (#PCDATA)> <!ATTLIST ExpireDate FIXTag CDATA #FIXED '432' DataType CDATA #FIXED 'LocalMktDate' >
433	ListExecInstType	char	Identifies the type of ListExecInst. Valid values: 1 = Immediate 2 = Wait for Execute Instruction (e.g. a List Execute 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 fulfil the order) 5 = Exchange/switch CIV order – Buy driven, cash withdraw (i.e. additional cash will not be provided to fulfil the order)	<!ELEMENT ListExecInstType EMPTY> <!ATTLIST ListExecInstType FIXTag CDATA #FIXED '433' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (Immed | Wait | ExchCIVSell | ExchCIVBuyTop | ExchCIVBuyWD) #IMPLIED >

434	CxlRejResponseTo	char	Identifies the type of request that a Cancel Reject is in response to. Valid values: 1 = Order Cancel Request 2 = Order Cancel/Replace Request	<!ELEMENT CxlRejResponseTo EMPTY> <!ATTLIST CxlRejResponseTo FIXTag CDATA #FIXED '434' DataType CDATA #FIXED 'char' Value (1 | 2) #REQUIRED SDValue (OrdCxlReq | OrdCxlRepReq) #IMPLIED >
435	UnderlyingCouponRate	Percentage	Underlying security's CouponRate. See CouponRate (223) field for description	<!ELEMENT UnderlyingCouponRate (#PCDATA)> <!ATTLIST UnderlyingCouponRate FIXTag CDATA #FIXED '435' DataType CDATA #FIXED 'float' >
436	UnderlyingContractMultiplier	float	Underlying security's ContractMultiplier. See ContractMultiplier (231) field for description	<!ELEMENT UnderlyingContractMultiplier (#PCDATA)> <!ATTLIST UnderlyingContractMultiplier FIXTag CDATA #FIXED '436' DataType CDATA #FIXED 'float' >
437	ContraTradeQty	Qty	Quantity traded with the ContraBroker.	<!ELEMENT ContraTradeQty (#PCDATA)> <!ATTLIST ContraTradeQty FIXTag CDATA #FIXED '437' DataType CDATA #FIXED 'Qty' >
438	ContraTradeTime	UTCTimestamp	Identifes the time of the trade with the ContraBroker. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT ContraTradeTime (#PCDATA)> <!ATTLIST ContraTradeTime FIXTag CDATA #FIXED '438' DataType CDATA #FIXED 'UTCTimestamp' >

~~439~~	~~ClearingFirm~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Firm that will clear the trade. Used if different from the executing firm.~~	[n/a for FIXML – replaced]
~~440~~	~~ClearingAccount~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Supplemental accounting information forwared to clearing house/firm.~~	[n/a for FIXML – replaced]
441	LiquidityNumSecurities	int	Number of Securites between LiquidityPctLow and LiquidityPctHigh in Currency.	<!ELEMENT LiquidityNumSecurities (#PCDATA)> <!ATTLIST LiquidityNumSecurities FIXTag CDATA #FIXED '441' DataType CDATA #FIXED 'int' >
442	MultiLegReportingType	char	Used to indicate what an Execution Report represents (e.g. used with multi-leg securiteis, such as option strategies, spreads, etc.). Valid Values: 1 = Single Security (default if not specified) 2 = Individual leg of a multi-leg security 3 = Multi-leg security	<!ELEMENT MultiLegReportingType EMPTY> <!ATTLIST MultiLegReportingType FIXTag CDATA #FIXED '442' DataType CDATA #FIXED 'char' Value (1 | 2 | 3) #REQUIRED SDValue (Single | IndivLeg | MultiLeg) #IMPLIED >
443	StrikeTime	UTCTimestamp	The time at which current market prices are used to determine the value of a basket.	<!ELEMENT StrikeTime (#PCDATA)> <!ATTLIST StrikeTime FIXTag CDATA #FIXED '443' DataType CDATA #FIXED 'UTCTimestamp' >

444	ListStatusText	String	Free format text string related to List Status.	<!ELEMENT ListStatusText (#PCDATA)> <!ATTLIST ListStatusText FIXTag CDATA #FIXED '444' DataType CDATA #FIXED 'String' >
445	EncodedListStatusTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedListStatusText field.	<!ELEMENT EncodedListStatusTextLen (#PCDATA)> <!ATTLIST EncodedListStatusTextLen FIXTag CDATA #FIXED '445' DataType CDATA #FIXED 'Length' >
446	EncodedListStatusText	data	Encoded (non-ASCII characters) representation of the ListStatusText field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the ListStatusText field.	<!ELEMENT EncodedListStatusText (#PCDATA)> <!ATTLIST EncodedListStatusText FIXTag CDATA #FIXED '446' DataType CDATA #FIXED 'data' >
447	PartyIDSource	char	Identifies class or source of the PartyID value. Required if PartyID is specified. Note: applicable values depend upon PartyRole specified. ***<u>See "Appendix 6-G – Use of <Parties> Component Block"</u>*** Valid values:	<!ELEMENT PartyIDSource EMPTY> <!ATTLIST PartyIDSource FIXTag CDATA #FIXED '447' DataType CDATA #FIXED 'char' Value (B | C | D | E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (BIC | AccptMarketPart | PropCode | ISOCode | KoreanInvestorID | TaiwaneseQualified | TaiwaneseTradingAcct | MCDnumber | ChineseBShare | UKNationalInsPenNumber | USSocialSecurity | USEmployerIDNumber | AustralianBusinessNumber | AustralianTaxFileNumber) #IMPLIED >

			Applicable to <u>all PartyRoles unless</u> otherwise specified: B = BIC (Bank Identification Code—Swift managed) code (ISO 9362 - 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)	
			For PartyRole="Investor ID" and for Equities: 1 = Korean Investor ID 2 = Taiwanese Qualified Foreign Investor ID QFII / FID 3 = Taiwanese Trading Account 4 = Malaysian Central Depository (MCD) number 5 = Chinese B Share (Shezhen and Shanghai) ***<u>See Volume 4: "Example Usage of PartyRole="Investor ID" "</u>***	
			For PartyRole="Investor ID" and for CIV: 6 = UK National Insurance or Pension Number 7 = US Social Security Number 8 = US Employer Identification Number 9 = Australian Business Number A = Australian Tax File Number	

448	PartyID	String	Party identifier/code. See PartyIDSource (447) and PartyRole (452). ***See "Appendix 6-G – Use of <Parties> Component Block"***	<!ELEMENT PartyID (#PCDATA)> <!ATTLIST PartyID FIXTag CDATA #FIXED '448' DataType CDATA #FIXED 'String' >
449	TotalVolumeTradedDate	UTCDate	Date of TotalVolumeTraded.	<!ELEMENT TotalVolumeTradedDate(#PCDATA)> <!ATTLIST TotalVolumeTradedDate FIXTag CDATA #FIXED '449' DataType CDATA #FIXED 'UTCDate' >
450	TotalVolumeTradedTime	UTCTimeOnly	Time of TotalVolumeTraded.	<!ELEMENT TotalVolumeTradedTime (#PCDATA)> <!ATTLIST TotalVolumeTradedTime FIXTag CDATA #FIXED '450' DataType CDATA #FIXED 'UTCTimeOnly' >
451	NetChgPrevDay	PriceOffset	Net change from previous day's closing price vs. last traded price.	<!ELEMENT NetChgPrevDay (#PCDATA)> <!ATTLIST NetChgPrevDay FIXTag CDATA #FIXED '451' DataType CDATA #FIXED 'PriceOffset' >

452	PartyRole	int	Identifies the type or role of the PartyID specified. ***<u>See "Appendix 6-G – Use of <Parties> Component Block"</u>*** 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 – e.g. trader who initiates/submits the order) 12 = Executing Trader (associated with Executing Firm - actually executes) 13 = Order Origination Firm (e.g. buyside 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 (see Volume 1: "Glossary" for value definitions)	<!ELEMENT PartyRole EMPTY> <!ATTLIST PartyRole FIXTag CDATA #FIXED '452' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20) #REQUIRED SDValue (ExecutingFirm | BrokerofCredit | ClientID | ClearingFirm | InvestorID | IntroducingFirm | EnteringFirm | Locate_LendingFirm | FundManager | SettlementLocation | InitiatingTrader | ExecutingTrader | OrderOriginator | GiveupClearingFirm | CorrespondantClearingFirm | ExecutingSystem | ContraFirm | ContraClearingFirm | SponsoringFirm | UndrContraFirm) #IMPLIED >

453	NoPartyIDs	NumInGroup	Number of PartyID, PartyIDSource, and PartyRole entries	<!ELEMENT NoPartyIDs (#PCDATA)> <!ATTLIST NoPartyIDs FIXTag CDATA #FIXED '453' DataType CDATA #FIXED 'NumInGroup' >
454	NoSecurityAltID	NumInGroup	Number of SecurityAltID entries.	<!ELEMENT NoSecurityAltID (#PCDATA)> <!ATTLIST NoSecurityAltID FIXTag CDATA #FIXED '454' DataType CDATA #FIXED 'NumInGroup' >
455	SecurityAltID	String	Alternate Security identifier value for this security of SecurityAltIDSource type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource.	<!ELEMENT SecurityAltID (#PCDATA)> <!ATTLIST SecurityAltID FIXTag CDATA #FIXED '455' DataType CDATA #FIXED 'String' >
456	SecurityAltIDSource	String	Identifies class or source of the SecurityAltID value. Required if SecurityAltID is specified. Valid values: **Same valid values as the SecurityIDSource field**	<!ELEMENT SecurityAltIDSource EMPTY> <!ATTLIST SecurityAltIDSource FIXTag CDATA #FIXED '456' DataType CDATA #FIXED 'String' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >
457	NoUnderlyingSecurityAltID	NumInGroup	Number of UnderlyingSecurityAltID entries.	<!ELEMENT NoUnderlyingSecurityAltID (#PCDATA)> <!ATTLIST NoUnderlyingSecurityAltID FIXTag CDATA #FIXED '457' DataType CDATA #FIXED 'NumInGroup' >
458	UnderlyingSecurityAltID	String	Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource.	<!ELEMENT UnderlyingSecurityAltID (#PCDATA)> <!ATTLIST UnderlyingSecurityAltID FIXTag CDATA #FIXED '458' DataType CDATA #FIXED 'String' >

459	UnderlyingSecurityAltIDSource	String	Identifies class or source of the UnderlyingSecurityAltID value. Required if UnderlyingSecurityAltID is specified. Valid values: **Same valid values as the SecurityIDSource (22) field**	<!ELEMENT UnderlyingSecurityAltIDSource EMPTY> <!ATTLIST UnderlyingSecurityAltIDSource FIXTag CDATA #FIXED '459' DataType CDATA #FIXED 'String' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >
460	Product	int	Indicates the type of product the security is associated with. See also the CFICode (461) and SecurityType (167) fields. Valid values: 1 = AGENCY 2 = COMMODITY 3 = CORPORATE 4 = CURRENCY 5 = EQUITY 6 = GOVERNMENT 7 = INDEX 8 = LOAN 9 = MONEYMARKET 10 = MORTGAGE 11 = MUNICIPAL 12 = OTHER	<!ELEMENT Product EMPTY> <!ATTLIST Product FIXTag CDATA #FIXED '460' DataType CDATA #FIXED 'int ' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER) #IMPLIED >

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)"	<!ELEMENT CFICode (#PCDATA)> <!ATTLIST CFICode FIXTag CDATA #FIXED '461' DataType CDATA #FIXED 'String' >
462	UnderlyingProduct	int	Underlying security's Product. Valid values: see Product(460) field	<!ELEMENT UnderlyingProduct EMPTY> <!ATTLIST UnderlyingProduct FIXTag CDATA #FIXED '462' DataType CDATA #FIXED 'int ' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER) #IMPLIED >
463	UnderlyingCFICode	String	Underlying security's CFICode. Valid values: see CFICode (461)field	<!ELEMENT UnderlyingCFICode (#PCDATA)> <!ATTLIST UnderlyingCFICode FIXTag CDATA #FIXED '463' DataType CDATA #FIXED 'String' >

464	TestMessageIndicator	Boolean	Indicates whether or not this FIX Session is a "test" vs. "production" connection. Useful for preventing "accidents". Valid values: Y = True (Test) N = False (Production)	[n/a for FIXML – not used]
465	QuantityType	int	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 (see "Volume 1 – Glossary")	<!ELEMENT QuantityType EMPTY> <!ATTLIST QuantityType FIXTag CDATA #FIXED '465' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (SHARES | BONDS | CURRENTFACE | ORIGINALFACE | CURRENCY | CONTRACTS | OTHER | PAR) #IMPLIED >
466	BookingRefID	String	Common reference passed to a post-trade booking process (e.g. industry matching utility).	<!ELEMENT BookingRefID (#PCDATA)> <!ATTLIST BookingRefID FIXTag CDATA #FIXED '466' DataType CDATA #FIXED 'String' >
467	IndividualAllocID	String	Unique identifier for a specific NoAllocs repeating group instance (e.g. for an AllocAccount).	<!ELEMENT IndividualAllocID (#PCDATA)> <!ATTLIST IndividualAllocID FIXTag CDATA #FIXED '467' DataType CDATA #FIXED 'String' >

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 OrderCashAmt or (for CIV only) OrderPercent are specified on an order. Valid values are: 0 = Round to nearest 1 = Round down 2 = Round up 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 was 10 – "round down" would give 320 units, "round up" would give 330 units and "round to nearest" would give 320 units.	<!ELEMENT RoundingDirection EMPTY> <!ATTLIST RoundingDirection FIXTag CDATA #FIXED '468' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (RoundNearest | RoundDown | RoundUp) #IMPLIED >
469	RoundingModulus	float	For CIV - a float value indicating the value to which rounding is required. i.e. 10 means round to a multiple of 10 units/shares; 0.5 means round to a multiple of 0.5 units/shares. The default, if RoundingDirection is specified without RoundingModulus, is to round to a whole unit/share.	<!ELEMENT RoundingModulus (#PCDATA)> <!ATTLIST RoundingModulus FIXTag CDATA #FIXED '469' DataType CDATA #FIXED 'float' >
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 (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.	<!ELEMENT CountryOfIssue (#PCDATA)> <!ATTLIST CountryOfIssue FIXTag CDATA #FIXED '470' DataType CDATA #FIXED 'Country' >
471	StateOrProvinceOfIssue	String	A two-character state or province abbreviation.	<!ELEMENT StateOrProvinceOfIssue (#PCDATA)> <!ATTLIST StateOrProvinceOfIssue FIXTag CDATA #FIXED '471' DataType CDATA #FIXED 'String' >

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***. See "Volume 7 – PRODUCT: FIXED INCOME" for example.	<!ELEMENT LocaleOfIssue (#PCDATA)> <!ATTLIST LocaleOfIssue FIXTag CDATA #FIXED '472' DataType CDATA #FIXED 'String' >
473	NoRegistDtls	NumInGroup	The number of registration details on a Registration Instructions message	<!ELEMENT NoRegistDtls (#PCDATA)> <!ATTLIST NoRegistDtls FIXTag CDATA #FIXED '473' DataType CDATA #FIXED 'NumInGroup' >
474	MailingDtls	String	Set of Correspondence address details, possibly including phone, fax, etc.	<!ELEMENT MailingDtls (#PCDATA)> <!ATTLIST MailingDtls FIXTag CDATA #FIXED '474' DataType CDATA #FIXED 'String' >
475	InvestorCountryOfResidence	Country	The ISO 3166 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes.	<!ELEMENT InvestorCountryOfResidence (#PCDATA)> <!ATTLIST InvestorCountryOfResidence FIXTag CDATA #FIXED '475' DataType CDATA #FIXED 'Country' >
476	PaymentRef	String	"Settlement Payment Reference" – A free format Payment reference to assist with reconciliation, e.g. a Client and/or Order ID number.	<!ELEMENT PaymentRef (#PCDATA)> <!ATTLIST PaymentRef FIXTag CDATA #FIXED '476' DataType CDATA #FIXED 'String' >

477	DistribPaymentMethod	int	A code identifying the payment method for a (fractional) distribution. 1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = FedWire 8 = Direct Credit (BECS, BACS) 9 = ACH Credit 10 = BPAY 11 = High Value Clearing System (HVACS) 12 = Reinvest in fund 13 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	<!ELEMENT DistribPaymentMethod (#PCDATA)> <!ATTLIST DistribPaymentMethod FIXTag CDATA #FIXED '477' DataType CDATA #FIXED 'int' >
478	CashDistribCurr	Currency	Specifies currency to be use for Cash Distributions– ***see "Appendix 6-A; Valid Currency Codes***".	<!ELEMENT CashDistribCurr (#PCDATA)> <!ATTLIST CashDistribCurr FIXTag CDATA #FIXED '478' DataType CDATA #FIXED 'Currency' >
479	CommCurrency	Currency	Specifies currency to be use for Commission if the Commission currency is different from the Deal Currency - ***see "Appendix 6-A; Valid Currency Codes***".	<!ELEMENT CommCurrency (#PCDATA)> <!ATTLIST CommCurrency FIXTag CDATA #FIXED '479' DataType CDATA #FIXED 'Currency' >

480	CancellationRights	char	For CIV – A one character code identifying whether Cancellation rights/Cooling off period applies. Valid values are: Y = Yes N = No – execution only M = No – waiver agreement O = No – institutional.	<!ELEMENT CancellationRights EMPTY> <!ATTLIST CancellationRights FIXTag CDATA #FIXED '480' DataType CDATA #FIXED 'char' Value (Y | N | M | O) #REQUIRED SDValue (Yes | NoExecO0nly | NoWaiver | NoInstit) #IMPLIED >
481	MoneyLaunderingStatus	char	For CIV - 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.	<!ELEMENT MoneyLaunderingStatus EMPTY> <!ATTLIST MoneyLaunderingStatus FIXTag CDATA #FIXED '481' DataType CDATA #FIXED 'char' Value (Y | N | 1 | 2 | 3) #REQUIRED SDValue (Passed | NotChecked | ExBelowLim | ExClientMoneyType | ExAuthCredit) #IMPLIED >
482	MailingInst	String	Free format text to specify mailing instruction requirements, e.g. "no third party mailings".	<!ELEMENT MailingInst (#PCDATA)> <!ATTLIST MailingInst FIXTag CDATA #FIXED '482' DataType CDATA #FIXED 'String' >
483	TransBkdTime	UTCTimestamp	For CIV A date and time stamp to indicate the time a CIV order was booked by the fund manager.	<!ELEMENT TransBkdTime (#PCDATA)> <!ATTLIST TransBkdTime FIXTag CDATA #FIXED '483' DataType CDATA #FIXED 'UTCTimestamp' >

484	ExecPriceType	char	For CIV - Identifies how the execution price LastPx was calculated from the fund unit/share price(s) calculated at the fund valuation point. Valid values are: B = Bid price C = Creation price D = Creation price plus adjustment % E = Creation price plus adjustment amount O = Offer price P = Offer price minus adjustment % Q = Offer price minus adjustment amount S = Single price	<!ELEMENT ExecPriceType EMPTY> <!ATTLIST ExecPriceType FIXTag CDATA #FIXED '484' DataType CDATA #FIXED 'char' Value (B | C | D | E | O | P | Q | S) #REQUIRED SDValue (BidPrice | CreationPrice | CreationPriceAdjPct | CreationPriceAdjAmt | OfferPrice | OfferPriceMinusAdjPct | OfferPriceMinusAdjAmt | SinglePrice) #IMPLIED >
485	ExecPriceAdjustment	float	For CIV the amount or percentage by which the fund unit/share price was adjusted, as indicated by ExecPriceType	<!ELEMENT ExecPriceAdjustment (#PCDATA)> <!ATTLIST ExecPriceAdjustment FIXTag CDATA #FIXED '485' DataType CDATA #FIXED 'float' >
486	DateOfBirth	LocalMkt Date	The date of birth applicable to the individual, e.g. required to open some types of tax-exempt account.	<!ELEMENT DateOfBirth (#PCDATA)> <!ATTLIST DateOfBirth FIXTag CDATA #FIXED '486' DataType CDATA #FIXED 'LocalMktDate' >
487	TradeReportTransTyp e	char	Identifies Trade Report message transaction type Valid values: N = New C = Cancel R = Replace	<!ELEMENT TradeReportTransType EMPTY> <!ATTLIST TradeReportTransType FIXTag CDATA #FIXED '487' DataType CDATA #FIXED 'char' Value (N | C | R) #REQUIRED SDValue (New | Cancel | Replace) #IMPLIED >
488	CardHolderName	String	The name of the payment card holder as specified on the card being used for payment.	<!ELEMENT CardHolderName (#PCDATA)> <!ATTLIST CardHolderName FIXTag CDATA #FIXED '488' DataType CDATA #FIXED 'String' >

489	CardNumber	String	The number of the payment card as specified on the card being used for payment.	<!ELEMENT CardNumber (#PCDATA)> <!ATTLIST CardNumber FIXTag CDATA #FIXED '489' DataType CDATA #FIXED 'String' >
490	CardExpDate	LocalMkt Date	The expiry date of the payment card as specified on the card being used for payment.	<!ELEMENT CardExpDate (#PCDATA)> <!ATTLIST CardExpDate FIXTag CDATA #FIXED '490' DataType CDATA #FIXED 'LocalMktDate' >
491	CardIssNo	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.	<!ELEMENT CardIssNum (#PCDATA)> <!ATTLIST CardIssNum FIXTag CDATA #FIXED '491' DataType CDATA #FIXED 'String' >

492	PaymentMethod	int	A code identifying the Settlement payment method. 1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = FedWire 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) 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	<!ELEMENT PaymentMethod (#PCDATA)> <!ATTLIST PaymentMethod FIXTag CDATA #FIXED '492' DataType CDATA #FIXED 'int' >
493	RegistAcctType	String	For CIV – a fund manager-defined code identifying which of the fund manager's account types is required.	<!ELEMENT RegistAcctType (#PCDATA)> <!ATTLIST RegistAcctType FIXTag CDATA #FIXED '493' DataType CDATA #FIXED 'String' >
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.	<!ELEMENT Designation (#PCDATA)> <!ATTLIST Designation FIXTag CDATA #FIXED '494' DataType CDATA #FIXED 'String' >

495	TaxAdvantageType	int	For CIV - a code identifying the type of tax exempt account in which purchased shares/units are to be held. 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 = 401K (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) 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	<!ELEMENT TaxAdvantageType (#PCDATA)> <!ATTLIST TaxAdvantageType FIXTag CDATA #FIXED '495' DataType CDATA #FIXED 'int' >

496	RegistRejReasonText	String	Text indicating reason(s) why a Registration Instruction has been rejected.	<!ELEMENT RegistRejReasonText (#PCDATA)> <!ATTLIST RegistRejReasonText FIXTag CDATA #FIXED '496' DataType CDATA #FIXED 'String' >
497	FundRenewWaiv	char	A one character code identifying whether the Fund based renewal commission is to be waived. Valid values are: Y = Yes N = No	<!ELEMENT FundRenewWaiv EMPTY> <!ATTLIST FundRenewWaiv FIXTag CDATA #FIXED '497' DataType CDATA #FIXED 'char' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
498	CashDistribAgentName	String	Name of local agent bank if for cash distributions	<!ELEMENT CashDistribAgentName (#PCDATA)> <!ATTLIST CashDistribAgentName FIXTag CDATA #FIXED '498' DataType CDATA #FIXED 'String' >
499	CashDistribAgentCode	String	BIC (Bank Identification Code--Swift managed) code of agent bank for cash distributions	<!ELEMENT CashDistribAgentCode (#PCDATA)> <!ATTLIST CashDistribAgentCode FIXTag CDATA #FIXED '499' DataType CDATA #FIXED 'String' >
500	CashDistribAgentAcctNumber	String	Account number at agent bank for distributions.	<!ELEMENT CashDistribAgentAcctNum (#PCDATA)> <!ATTLIST CashDistribAgentAcctNum FIXTag CDATA #FIXED '500' DataType CDATA #FIXED 'String' >
501	CashDistribPayRef	String	Free format Payment reference to assist with reconciliation of distributions.	<!ELEMENT CashDistribPayRef (#PCDATA)> <!ATTLIST CashDistribPayRef FIXTag CDATA #FIXED '501' DataType CDATA #FIXED 'String' >

502	CashDistribAgentAcctName	String	Name of account at agent bank for distributions.	<!ELEMENT CashDistribAgentAcctName (#PCDATA)> <!ATTLIST CashDistribAgentAcctName FIXTag CDATA #FIXED '502' DataType CDATA #FIXED 'String' >
503	CardStartDate	LocalMktDate	The start date of the card as specified on the card being used for payment.	<!ELEMENT CardStartDate (#PCDATA)> <!ATTLIST CardStartDate FIXTag CDATA #FIXED '503' DataType CDATA #FIXED 'LocalMktDate' >
504	PaymentDate	LocalMktDate	The date written on a cheque or date payment should be submitted to the relevant clearing system.	<!ELEMENT PaymentDate (#PCDATA)> <!ATTLIST PaymentDate FIXTag CDATA #FIXED '504' DataType CDATA #FIXED 'LocalMktDate' >
505	PaymentRemitterID	String	Identifies sender of a payment, e.g. the payment remitter or a customer reference number.	<!ELEMENT PaymentRemitterID (#PCDATA)> <!ATTLIST PaymentRemitterID FIXTag CDATA #FIXED '505' DataType CDATA #FIXED 'String' >
506	RegistStatus	char	Registration status as returned by the broker or (for CIV) the fund manager: A = Accepted R = Rejected H = Held N = Reminder – i.e. Registration Instructions are still outstanding	<!ELEMENT RegistStatus (#PCDATA)> <!ATTLIST RegistStatus FIXTag CDATA #FIXED '506' DataType CDATA #FIXED 'char' Value (A | R | H | N) #REQUIRED SDValue (Accepted | Rejected | Held | Reminder) #IMPLIED >

507	RegistRejReasonCode	int	Reason(s) why Registration Instructions has been rejected. *Possible* values of reason code include: 1 = Invalid/unacceptable Account Type 2 = Invalid/unacceptable Tax Exempt Type 3 = Invalid/unacceptable Ownership Type 4 = Invalid/unacceptable No Reg Detls 5 = Invalid/unacceptable Reg Seq No 6 = Invalid/unacceptable Reg Dtls 7 = Invalid/unacceptable Mailing Dtls 8 = Invalid/unacceptable Mailing Inst 9 = Invalid/unacceptable Investor ID 10 = Invalid/unacceptable Investor ID Source 11 = Invalid/unacceptable Date of Birth 12 = Invalid/unacceptable Investor Country Of Residence 13 = Invalid/unacceptable NoDistribInstns 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 The reason may be further amplified in the RegistRejReasonCode field.	<!ELEMENT RegistRejReasonCode (#PCDATA)> <!ATTLIST RegistRejReasonCode FIXTag CDATA #FIXED '507' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18) #REQUIRED SDValue (InvalidAccountType | InvalidTaxExemptType | InvalidOwnershipType | InvalidNoRegDetls | InvalidRegSeqNo | InvalidRegDtls | InvalidMailingDtls | InvalidMailingInst | InvalidInvestorID | InvalidInvestorIDSource | InvalidDateOfBirth | InvalidInvestorCountryOfResidence | InvalidNoDistribInstns | InvalidDistribPercentage | InvalidDistribPaymentMethod | InvalidCashDistribAgentAcctName | InvalidCashDistribAgentCode | InvalidCashDistribAgentAcctNum) #IMPLIED >
508	RegistRefID	String	Reference identifier for the RegistID with Cancel and Replace RegistTransType transaction types.	<!ELEMENT RegistRefID (#PCDATA)> <!ATTLIST RegistRefID FIXTag CDATA #FIXED '508' DataType CDATA #FIXED 'String' >

509	RegistDetls	String	Set of Registration name and address details, possibly including phone, fax etc.	<!ELEMENT RegistDtls (#PCDATA)> <!ATTLIST RegistDtls FIXTag CDATA #FIXED '509' DataType CDATA #FIXED 'String' >
510	NoDistribInsts	NumInGroup	The number of Distribution Instructions on a Registration Instructions message	<!ELEMENT NoDistribInsts (#PCDATA)> <!ATTLIST NoDistribInsts FIXTag CDATA #FIXED '510' DataType CDATA #FIXED 'NumInGroup' >
511	RegistEmail	String	Email address relating to Registration name and address details	<!ELEMENT RegistEmail (#PCDATA)> <!ATTLIST RegistEmail FIXTag CDATA #FIXED '511' DataType CDATA #FIXED 'String' >
512	DistribPercentage	Percentage	The amount of each distribution to go to this beneficiary, expressed as a percentage	<!ELEMENT DistribPercentage (#PCDATA)> <!ATTLIST DistribPercentage FIXTag CDATA #FIXED '512' DataType CDATA #FIXED 'Percentage' >
513	RegistID	String	Unique identifier of the registration details as assigned by institution or intermediary.	<!ELEMENT RegistID (#PCDATA)> <!ATTLIST RegistID FIXTag CDATA #FIXED '513' DataType CDATA #FIXED 'String' >
514	RegistTransType	char	Identifies Registration Instructions transaction type Valid values: 0 = New 1 = Replace 2 = Cancel	<!ELEMENT RegistTransType EMPTY> <!ATTLIST RegistTransType FIXTag CDATA #FIXED '514' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (New | Replace | Cancel) #IMPLIED >
515	ExecValuationPoint	UTCTimestamp	For CIV - a date and time stamp to indicate the fund valuation point with respect to which a order was priced by the fund manager.	<!ELEMENT ExecValuationPoint (#PCDATA)> <!ATTLIST ExecValuationPoint FIXTag CDATA #FIXED '515' DataType CDATA #FIXED 'UTCTimestamp' >

516	OrderPercent	Percentage	For CIV specifies the approximate order quantity desired. For a CIV Sale it specifies percentage of investor's total holding to be sold. For a CIV switch/exchange it specifies percentage of investor's cash realised from sales to be re-invested. The executing broker, intermediary or fund manager is responsible for converting and calculating OrderQty in shares/units for subsequent messages.	<!ELEMENT OrderPercent (#PCDATA)> <!ATTLIST OrderPercent FIXTag CDATA #FIXED '516' DataType CDATA #FIXED 'Percentage' >
517	OwnershipType	char	The relationship between Registration parties. J = Joint Investors T = Tenants in Common 2 = Joint Trustees	<!ELEMENT OwnershipType (#PCDATA)> <!ATTLIST OwnershipType FIXTag CDATA #FIXED '517' DataType CDATA #FIXED 'char' Value (J | T | 2) #REQUIRED SDValue (JointInv | CommonTenants | JointTrustees) #IMPLIED >
518	NoContAmts	NumInGroup	The number of Contract Amount details on an Execution Report message	<!ELEMENT NoContAmts (#PCDATA)> <!ATTLIST NoContAmts FIXTag CDATA #FIXED '518' DataType CDATA #FIXED 'NumInGroup' >

519	ContAmtType	int	Type of Contract Amount. For UK valid values include: 1 = Commission Amount (actual) 2 = Commission % (actual) 3 = Initial Charge Amount 4 = Initial Charge % 5 = Discount Amount 6 = Discount % 7 = Dilution Levy Amount 8 = Dilution Levy % 9 = Exit Charge Amount 10 = Exit Charge % 11 = Fund-based Renewal Commission % (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 NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather than the commission instructions given in Fields 12/13.	<!ELEMENT ContAmtType EMPTY> <!ATTLIST ContAmtType FIXTag CDATA #FIXED '519' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15) #REQUIRED SDValue (CommissionAmt | CommissionPct | InitialChargeAmt | InitialChargePct | DiscountAmt | DiscountPCt | DilutionLevyAmt | DilutionLevyPct | ExitChargeAmt | ExitChargePct | FundBasedRenewalComm | ProjectedFundValue | FundBasedRenewalCommAmtOrd | FundBasedRenewalCommAmtProj | NetSettlementAmount) #IMPLIED >
520	ContAmtValue	Float	Value of Contract Amount, e.g. a financial amount or percentage as indicated by ContAmtType.	<!ELEMENT ContAmtValue (#PCDATA)> <!ATTLIST ContAmtValue FIXTag CDATA #FIXED '520' DataType CDATA #FIXED 'Float' >

521	ContAmtCurr	Currency	Specifies currency for the Contract amount if different from the Deal Currency - ***see "Appendix A; Valid Currency Codes***".	<!ELEMENT ContAmtCurr (#PCDATA)> <!ATTLIST ContAmtCurr FIXTag CDATA #FIXED '521' DataType CDATA #FIXED 'Currency' >
522	OwnerType	int	Identifies the type of owner. Valid values: 1 = Individual Investor 2 = Public Company 3 = Private Company 4 = Individual Trustee 5 = Company Trustee 6 = Pension Plan 7 = Custodian Under Gifts to Minors Act 8 = Trusts 9 = Fiduciaries 10 = Networking Sub-Account 11 = Non-Profit Organization 12 = Corporate Body 13 =Nominee	<!ELEMENT OwnerType EMPTY> <!ATTLIST OwnerType FIXTag CDATA #FIXED '522' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (IndivInvestor | PublicCompany | PrivateCompany | IndivTrustee | CompanyTrustee | PensionPlan | CustodianMinorsAct | Trusts | Fiduciaries | NetworkingSubAcct | Non-ProfitOrg | CorpBody | Nominee) #IMPLIED >
523	PartySubID	String	Sub-identifier (e.g. Clearing Account for PartyRole=Clearing Firm, Locate ID # for PartyRole=Locate/Lending Firm, etc). Not required when using PartyID, PartyIDSource, and PartyRole.	<!ELEMENT PartySubID (#PCDATA)> <!ATTLIST PartySubID FIXTag CDATA #FIXED '523' DataType CDATA #FIXED 'String' >
524	NestedPartyID	String	PartyID value within a nested repeating group. Same values as PartyID (448)	<!ELEMENT NestedPartyID (#PCDATA)> <!ATTLIST NestedPartyID FIXTag CDATA #FIXED '524' DataType CDATA #FIXED 'String' >
525	NestedPartyIDSource	Char	PartyIDSource value within a nested repeating group. Same values as PartyIDSource (447)	<!ELEMENT NestedPartyIDSource (#PCDATA)> <!ATTLIST NestedPartyIDSource FIXTag CDATA #FIXED '525' DataType CDATA #FIXED 'Char' >

526	SecondaryClOrdID	String	Assigned by the party which originates the order. Can be used to provide the ClOrdID used by an exchange or executing system.	<!ELEMENT SecondaryClOrdID (#PCDATA)> <!ATTLIST SecondaryClOrdID FIXTag CDATA #FIXED '526' DataType CDATA #FIXED 'String' >
527	SecondaryExecID	String	Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.	<!ELEMENT SecondaryExecID (#PCDATA)> <!ATTLIST SecondaryExecID FIXTag CDATA #FIXED '527' DataType CDATA #FIXED 'String' >
528	OrderCapacity	char	Designates the capacity of the firm placing the order. 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 (as of FIX 4.3, this field replaced Rule80A (tag 47) -- used in conjunction with OrderRestrictions field) (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrderCapacity EMPTY> <!ATTLIST OrderCapacity FIXTag CDATA #FIXED '528' DataType CDATA #FIXED 'char' Value (A | G | I | P | R | W) #REQUIRED SDValue (Agency | Proprietary | Individual | Principal | RisklessPrincipal | AgentOtherMember) #IMPLIED >

529	OrderRestrictions	MultipleValueString	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 3 = Non-Index Arbitrage 4 = Competing Market Maker 5 = Acting as Market Maker or Specialist in the security 6 = Acting as Market Maker or Specialist in the underlying security of a derivative security 7 = Foreign Entity (of foreign governmnet or regulatory jurisdiction) 8 = External Market Participant 9 = External Inter-connected Market Linkage A = Riskless Arbitrage	<!ELEMENT OrderRestrictions EMPTY> <!ATTLIST OrderRestrictions FIXTag CDATA #FIXED '529' DataType CDATA #FIXED 'MultipleValueString' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (ProgramTrade | IndexArbitrage | Non-IndexArbitrage | CompetingMarketMaker | ActMM | ActMMDeriv | ForEntity | ExMrktPart | ExIntMrktLink | RiskArb) #IMPLIED >
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	<!ELEMENT MassCancelRequestType EMPTY> <!ATTLIST MassCancelRequestType FIXTag CDATA #FIXED '530' DataType CDATA #FIXED 'char' Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >

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	<!ELEMENT MassCancelResponse EMPTY> <!ATTLIST MassCancelResponse FIXTag CDATA #FIXED '531' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >
532	MassCancelRejectReason	char	Reason Order Mass Cancel Request was rejected Valid valuess: 0 = Mass Cancel Not Supported 1 = Invalid or unknown Security 2 = Invalid or unknown underlying 3 = Invalid or unknown Product 4 = Invalid or unknown CFICode 5 = Invalid or unknown Security Type 6 = Invalid or unknown trading session	<!ELEMENT MassCancelRejectReason EMPTY> <!ATTLIST MassCancelRejectReason FIXTag CDATA #FIXED '532' DataType CDATA #FIXED 'char' Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (MassCxlNotSupported | InvalidSecurity | InvalidUnderlying | InvalidProduct | InvalidCFICode | InvalidSecurityType | InvalidTrdSession) #IMPLIED >
533	TotalAffectedOrders	int	Total number of orders affected by mass cancel request.	<!ELEMENT TotalAffectedOrders (#PCDATA)> <!ATTLIST TotalAffectedOrders FIXTag CDATA #FIXED '533' DataType CDATA #FIXED 'int' >
534	NoAffectedOrders	int	Number of affected orders in the repeating group of order ids.	<!ELEMENT NoAffectedOrders (#PCDATA)> <!ATTLIST NoAffectedOrders FIXTag CDATA #FIXED '534' DataType CDATA #FIXED 'int' >

535	AffectedOrderID	String	OrderID of an order affected by a mass cancel request.	<!ELEMENT AffectedOrderID (#PCDATA)> <!ATTLIST AffectedOrderID FIXTag CDATA #FIXED '535' DataType CDATA #FIXED 'String' >
536	AffectedSecondaryOrderID	Stirng	SecondaryOrderID of an order affected by a mass cancel request.	<!ELEMENT AffectedSecondaryOrderID (#PCDATA)> <!ATTLIST AffectedSecondaryOrderID FIXTag CDATA #FIXED '536' DataType CDATA #FIXED 'Stirng' >
537	QuoteType	int	Identifies the type of quote. Valid values: 0 = Indicative 1 = Tradeable 2 = Restricted Tradeable 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 willresult 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.	<!ELEMENT QuoteType EMPTY> <!ATTLIST QuoteType FIXTag CDATA #FIXED '537' DataType CDATA #FIXED 'int' Value (0 | 1 | 2) #REQUIRED SDValue (Indicative | Tradeable | RestrictedTradeable) #IMPLIED >

538	NestedPartyRole	int	PartyRole value within a nested repeating group. Same values as PartyRole (452)	<!ELEMENT NestedPartyRole (#PCDATA)> <!ATTLIST NestedPartyRole FIXTag CDATA #FIXED '538' DataType CDATA #FIXED 'int' >
539	NoNestedPartyIDs	NumInGroup	Number of NestedPartyID, NestedPartyIDSource, and NestedPartyRole entries	<!ELEMENT NoNestedPartyIDs (#PCDATA)> <!ATTLIST NoNestedPartyIDs FIXTag CDATA #FIXED '539' DataType CDATA #FIXED 'NumInGroup' >
540	TotalAccruedInterestAmt	Amt	Total Amount of Accrued Interest for convertible bonds and fixed income	<!ELEMENT TotalAccruedInterestAmt (#PCDATA)> <!ATTLIST TotalAccruedInterestAmt FIXTag CDATA #FIXED '540' DataType CDATA #FIXED 'Amt' >
541	MaturityDate	LocalMktDate	Date of maturity.	<!ELEMENT MaturityDate (#PCDATA)> <!ATTLIST MaturityDate FIXTag CDATA #FIXED '541' DataType CDATA #FIXED 'LocalMktDate' >
542	UnderlyingMaturityDate	LocalMktDate	Underlying security's maturity date. See MaturityDate (541) field for description	<!ELEMENT UnderlyingMaturityDate (#PCDATA)> <!ATTLIST UnderlyingMaturityDate FIXTag CDATA #FIXED '542' DataType CDATA #FIXED 'LocalMktDate' >

543	InstrRegistry	String	The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded. Valid values: BIC (Bank Identification Code—Swift managed) = the depository or custodian who maintains ownership Records ISO Country Code = country in which registry is kept "ZZ" = physical or bearer	<!ELEMENT InstrRegistry (#PCDATA) > <!ATTLIST InstrRegistry FIXTag CDATA #FIXED '543' DataType CDATA #FIXED 'String' >
544	CashMargin	char	Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request. Valid values: 1 = Cash 2 = Margin Open 3 = Margin Close	<!ELEMENT CashMargin EMPTY> <!ATTLIST CashMargin FIXTag CDATA #FIXED '544' DataType CDATA #FIXED 'char' Value (1 | 2 | 3) #REQUIRED SDValue (Cash | MarginOpen | MarginClose) #IMPLIED >
545	NestedPartySubID	String	PartySubID value within a nested repeating group. Same values as PartySubID (523)	<!ELEMENT NestedPartySubID (#PCDATA)> <!ATTLIST NestedPartySubID FIXTag CDATA #FIXED '545' DataType CDATA #FIXED 'String' >
546	Scope	MultipleValueString	Defines the scope of a data element. Valid values: 1 = Local (Exchange, ECN, ATS) 2 = National 3 = Global	<!ELEMENT Scope EMPTY> <!ATTLIST Scope FIXTag CDATA #FIXED '546' DataType CDATA #FIXED 'MultipleValueString' Value (1 | 2 | 3) #REQUIRED SDValue (LocalMarket | National | Global) #IMPLIED >

547	MDImplicitDelete	Boolean	Defines how a server handles distribution of a truncated book. Defaults to broker option. Valid values: Y = Client has responsibility for implicitly deleting bids or offers falling outside the MarketDepth of the request. N = Server must send an explicit delete for bids or offers falling outside the requested MarketDepth of the request.	<!ELEMENT MDImplicitDelete EMPTY> <!ATTLIST MDImplicitDelete FIXTag CDATA #FIXED '547' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
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.	<!ELEMENT CrossID (#PCDATA)> <!ATTLIST CrossID FIXTag CDATA #FIXED '548' ataType CDATA #FIXED 'String' >

549	CrossType	int	Type of cross being submitted to a market Valid values: 1 = Cross Trade which is executed completely or not. Both sides are treated in the same manner. This is **equivalent to an All or None**. 2 = Cross Trade which is executed partially and the rest is cancelled. One side is fully executed, the other side is partially executed with the remainder being cancelled. This is **equivalent to an Immediate or Cancel on the other side**. Note: The CrossPrioritzation field may be used to indicate which side should fully execute in this scenario. 3 = Cross trade which is partially executed with the unfilled portions remaining active. **One side of the cross is fully executed** (as denoted with the CrossPrioritization field), **but the unfilled portion remains active**. 4 = Cross trade is executed with **existing orders with the same price**. In the case other orders exist with the same price, the quantity of the Cross is executed against the existing orders and quotes, the remainder of the cross is executed against the other side of the cross. The two sides potentially have different quantities.	<!ELEMENT CrossType EMPTY> <!ATTLIST CrossType FIXTag CDATA #FIXED '549' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (CrossAON | CrossIOC | CrossOneSide | CrossSamePrice) #IMPLIED >

550	CrossPrioritization	int	Indicates if one side or the other of a cross order should be prioritized. 0 = None 1 = Buy side is prioritized 2 = Sell side is 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).	<!ELEMENT CrossPrioritization (#PCDATA)> <!ATTLIST CrossPrioritization FIXTag CDATA #FIXED '550' DataType CDATA #FIXED 'int' >
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.	<!ELEMENT OrigCrossID (#PCDATA)> <!ATTLIST OrigCrossID FIXTag CDATA #FIXED '551' DataType CDATA #FIXED 'String' >
552	NoSides	NumInGroup	Number of Side repeating group instances. Valid values: 1 = one side 2 = both sides	<!ELEMENT NoSides EMPTY> <!ATTLIST NoSides FIXTag CDATA #FIXED '552' DataType CDATA #FIXED 'NumInGroup' Value (1 | 2) #REQUIRED SDValue (OneSide | BothSides) #IMPLIED >
553	Username	String	Userid or username.	[n/a for FIXML – not used]
554	Password	String	Password or passphrase.	[n/a for FIXML – not used]
555	NoLegs	NumInGroup	Number of InstrumentLeg repeating group instances.	<!ELEMENT NoLegs (#PCDATA)> <!ATTLIST NoLegs FIXTag CDATA #FIXED '555' DataType CDATA #FIXED 'NumInGroup' >

556	LegCurrency	Currency	Currency associated with a particular Leg's quantity	<!ELEMENT LegCurrency (#PCDATA)> <!ATTLIST LegCurrency FIXTag CDATA #FIXED '556' DataType CDATA #FIXED 'Currency' >
557	TotalNumSecurityTypes	int	Indicates total number of security types in the event that multiple Security Type messages are used to return results	<!ELEMENT TotalNumSecurityTypes (#PCDATA)> <!ATTLIST TotalNumSecurityTypes FIXTag CDATA #FIXED '557' DataType CDATA #FIXED 'int' >
558	NoSecurityTypes	NumInGroup	Number of Security Type repeating group instances.	<!ELEMENT NoSecurityTypes (#PCDATA)> <!ATTLIST NoSecurityTypes FIXTag CDATA #FIXED '558' DataType CDATA #FIXED 'NumInGroup' >
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	<!ELEMENT SecurityListRequestType EMPTY> <!ATTLIST SecurityListRequestType FIXTag CDATA #FIXED '559' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Symbol | SecurityType_CFICode | Product | TradingSessionID | AllSecurities) #IMPLIED >

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	<!ELEMENT SecurityRequestResult EMPTY> <!ATTLIST SecurityRequestResult FIXTag CDATA #FIXED '560' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (ValidReq | InvalidReq | NoInstrumentsFound | NotAuthorized | InstrumentUnavailable | NotSupported) #IMPLIED >
561	RoundLot	Qty	The trading lot size of a security	<!ELEMENT RoundLot (#PCDATA)> <!ATTLIST RoundLot FIXTag CDATA #FIXED '561' DataType CDATA #FIXED 'Qty' >
562	MinTradeVol	Qty	The minimum trading volume for a security	<!ELEMENT MinTradeVol (#PCDATA)> <!ATTLIST MinTradeVol FIXTag CDATA #FIXED '562' DataType CDATA #FIXED 'Qty' >
563	MultiLegRptTypeReq	int	Indicates the method of execution reporting requested by issuer of the order. 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)	<!ELEMENT MultiLegRptTypeReq EMPTY> <!ATTLIST MultiLegRptTypeReq FIXTag CDATA #FIXED '563' DataType CDATA #FIXED 'int' Value (0 | 1 | 2) #REQUIRED SDValue (RptMultiOnly | RptMultiAndLegs | RptOnlyLegs) #IMPLIED >
564	LegPositionEffect	char	PositionEffect for leg of a multileg See PositionEffect (77) field for description	<!ELEMENT LegPositionEffect (#PCDATA)> <!ATTLIST LegPositionEffect FIXTag CDATA #FIXED '564' DataType CDATA #FIXED 'char' >

565	LegCoveredOrUncovered	int	CoveredOrUncovered for leg of a multileg See CoveredOrUncovered (203) field for description	<!ELEMENT LegCoveredOrUncovered (#PCDATA)> <!ATTLIST LegCoveredOrUncovered FIXTag CDATA #FIXED '565' DataType CDATA #FIXED 'int' >
566	LegPrice	Price	Price for leg of a multileg See Price (44) field for description	<!ELEMENT LegPrice (#PCDATA)> <!ATTLIST LegPrice FIXTag CDATA #FIXED '566' DataType CDATA #FIXED 'Price' >
567	TradSesStatusRejReason	int	Indicates the reason a Trading Session Status Request was rejected. Valid values: 1 = Unknown or invalid TradingSessionID	<!ELEMENT TradSesStatusRejReason EMPTY> <!ATTLIST TradSesStatusRejReason FIXTag CDATA #FIXED '567' DataType CDATA #FIXED 'int' Value CDATA #FIXED '1' SDValue CDATA #FIXED 'UnknownTradingSessionID' >
568	TradeRequestID	String	Trade Capture Report Request ID	<!ELEMENT TradeRequestID (#PCDATA)> <!ATTLIST TradeRequestID FIXTag CDATA #FIXED '568' DataType CDATA #FIXED 'String' >
569	TradeRequestType	int	Type of Trade Capture Report. Valid values: 0 = All trades 1 = Matched trades matching Criteria provided on request (parties, order id, instrument, input source, etc.) 2 = Unmatched trades that match criteria 3 = Unreported trades that match criteria 4 = Advisories that match criteria	<!ELEMENT TradeRequestType EMPTY> <!ATTLIST TradeRequestType FIXTag CDATA #FIXED '569' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (AllTrades | MatchedTrades | UnmatchedTrades | UnreportedTrades | AdvisoriesMatch) #IMPLIED >

570	PreviouslyReported	Boolean	Indicates if the trade capture report was previously reported to the counterparty Valid values: Y = previously reported to counterparty N = not reported to counterparty	<!ELEMENT PreviouslyReported EMPTY> <!ATTLIST PreviouslyReported FIXTag CDATA #FIXED '570' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
571	TradeReportID	String	Unique identifier of trade capture report	<!ELEMENT TradeReportID (#PCDATA)> <!ATTLIST TradeReportID FIXTag CDATA #FIXED '571' DataType CDATA #FIXED 'String' >
572	TradeReportRefID	String	Reference identifier used with CANCEL and REPLACE transaction types.	<!ELEMENT TradeReportRefID (#PCDATA)> <!ATTLIST TradeReportRefID FIXTag CDATA #FIXED '572' DataType CDATA #FIXED 'String' >
573	MatchStatus	char	The status of this trade with respect to matching or comparison. Valid values: 0 = compared, matched or affirmed 1 = uncompared, unmatched, or unaffirmed 2 = advisory or alert	<!ELEMENT MatchStatus EMPTY> <!ATTLIST MatchStatus FIXTag CDATA #FIXED '573' DataType CDATA #FIXED 'char' Value (0 | 1 | 2) #REQUIRED SDValue (CompMatAff | UncompUnmatUnaff | AdvAlert) #IMPLIED >

574	MatchType	String	The point in the matching process at which this trade was matched. Valid values: **For 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, Trade Type, and Special Trade Indicator plus execution time (within two-minute window) AQ = Compared records resulting from stamped advisories or specialist accepts/pair-offs S1 to S5 = Summarized Match using A1 to A5 exact match criteria except quantity is summarized M1 = Exact Match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator minus badges and times M2 = Summarized Match minus badges and times MT = OCS Locked In (…values continued in next row….)	<!ELEMENT MatchType EMPTY> <!ATTLIST MatchType FIXTag CDATA #FIXED '574' DataType CDATA #FIXED 'String' Value (A1 | A2 | A3 | A4 | A5 | AQ | S1_S5 | M1 | M2 | MT | M1 | M2 | M3 | M4 | M5 | M6 | MT) #REQUIRED >

			For NASDAQ: M1 = ACT M1 Match M2 = ACT M2 Match M3 = ACT Accepted Trade M4 = ACT Default Trade M5 = ACT Default After M2 M6 = ACT M6 Match MT = Non-ACT	
575	OddLot	Boolean	This trade is to be treated as an odd lot Values: Y = treat as odd lot N = treat as round lot If this field is not specified, the default will be "N"	<!ELEMENT OddLot EMPTY> <!ATTLIST OddLot FIXTag CDATA #FIXED '575' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
576	NoClearingInstructions	int	Number of clearing instructions	<!ELEMENT NoClearingInstructions (#PCDATA)> <!ATTLIST NoClearingInstructions FIXTag CDATA #FIXED '576' DataType CDATA #FIXED 'int' >

577	ClearingInstruction	int	Eligibility of this trade for clearing and central counterparty processing Valid values: 0 = process normally 1 = exclude from all netting 2 = bilateral netting only 3 = ex clearing 4 = special trade 5 = multilateral netting 6 = clear against central counterparty 7 = exclude from central counterparty 8 = Manual mode (pre-posting and/or pre-giveup) 9 = Automatic posting mode (trade posting to the position account number specified) 10 = Automatic give-up mode (trade give-up to the give-up destination number specified) values above 4000 are reserved for agreement between parties	<!ELEMENT ClearingInstruction (#PCDATA)> <!ATTLIST ClearingInstruction FIXTag CDATA #FIXED '577' DataType CDATA #FIXED 'int' >
578	TradeInputSource	String	Type of input device or system from which the trade was entered.	<!ELEMENT TradeInputSource (#PCDATA)> <!ATTLIST TradeInputSource FIXTag CDATA #FIXED '578' DataType CDATA #FIXED 'String' >
579	TradeInputDevice	String	Specific device number, terminal number or station where trade was entered	<!ELEMENT TradeInputDevice (#PCDATA)> <!ATTLIST TradeInputDevice FIXTag CDATA #FIXED '579' DataType CDATA #FIXED 'String' >
580	NoDates	int	Number of Date fields provided in date range	<!ELEMENT NoDates (#PCDATA)> <!ATTLIST NoDates FIXTag CDATA #FIXED '580' DataType CDATA #FIXED 'int' >

581	AccountType	int	Type of account associated with an order Valid values: 1 = Account is carried on 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 Backoffice Account (JBO)	<!ELEMENT AccountType EMPTY> <!ATTLIST AccountType FIXTag CDATA #FIXED '581' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 6 | 7 | 8) #REQUIRED SDValue (AccountCustomer | AccountNonCustomer | HouseTrader | FloorTrader | AccountNonCustomerCross | HouseTraderCross | JointBOAcct) #IMPLIED >
582	CustOrderCapacity	int	Capacity of customer placing the order 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).	<!ELEMENT CustOrderCapacity EMPTY> <!ATTLIST CustOrderCapacity FIXTag CDATA #FIXED '582' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (MemberAcct | ClearingProp | MemberMember | Other) #IMPLIED >
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.	<!ELEMENT ClOrdLinkID (#PCDATA)> <!ATTLIST ClOrdLinkID FIXTag CDATA #FIXED '583' DataType CDATA #FIXED 'String' >
584	MassStatusReqID	String	Value assigned by issuer of Mass Status Request to uniquely identify the request	<!ELEMENT MassStatusReqID (#PCDATA)> <!ATTLIST MassStatusReqID FIXTag CDATA #FIXED '584' DataType CDATA #FIXED 'String' >

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	<!ELEMENT MassStatusReqType EMPTY> <!ATTLIST MassStatusReqType FIXTag CDATA #FIXED '585' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (StatusSecurity | StatusUnderlyingSecurity | StatusProduct | StatusCFICode | StatusSecurityType | StatusTrdSession | StatusAllOrders | StatusPartyID) #IMPLIED >
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.	<!ELEMENT OrigOrdModTime (#PCDATA)> <!ATTLIST OrigOrdModTime FIXTag CDATA #FIXED '586' DataType CDATA #FIXED 'UTCTimestamp' >
587	LegSettlmntTyp	char	Refer to values for SettlmntTyp[63]	<!ELEMENT LegSettlmntTyp (#PCDATA)> <!ATTLIST LegSettlmntTyp FIXTag CDATA #FIXED '587' DataType CDATA #FIXED 'char' >
588	LegFutSettDate	LocalMMktDate	Refer to description for FutSettDate[64]	<!ELEMENT LegFutSettDate (#PCDATA)> <!ATTLIST LegFutSettDate FIXTag CDATA #FIXED '588' DataType CDATA #FIXED 'LocalMMktDate' >

589	DayBookingInst	char	Indicates whether or not automatic booking can occur. 0 = Can trigger booking without reference to the order initiator ("auto") 1 = Speak with order initiator before booking ("speak first")	<!ELEMENT DayBookingInst EMPTY> <!ATTLIST DayBookingInst FIXTag CDATA #FIXED '589' DataType CDATA #FIXED 'int' Value (0 | 1) #REQUIRED SDValue (CanTrigger | SpeakFirst) #IMPLIED >
590	BookingUnit	char	Indicates what constitutes a bookable unit. 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	<!ELEMENT BookingUnit EMPTY> <!ATTLIST BookingUnit FIXTag CDATA #FIXED '590' DataType CDATA #FIXED 'int' Value (0 | 1 | 2) #REQUIRED SDValue (PartialBookable | AggPartial | AggExecs) #IMPLIED >
591	PreallocMethod	char	Indicates the method of preallocation. 0 = Pro-rata 1 = Do not pro-rata = discuss first	<!ELEMENT PreallocMethod (#PCDATA)> <!ATTLIST PreallocMethod FIXTag CDATA #FIXED '591' DataType CDATA #FIXED 'char' >
592	UnderlyingCountryOfIssue	Country	Underlying security's CountryOfIssue. See CountryOfIssue (470) field for description	<!ELEMENT UnderlyingCountryOfIssue (#PCDATA)> <!ATTLIST UnderlyingCountryOfIssue FIXTag CDATA #FIXED '592' DataType CDATA #FIXED 'Country' >
593	UnderlyingStateOrProvinceOfIssue	String	Underlying security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description	><!ELEMENT UnderlyingStateOrProvinceOfIssue (#PCDATA)> <!ATTLIST UnderlyingStateOrProvinceOfIssue FIXTag CDATA #FIXED '593' DataType CDATA #FIXED 'String'

594	UnderlyingLocaleOfIssue	String	Underlying security's LocaleOfIssue. See LocaleOfIssue (472) field for description	><!ELEMENT UnderlyingLocaleOfIssue (#PCDATA)> <!ATTLIST UnderlyingLocaleOfIssue FIXTag CDATA #FIXED '594' DataType CDATA #FIXED 'String'
595	UnderlyingInstrRegistry	String	Underlying security's InstrRegistry. See InstrRegistry (543) field for description	<!ELEMENT UnderlyingInstrRegistry (#PCDATA)> <!ATTLIST UnderlyingInstrRegistry FIXTag CDATA #FIXED '595' DataType CDATA #FIXED 'String' >
596	LegCountryOfIssue	Country	Multileg instrument's individual leg security's CountryOfIssue. See CountryOfIssue (470) field for description	<!ELEMENT LegCountryOfIssue (#PCDATA)> <!ATTLIST LegCountryOfIssue FIXTag CDATA #FIXED '596' DataType CDATA #FIXED 'Country' >
597	LegStateOrProvinceOfIssue	String	Multileg instrument's individual leg security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description	<!ELEMENT LegStateOrProvinceOfIssue (#PCDATA)> <!ATTLIST LegStateOrProvinceOfIssue FIXTag CDATA #FIXED '597' DataType CDATA #FIXED 'String' >
598	LegLocaleOfIssue	String	Multileg instrument's individual leg security's LocaleOfIssue. See LocaleOfIssue (472) field for description	<!ELEMENT LegLocaleOfIssue (#PCDATA)> <!ATTLIST LegLocaleOfIssue FIXTag CDATA #FIXED '598' DataType CDATA #FIXED 'String' >
599	LegInstrRegistry	String	Multileg instrument's individual leg security's InstrRegistry. See InstrRegistry (543) field for description	<!ELEMENT LegInstrRegistry (#PCDATA)> <!ATTLIST LegInstrRegistry FIXTag CDATA #FIXED '599' DataType CDATA #FIXED 'String' >

600	LegSymbol	String	Multileg instrument's individual security's Symbol. See Symbol (55) field for description	<!ELEMENT LegSymbol (#PCDATA)> <!ATTLIST LegSymbol FIXTag CDATA #FIXED '600' DataType CDATA #FIXED 'String' >
601	LegSymbolSfx	String	Multileg instrument's individual security's SymbolSfx. See SymbolSfx (65) field for description	<!ELEMENT LegSymbolSfx (#PCDATA)> <!ATTLIST LegSymbolSfx FIXTag CDATA #FIXED '601' DataType CDATA #FIXED 'String' >
602	LegSecurityID	String	Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description	<!ELEMENT LegSecurityID (#PCDATA)> <!ATTLIST LegSecurityID FIXTag CDATA #FIXED '602' DataType CDATA #FIXED 'String' >
603	LegSecurityIDSource	String	Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description	<!ELEMENT LegSecurityIDSource (#PCDATA)> <!ATTLIST LegSecurityIDSource FIXTag CDATA #FIXED '603' DataType CDATA #FIXED 'String' >
604	NoLegSecurityAltID	String	Multileg instrument's individual security's NoSecurityAltID. See NoSecurityAltID (454) field for description	<!ELEMENT NoLegSecurityAltID (#PCDATA)> <!ATTLIST NoLegSecurityAltID FIXTag CDATA #FIXED '604' DataType CDATA #FIXED 'String' >
605	LegSecurityAltID	String	Multileg instrument's individual security's SecurityAltID. See SecurityAltID (455) field for description	<!ELEMENT LegSecurityAltID (#PCDATA)> <!ATTLIST LegSecurityAltID FIXTag CDATA #FIXED '605' DataType CDATA #FIXED 'String' >

606	LegSecurityAltIDSource	String	Multileg instrument's individual security's SecurityAltIDSource. See SecurityAltIDSource (456) field for description	<!ELEMENT LegSecurityAltIDSource (#PCDATA)> <!ATTLIST LegSecurityAltIDSource FIXTag CDATA #FIXED '606' DataType CDATA #FIXED 'String' >
607	LegProduct	int	Multileg instrument's individual security's Product. See Product (460) field for description	<!ELEMENT LegProduct (#PCDATA)> <!ATTLIST LegProduct FIXTag CDATA #FIXED '607' DataType CDATA #FIXED 'int' >
608	LegCFICode	String	Multileg instrument's individual security's CFICode. See CFICode (461) field for description	<!ELEMENT LegCFICode (#PCDATA)> <!ATTLIST LegCFICode FIXTag CDATA #FIXED '608' DataType CDATA #FIXED 'String' >
609	LegSecurityType	String	Multileg instrument's individual security's SecurityType. See SecurityType (167) field for description	<!ELEMENT LegSecurityType (#PCDATA)> <!ATTLIST LegSecurityType FIXTag CDATA #FIXED '609' DataType CDATA #FIXED 'String' >
610	LegMaturityMonthYear	month-year	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description	<!ELEMENT LegMaturityMonthYear (#PCDATA)> <!ATTLIST LegMaturityMonthYear FIXTag CDATA #FIXED '610' DataType CDATA #FIXED 'month-year' >
611	LegMaturityDate	LocalMktDate	Multileg instrument's individual security's MaturityDate. See MaturityDate (541) field for description	<!ELEMENT LegMaturityDate (#PCDATA)> <!ATTLIST LegMaturityDate FIXTag CDATA #FIXED '611' DataType CDATA #FIXED 'LocalMktDate' >
612	LegStrikePrice	Price	Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description	<!ELEMENT LegStrikePrice (#PCDATA)> <!ATTLIST LegStrikePrice FIXTag CDATA #FIXED '612' DataType CDATA #FIXED 'Price' >

613	LegOptAttribute	char	Multileg instrument's individual security's OptAttribute. See OptAttribute (206) field for description	<!ELEMENT LegOptAttribute (#PCDATA)> <!ATTLIST LegOptAttribute FIXTag CDATA #FIXED '613' DataType CDATA #FIXED 'char' >
614	LegContractMultiplier	float	Multileg instrument's individual security's ContractMultiplier. See ContractMultiplier (231) field for description	<!ELEMENT LegContractMultiplier (#PCDATA)> <!ATTLIST LegContractMultiplier FIXTag CDATA #FIXED '614' DataType CDATA #FIXED 'float' >
615	LegCouponRate	Percentage	Multileg instrument's individual security's CouponRate. See CouponRate (223) field for description	<!ELEMENT LegCouponRate (#PCDATA)> <!ATTLIST LegCouponRate FIXTag CDATA #FIXED '615' DataType CDATA #FIXED 'float' >
616	LegSecurityExchange	Exchange	Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description	<!ELEMENT LegSecurityExchange (#PCDATA)> <!ATTLIST LegSecurityExchange FIXTag CDATA #FIXED '616' DataType CDATA #FIXED 'Exchange' >
617	LegIssuer	String	Multileg instrument's individual security's Issuer. See Issuer (106) field for description	<!ELEMENT LegIssuer (#PCDATA)> <!ATTLIST LegIssuer FIXTag CDATA #FIXED '617' DataType CDATA #FIXED 'String' >
618	EncodedLegIssuerLen	Length	Multileg instrument's individual security's EncodedIssuerLen. See EncodedIssuerLen (348) field for description	<!ELEMENT EncodedLegIssuerLen (#PCDATA)> <!ATTLIST EncodedLegIssuerLen FIXTag CDATA #FIXED '618' DataType CDATA #FIXED 'Length' >
619	EncodedLegIssuer	data	Multileg instrument's individual security's EncodedIssuer. See EncodedIssuer (349) field for description	<!ELEMENT EncodedLegIssuer (#PCDATA)> <!ATTLIST EncodedLegIssuer FIXTag CDATA #FIXED '619' DataType CDATA #FIXED 'data' >

620	LegSecurityDesc	String	Multileg instrument's individual security's SecurityDesc. See SecurityDesc (107) field for description	<!ELEMENT LegSecurityDesc (#PCDATA)> <!ATTLIST LegSecurityDesc FIXTag CDATA #FIXED '620' DataType CDATA #FIXED 'String' >
621	EncodedLegSecurityDescLen	Length	Multileg instrument's individual security's EncodedSecurityDescLen. See EncodedSecurityDescLen (350) field for description	<!ELEMENT EncodedLegSecurityDescLen (#PCDATA)> <!ATTLIST EncodedLegSecurityDescLen FIXTag CDATA #FIXED '621' DataType CDATA #FIXED 'Length' >
622	EncodedLegSecurityDesc	data	Multileg instrument's individual security's EncodedSecurityDesc. See EncodedSecurityDesc (351) field for description	<!ELEMENT EncodedLegSecurityDesc (#PCDATA)> <!ATTLIST EncodedLegSecurityDesc FIXTag CDATA #FIXED '622' DataType CDATA #FIXED 'data' >
623	LegRatioQty	float	The ratio of quantity for this individual leg relative to the entire multileg security.	<!ELEMENT LegRatioQty (#PCDATA)> <!ATTLIST LegRatioQty FIXTag CDATA #FIXED '623' DataType CDATA #FIXED 'float' >
624	LegSide	char	The side of this individual leg (multileg security). See Side (54) field for description and values	<!ELEMENT LegSide (#PCDATA)> <!ATTLIST LegSide FIXTag CDATA #FIXED '624' DataType CDATA #FIXED 'char' >
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.	<!ELEMENT TradingSessionSubID (#PCDATA)> <!ATTLIST TradingSessionSubID FIXTag CDATA #FIXED '625' DataType CDATA #FIXED 'String' >

626	AllocType	int	Describes the specific type or purpose of an Allocation message (i.e. "Buyside Calculated") Valid values: 1 = Buyside Calculated (includes MiscFees and NetMoney) 2 = Buyside Preliminary (without MiscFees and NetMoney) 3 = Sellside Calculated Using Preliminary (includes MiscFees and NetMoney) 4 = Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney) 5 = Buyside Ready-To-Book - Single Order 6 = Buyside Ready-To-Book - Combined Set of Orders (see Volume 1: "Glossary" for value definitions)	<!ELEMENT AllocType EMPTY> <!ATTLIST AllocType FIXTag CDATA #FIXED '626' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (BuysideCalc | BuysidePrelim | SellsideCalc | SellsideCalcWithoutPrelim | BuysideReady-To-BookSingle | BuysideReady-To-BookCombined) #IMPLIED >
627	NoHops	NumInGroup	Number of HopCompID entries in repeating group.	<!ELEMENT NoHops (#PCDATA)> <!ATTLIST NoHops FIXTag CDATA #FIXED '627' DataType CDATA #FIXED 'NumInGroup' >
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.	<!ELEMENT HopCompID (#PCDATA)> <!ATTLIST HopCompID FIXTag CDATA #FIXED '628' DataType CDATA #FIXED 'String' >

629	HopSendingTime	UTCTimestamp	Time that HopCompID (628) sent the message. It is recommended that this value be the SendingTime (52) of the message sent by the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or “hubs”. Only applicable if OnBehalfOfCompID (115) is being used.	<!ELEMENT HopSendingTime (#PCDATA)> <!ATTLIST HopSendingTime FIXTag CDATA #FIXED '629' DataType CDATA #FIXED 'UTCTimestamp' >
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.	<!ELEMENT HopRefID (#PCDATA)> <!ATTLIST HopRefID FIXTag CDATA #FIXED '630' DataType CDATA #FIXED 'String' >
631	MidPx	Price	Mid price/rate	<!ELEMENT MidPx (#PCDATA)> <!ATTLIST MidPx FIXTag CDATA #FIXED '631' DataType CDATA #FIXED 'Price' >
632	BidYield	Percentage	Bid yield	<!ELEMENT BidYield (#PCDATA)> <!ATTLIST BidYield FIXTag CDATA #FIXED '632' DataType CDATA #FIXED 'Price' >
633	MidYield	Percentage	Mid yield	<!ELEMENT MidYield (#PCDATA)> <!ATTLIST MidYield FIXTag CDATA #FIXED '633' DataType CDATA #FIXED 'Price' >
634	OfferYield	Percentage	Offer yield	<!ELEMENT OfferYield (#PCDATA)> <!ATTLIST OfferYield FIXTag CDATA #FIXED '634' DataType CDATA #FIXED 'Price' >

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. Valid Values (source CBOT, CME, NYBOT, and NYMEX): B = CBOE Member C = Non-member and Customer E = Equity Member and Clearing Member F = Full and Associate Member trading for own account and as floor Brokers H = 106.H and 106.J Firms I = GIM, IDEM and COM Membership Interest Holders L = Lessee and 106.F Employees M = All other ownership types 1 = 1st year delegate trading for his own account 2 = 2nd year delegate trading for his own account 3 = 3rd year delegate trading for his own account 4 = 4th year delegate trading for his own account 5 = 5th year delegate trading for his own account 9 = 6th year and beyond delegate trading for his own account	<!ELEMENT ClearingFeeIndicator EMPTY> <!ATTLIST ClearingFeeIndicator FIXTag CDATA #FIXED '635' DataType CDATA #FIXED 'String' Value (B | C | E | F | H | I | L | M | 1 | 2 | 3 | 4 | 5 | 9) #REQUIRED SDValue (CBOEMember | NonMemberCustomer | Equity_ClearingMember | Full_AssociateMember | 106H_106J | GIM_IDEM_COMMembership | Lessee106F | AllOthers | 1stYearDelegate | 2ndYearDelegate | 3rdYearDelegate | 4thYearDelegate | 5thYearDelegate | 6thYearDelegate) #IMPLIED >
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: Y = Order is currently being worked N = Order has been accepted but not yet in a working state	<!ELEMENT WorkingIndicator EMPTY> <!ATTLIST WorkingIndicator FIXTag CDATA #FIXED '636' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

637	LegLastPx	Price	Execution price assigned to a leg of a multileg instrument. See LastPx (31) field for description and values	<!ELEMENT LegLastPx (#PCDATA)> <!ATTLIST LegLastPx FIXTag CDATA #FIXED '637' DataType CDATA #FIXED 'Price' >
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	<!ELEMENT PriorityIndicator EMPTY> <!ATTLIST PriorityIndicator FIXTag CDATA #FIXED '638' DataType CDATA #FIXED 'int' Value (0 | 1) #REQUIRED SDValue (PriorityUnchanged | LostPriority) #IMPLIED >
639	PriceImprovement	PriceOffset	Amount of price improvement.	<!ELEMENT PriceImprovement (#PCDATA)> <!ATTLIST PriceImprovement FIXTag CDATA #FIXED '639' DataType CDATA #FIXED 'PriceOffset' >
640	Price2	Price	Price of the future part of a F/X swap order. See Price (44) for description.	<!ELEMENT Price2 (#PCDATA)> <!ATTLIST Price2 FIXTag CDATA #FIXED '640' DataType CDATA #FIXED 'Price' >
641	LastForwardPoints2	PriceOffset	F/X forward points of the future part of a F/X swap order added to LastSpotRate. May be a negative value.	<!ELEMENT LastForwardPoints2 (#PCDATA)> <!ATTLIST LastForwardPoints2 FIXTag CDATA #FIXED '641' DataType CDATA #FIXED 'PriceOffset' >
642	BidForwardPoints2	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value.	<!ELEMENT BidForwardPoints2 (#PCDATA)> <!ATTLIST BidForwardPoints2 FIXTag CDATA #FIXED '642' DataType CDATA #FIXED 'PriceOffset' >

643	OfferForwardPoints2	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value.	<!ELEMENT OfferForwardPoints2 (#PCDATA)> <!ATTLIST OfferForwardPoints2 FIXTag CDATA #FIXED '643' DataType CDATA #FIXED 'PriceOffset' >
644	RFQReqID	String	RFQ Request ID – used to identify an RFQ Request.	<!ELEMENT RFQReqID (#PCDATA)> <!ATTLIST RFQReqID FIXTag CDATA #FIXED '644' DataType CDATA #FIXED 'String' >
645	MktBidPx	Price	Used to indicate the best bid in a market	<!ELEMENT MktBidPx (#PCDATA)> <!ATTLIST MktBidPx FIXTag CDATA #FIXED '645' DataType CDATA #FIXED 'Price' >
646	MktOfferPx	Price	Used to indicate the best offer in a market	<!ELEMENT MktOfferPx (#PCDATA)> <!ATTLIST MktOfferPx FIXTag CDATA #FIXED '646' DataType CDATA #FIXED 'Price' >
647	MinBidSize	Qty	Used to indicate a minimum quantity for a bid. If this field is used the BidSize field is interpreted as the maximum bid size	<!ELEMENT MinBidSize (#PCDATA)> <!ATTLIST MinBidSize FIXTag CDATA #FIXED '647' DataType CDATA #FIXED 'Qty' >
648	MinOfferSize	Qty	Used to indicate a minimum quantity for an offer. If this field is used the OfferSize field is interpreted as the maximum offer size.	<!ELEMENT MinOfferSize (#PCDATA)> <!ATTLIST MinOfferSize FIXTag CDATA #FIXED '648' DataType CDATA #FIXED 'Qty' >
649	QuoteStatusReqID	String	Unique identifier for Quote Status Request.	<!ELEMENT QuoteStatusReqID (#PCDATA)> <!ATTLIST QuoteStatusReqID FIXTag CDATA #FIXED '649' DataType CDATA #FIXED 'String' >

650	LegalConfirm	Boolean	Indicates that this message is to serve as the final and legal confirmation. Valid values: Y = Legal confirm N = Does not constitute a legal confirm	<!ELEMENT LegalConfirm EMPTY> <!ATTLIST LegalConfirm FIXTag CDATA #FIXED '650' DataType CDATA #FIXED 'Boolean' Value (Y | N) #REQUIRED SDValue (LegalConfirm | NotLegalConfirm) #IMPLIED >
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.	<!ELEMENT UnderlyingLastPx (#PCDATA)> <!ATTLIST UnderlyingLastPx FIXTag CDATA #FIXED '651' DataType CDATA #FIXED 'Price' >
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.	<!ELEMENT UnderlyingLastQty (#PCDATA)> <!ATTLIST UnderlyingLastQty FIXTag CDATA #FIXED '652' DataType CDATA #FIXED 'Qty' >
653	SecDefStatus	int	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 1 = Approved (Accepted) 2 = Rejected 3 = Unauthorized request 4 = Invalid definition request	<!ELEMENT SecDefStatus EMPTY> <!ATTLIST SecDefStatus FIXTag CDATA #FIXED '653' DataType CDATA #FIXED 'int' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (PendingApproval | Approved | Rejected | UnauthorizedRequest | InvalidDefinitionRequest) #IMPLIED >
654	LegRefID	String	Unique indicator for a specific leg.	<!ELEMENT LegRefID (#PCDATA)> <!ATTLIST LegRefID FIXTag CDATA #FIXED '654' DataType CDATA #FIXED 'String' >

655	ContraLegRefID	String	Unique indicator for a specific leg for the ContraBroker (375).	<!ELEMENT ContraLegRefID (#PCDATA)> <!ATTLIST ContraLegRefID FIXTag CDATA #FIXED '655' DataType CDATA #FIXED 'String' >
656	SettlCurrBidFxRate	float	Foreign exchange rate used to compute the bid "SettlCurrAmt" from Currency to SettlCurrency	<!ELEMENT SettlCurrBidFxRate (#PCDATA)> <!ATTLIST SettlCurrBidFxRate FIXTag CDATA #FIXED '656' DataType CDATA #FIXED 'float' >
657	SettlCurrOfferFxRate	float	Foreign exchange rate used to compute the offer "SettlCurrAmt" from Currency to SettlCurrency	<!ELEMENT SettlCurrOfferFxRate (#PCDATA)> <!ATTLIST SettlCurrOfferFxRate FIXTag CDATA #FIXED '657' DataType CDATA #FIXED 'float' >
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	<!ELEMENT QuoteRequestRejectReason EMPTY> <!ATTLIST QuoteRequestRejectReason FIXTag CDATA #FIXED '658' DataType CDATA #FIXED 'int' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (UnknownSym | ExchangeClosed | QuoteRequestExLimit | TooLate | InvPrice | NotAuthToReqQuote) #IMPLIED >
659	SideComplianceID	String	ID within repeating group of sides which is used to represent this transaction for compliance purposes (e.g. OATS reporting).	<!ELEMENT SideComplianceID (#PCDATA)> <!ATTLIST SideComplianceID FIXTag CDATA #FIXED '659' DataType CDATA #FIXED 'String' >

FIX Field Index sorted by tag number:

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~~ (replaced)
21	HandlInst
22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)
23	IOIid
~~24~~	~~IOIOthSvc~~ (no longer used)
25	IOIQltyInd
26	IOIRefID
27	IOIQty (formerly named: IOIShares prior to FIX 4.3)
28	IOITransType
29	LastCapacity
30	LastMkt
31	LastPx
32	LastQty (formerly named: LastShares prior to FIX 4.3)
33	LinesOfText
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)
48	SecurityID
49	SenderCompID
50	SenderSubID
~~51~~	~~SendingDate~~ (no longer used)
52	SendingTime
53	Quantity (formerly named: Shares prior to FIX 4.3)
54	Side
55	Symbol
56	TargetCompID
57	TargetSubID
58	Text
59	TimeInForce
60	TransactTime
61	Urgency
62	ValidUntilTime
63	SettlmntTyp
64	FutSettDate
65	SymbolSfx
66	ListID
67	ListSeqNo
68	TotNoOrders (formerly named: ListNoOrds)
69	ListExecInst
70	AllocID
71	AllocTransType
72	RefAllocID
73	NoOrders
74	AvgPrxPrecision
75	TradeDate
~~76~~	~~ExecBroker~~ (replaced)
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)
78	NoAllocs
79	AllocAccount
80	AllocQty (formerly named: AllocShares prior to FIX 4.3)
81	ProcessCode
82	NoRpts
83	RptSeq
84	CxlQty
85	NoDlvyInst (no longer used)
86	DlvyInst (no longer used)
87	AllocStatus
88	AllocRejCode
89	Signature
90	SecureDataLen

91	SecureData
~~92~~	~~BrokerOfCredit~~ (replaced)
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~~ (replaced)
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~~ (no longer used)
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~~ (replaced)
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	FutSettDate2
194	LastSpotRate
195	LastForwardPoints
196	AllocLinkID
197	AllocLinkType
198	SecondaryOrderID
199	NoIOIQualifiers
200	MaturityMonthYear
~~201~~	~~PutOrCall~~ (replaced)
202	StrikePrice
203	CoveredOrUncovered
~~204~~	~~CustomerOrFirm~~ (replaced)
~~205~~	~~MaturityDay~~ (replaced)
206	OptAttribute
207	SecurityExchange
208	NotifyBrokerOfCredit
209	AllocHandlInst
210	MaxShow
211	PegDifference
212	XmlDataLen
213	XmlData
214	SettlInstRefID
215	NoRoutingIDs
216	RoutingType

217	RoutingID
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)
219	Benchmark **(Deprecated)**
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	OpenCloseSettleFlag
287	SellerDays
288	MDEntryBuyer
289	MDEntrySeller
290	MDEntryPositionNo
291	FinancialStatus

292	CorporateAction
293	DefBidSize
294	DefOfferSize
295	NoQuoteEntries
296	NoQuoteSets
297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)
298	QuoteCancelType
299	QuoteEntryID
300	QuoteRejectReason
301	QuoteResponseLevel
302	QuoteSetID
303	QuoteRequestType
304	TotQuoteEntries
305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)
306	UnderlyingIssuer
307	UnderlyingSecurityDesc
308	UnderlyingSecurityExchange
309	UnderlyingSecurityID
310	UnderlyingSecurityType
311	UnderlyingSymbol
312	UnderlyingSymbolSfx
313	UnderlyingMaturityMonthYear

~~314~~	~~UnderlyingMaturityDay~~ (replaced)
~~315~~	~~UnderlyingPutOrCall~~ (replaced)
316	UnderlyingStrikePrice
317	UnderlyingOptAttribute
318	Underlying Currency
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 **(Deprecated)**
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	DiscretionOffset

390	BidID		417	NumBidders		442	MultiLegReportingType		469	RoundingModulus
391	ClientBidID		418	TradeType		443	StrikeTime		470	CountryOfIssue
392	ListName		419	BasisPxType		444	ListStatusText		471	StateOrProvinceOfIssue
393	TotalNumSecurities		420	NoBidComponents		445	EncodedListStatusTextLen		472	LocaleOfIssue
394	BidType		421	Country		446	EncodedListStatusText		473	NoRegistDtls
395	NumTickets		422	TotNoStrikes		447	PartyIDSource		474	MailingDtls
396	SideValue1		423	PriceType		448	PartyID		475	InvestorCountryOfResidence
397	SideValue2		424	DayOrderQty		449	TotalVolumeTradedDate		476	PaymentRef
398	NoBidDescriptors		425	DayCumQty		450	TotalVolumeTraded Time		477	DistribPaymentMethod
399	BidDescriptorType		426	DayAvgPx		451	NetChgPrevDay		478	CashDistribCurr
400	BidDescriptor		427	GTBookingInst		452	PartyRole		479	CommCurrency
401	SideValueInd		428	NoStrikes		453	NoPartyIDs		480	CancellationRights
402	LiquidityPctLow		429	ListStatusType		454	NoSecurityAltID		481	MoneyLaunderingStatus
403	LiquidityPctHigh		430	NetGrossInd		455	SecurityAltID		482	MailingInst
404	LiquidityValue		431	ListOrderStatus		456	SecurityAltIDSource		483	TransBkdTime
405	EFPTrackingError		432	ExpireDate		457	NoUnderlyingSecurityAltID		484	ExecPriceType
406	FairValue		433	ListExecInstType		458	UnderlyingSecurityAltID		485	ExecPriceAdjustment
407	OutsideIndexPct		434	CxlRejResponseTo		459	UnderlyingSecurityAltIDSource		486	DateOfBirth
408	ValueOfFutures		435	UnderlyingCouponRate		460	Product		487	TradeReportTransType
409	LiquidityIndType		436	UnderlyingContractMultiplier		461	CFICode		488	CardHolderName
410	WtAverageLiquidity		437	ContraTradeQty		462	UnderlyingProduct		489	CardNumber
411	ExchangeForPhysical		438	ContraTradeTime		463	UnderlyingCFICode		490	CardExpDate
412	OutMainCntryUIndex		~~439~~	~~ClearingFirm~~ (replaced)		464	TestMessageIndicator		491	CardIssNo
413	CrossPercent					465	QuantityType		492	PaymentMethod
414	ProgRptReqs		~~440~~	~~ClearingAccount~~ (replaced)		466	BookingRefID		493	RegistAcctType
415	ProgPeriodInterval					467	IndividualAllocID		494	Designation
416	IncTaxInd		441	LiquidityNumSecurities		468	RoundingDirection		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	RegistDetls
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	TotalNumSecurityTypes
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	LegSettlmntTyp
588	LegFutSettDate
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

FIX Field Index sorted by field name:

~~101~~	(Not Defined)
1	Account
581	AccountType
159	AccruedInterestAmt
158	AccruedInterestRate
334	Adjustment
2	AdvId
3	AdvRefID
4	AdvSide
5	AdvTransType
535	AffectedOrderID
536	AffectedSecondaryOrderID
266	AggregatedBook
79	AllocAccount
153	AllocAvgPx
209	AllocHandlInst
70	AllocID
196	AllocLinkID
197	AllocLinkType
154	AllocNetMoney
366	AllocPrice
80	AllocQty (formerly named: AllocShares prior to FIX 4.3)
88	AllocRejCode

87	AllocStatus
161	AllocText
71	AllocTransType
626	AllocType
74	AvgPrxPrecision
6	AvgPx
259	BasisFeatureDate
260	BasisFeaturePrice
419	BasisPxType
7	BeginSeqNo
8	BeginString
219	Benchmark **(Deprecated)**
220	BenchmarkCurveCurrency
221	BenchmarkCurveName
222	BenchmarkCurvePoint
400	BidDescriptor
399	BidDescriptorType
189	BidForwardPoints
642	BidForwardPoints2
390	BidID
132	BidPx
374	BidRequestTransType
134	BidSize
188	BidSpotRate

394	BidType
632	BidYield
9	BodyLength
466	BookingRefID
590	BookingUnit
~~92~~	~~BrokerOfCredit~~ (replaced)
380	BusinessRejectReason
379	BusinessRejectRefID
330	BuyVolume
480	CancellationRights
490	CardExpDate
488	CardHolderName
491	CardIssNo
489	CardNumber
503	CardStartDate
502	CashDistribAgentAcctName
500	CashDistribAgentAcctNumber
499	CashDistribAgentCode
498	CashDistribAgentName
478	CashDistribCurr
501	CashDistribPayRef
544	CashMargin
152	CashOrderQty
185	CashSettlAgentAcctName

184	CashSettlAgentAcctNum
183	CashSettlAgentCode
186	CashSettlAgentContactName
187	CashSettlAgentContactPhone
182	CashSettlAgentName
461	CFICode
10	CheckSum
~~440~~	~~ClearingAccount~~ (replaced)
635	ClearingFeeIndicator
~~439~~	~~ClearingFirm~~ (replaced)
577	ClearingInstruction
391	ClientBidID
~~109~~	~~ClientID~~ (replaced)
11	ClOrdID
583	ClOrdLinkID
479	CommCurrency
12	Commission
13	CommType
376	ComplianceID
238	Concession
521	ContAmtCurr
519	ContAmtType

520	ContAmtValue
375	ContraBroker
231	ContractMultiplier
655	ContraLegRefID
437	ContraTradeQty
337	ContraTrader
438	ContraTradeTime
292	CorporateAction
421	Country
470	CountryOfIssue
224	CouponPaymentDate
223	CouponRate
203	CoveredOrUncovered
255	CreditRating
548	CrossID
413	CrossPercent
550	CrossPrioritization
549	CrossType
14	CumQty
15	Currency
~~204~~	~~CustomerOrFirm~~ (replaced)
582	CustOrderCapacity
84	CxlQty
102	CxlRejReason
434	CxlRejResponseTo

~~125~~	~~CxlType~~ (no longer used)
486	DateOfBirth
426	DayAvgPx
589	DayBookingInst
425	DayCumQty
424	DayOrderQty
293	DefBidSize
294	DefOfferSize
285	DeleteReason
128	DeliverToCompID
145	DeliverToLocationID
129	DeliverToSubID
494	Designation
284	DeskID
388	DiscretionInst
389	DiscretionOffset
477	DistribPaymentMethod
512	DistribPercentage
127	DKReason
86	DlvyInst (no longer used)
329	DueToRelated
168	EffectiveTime
405	EFPTrackingError
164	EmailThreadID
94	EmailType

361	EncodedAllocText
360	EncodedAllocTextLen
359	EncodedHeadline
358	EncodedHeadlineLen
349	EncodedIssuer
348	EncodedIssuerLen
619	EncodedLegIssuer
618	EncodedLegIssuerLen
622	EncodedLegSecurityDesc
621	EncodedLegSecurityDescLen
353	EncodedListExecInst
352	EncodedListExecInstLen
446	EncodedListStatusText
445	EncodedListStatusTextLen
351	EncodedSecurityDesc
350	EncodedSecurityDescLen
357	EncodedSubject
356	EncodedSubjectLen
355	EncodedText
354	EncodedTextLen
363	EncodedUnderlyingIssuer
362	EncodedUnderlyingIssuerLen
365	EncodedUnderlyingSecurityDesc
364	EncodedUnderlyingSecurityDescLen
98	EncryptMethod

16	EndSeqNo
411	ExchangeForPhysical
230	ExDate
100	ExDestination
~~76~~	~~ExecBroker~~ (replaced)
17	ExecID
18	ExecInst
485	ExecPriceAdjustment
484	ExecPriceType
19	ExecRefID
378	ExecRestatementReason
~~20~~	~~ExecTransType~~ (replaced)
150	ExecType
515	ExecValuationPoint
432	ExpireDate
126	ExpireTime
228	Factor
406	FairValue
291	FinancialStatus
121	ForexReq
497	FundRenewWaiv
64	FutSettDate
193	FutSettDate2
123	GapFillFlag
381	GrossTradeAmt

427	GTBookingInst
327	HaltReason
21	HandlInst
148	Headline
108	HeartBtInt
332	HighPx
628	HopCompID
630	HopRefID
629	HopSendingTime
416	IncTaxInd
467	IndividualAllocID
543	InstrRegistry
475	InvestorCountryOfResidence
328	InViewOfCommon
23	IOIid
130	IOINaturalFlag
~~24~~	~~IOIOthSvc~~ (no longer used)
25	IOIQltyInd
27	IOIQty (formerly named: IOIShares prior to FIX 4.3)
104	IOIQualifier
26	IOIRefID
28	IOITransType
225	IssueDate
106	Issuer

29	LastCapacity
195	LastForwardPoints
641	LastForwardPoints2
30	LastMkt
369	LastMsgSeqNumProcessed
31	LastPx
32	LastQty (formerly named: LastShares prior to FIX 4.3)
194	LastSpotRate
151	LeavesQty
650	LegalConfirm
608	LegCFICode
614	LegContractMultiplier
596	LegCountryOfIssue
248	LegCouponPaymentDate
615	LegCouponRate
565	LegCoveredOrUncovered
257	LegCreditRating
556	LegCurrency
253	LegFactor
588	LegFutSettDate
599	LegInstrRegistry
249	LegIssueDate
617	LegIssuer
637	LegLastPx
598	LegLocaleOfIssue

611	LegMaturityDate
610	LegMaturityMonthYear
613	LegOptAttribute
564	LegPositionEffect
566	LegPrice
607	LegProduct
623	LegRatioQty
254	LegRedemptionDate
654	LegRefID
250	LegRepoCollateralSecurityType
252	LegRepurchaseRate
251	LegRepurchaseTerm
605	LegSecurityAltID
606	LegSecurityAltIDSource
620	LegSecurityDesc
616	LegSecurityExchange
602	LegSecurityID
603	LegSecurityIDSource
609	LegSecurityType
587	LegSettlmntTyp
624	LegSide
597	LegStateOrProvinceOfIssue
612	LegStrikePrice
600	LegSymbol
601	LegSymbolSfx
33	LinesOfText
409	LiquidityIndType

441	LiquidityNumSecurities
403	LiquidityPctHigh
402	LiquidityPctLow
404	LiquidityValue
69	ListExecInst
433	ListExecInstType
66	ListID
392	ListName
431	ListOrderStatus
67	ListSeqNo
444	ListStatusText
429	ListStatusType
472	LocaleOfIssue
114	LocateReqd
283	LocationID
333	LowPx
474	MailingDtls
482	MailingInst
264	MarketDepth
532	MassCancelRejectReason
530	MassCancelRequestType
531	MassCancelResponse
584	MassStatusReqID
585	MassStatusReqType
573	MatchStatus
574	MatchType
541	MaturityDate

~~205~~	~~MaturityDay~~ (replaced)
200	MaturityMonthYear
111	MaxFloor
383	MaxMessageSize
210	MaxShow
288	MDEntryBuyer
272	MDEntryDate
278	MDEntryID
282	MDEntryOriginator
290	MDEntryPositionNo
270	MDEntryPx
280	MDEntryRefID
289	MDEntrySeller
271	MDEntrySize
273	MDEntryTime
269	MDEntryType
547	MDImplicitDelete
275	MDMkt
262	MDReqID
281	MDReqRejReason
279	MDUpdateAction
265	MDUpdateType
347	MessageEncoding
631	MidPx
633	MidYield
647	MinBidSize

648	MinOfferSize
110	MinQty
562	MinTradeVol
137	MiscFeeAmt
138	MiscFeeCurr
139	MiscFeeType
645	MktBidPx
646	MktOfferPx
481	MoneyLaunderingStatus
385	MsgDirection
34	MsgSeqNum
35	MsgType
442	MultiLegReportingType
563	MultiLegRptTypeReq
524	NestedPartyID
525	NestedPartyIDSource
538	NestedPartyRole
545	NestedPartySubID
451	NetChgPrevDay
430	NetGrossInd
118	NetMoney
36	NewSeqNo
534	NoAffectedOrders
78	NoAllocs
420	NoBidComponents
398	NoBidDescriptors
576	NoClearingInstructions

518	NoContAmts
382	NoContraBrokers
580	NoDates
510	NoDistribInsts
85	NoDlvyInst (no longer used)
124	NoExecs
627	NoHops
199	NoIOIQualifiers
555	NoLegs
604	NoLegSecurityAltID
268	NoMDEntries
267	NoMDEntryTypes
136	NoMiscFees
384	NoMsgTypes
539	NoNestedPartyIDs
73	NoOrders
453	NoPartyIDs
295	NoQuoteEntries
296	NoQuoteSets
473	NoRegistDtls
146	NoRelatedSym
215	NoRoutingIDs
82	NoRpts
454	NoSecurityAltID
558	NoSecurityTypes
552	NoSides

232	NoStipulations
428	NoStrikes
208	NotifyBrokerOfCredit
386	NoTradingSessions
457	NoUnderlyingSecurityAltID
346	NumberOfOrders
417	NumBidders
157	NumDaysInterest
395	NumTickets
575	OddLot
191	OfferForwardPoints
643	OfferForwardPoints2
133	OfferPx
135	OfferSize
190	OfferSpotRate
634	OfferYield
115	OnBehalfOfCompID
144	OnBehalfOfLocationID
370	OnBehalfOfSendingTime **(Deprecated)**
116	OnBehalfOfSubID
286	OpenCloseSettleFlag
206	OptAttribute
528	OrderCapacity
37	OrderID
516	OrderPercent
38	OrderQty

192	OrderQty2
529	OrderRestrictions
103	OrdRejReason
39	OrdStatus
40	OrdType
41	OrigClOrdID
551	OrigCrossID
586	OrigOrdModTime
122	OrigSendingTime
42	OrigTime
412	OutMainCntryUIndex
407	OutsideIndexPct
517	OwnershipType
522	OwnerType
448	PartyID
447	PartyIDSource
452	PartyRole
523	PartySubID
554	Password
504	PaymentDate
492	PaymentMethod
476	PaymentRef
505	PaymentRemitterID
211	PegDifference
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)

43	PossDupFlag
97	PossResend
591	PreallocMethod
140	PrevClosePx
570	PreviouslyReported
44	Price
640	Price2
639	PriceImprovement
423	PriceType
638	PriorityIndicator
81	ProcessCode
460	Product
415	ProgPeriodInterval
414	ProgRptReqs
~~201~~	~~PutOrCall~~ (replaced)
53	Quantity (formerly named: Shares prior to FIX 4.3)
465	QuantityType
298	QuoteCancelType
276	QuoteCondition
299	QuoteEntryID
368	QuoteEntryRejectReason
117	QuoteID
300	QuoteRejectReason
131	QuoteReqID

658	QuoteRequestRejectReason
303	QuoteRequestType
301	QuoteResponseLevel
302	QuoteSetID
367	QuoteSetValidUntilTime
297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)
649	QuoteStatusReqID
537	QuoteType
319	RatioQty
96	RawData
95	RawDataLength
240	RedemptionDate
72	RefAllocID
372	RefMsgType
45	RefSeqNum
371	RefTagID
493	RegistAcctType
509	RegistDetls
511	RegistEmail
513	RegistID
508	RegistRefID
507	RegistRejReasonCode
496	RegistRejReasonText
506	RegistStatus

514	RegistTransType
~~46~~	~~RelatdSym~~ (no longer used)
239	RepoCollateralSecurityType
113	ReportToExch
227	RepurchaseRate
226	RepurchaseTerm
261	Reserved/Allocated to the Fixed Income proposal
141	ResetSeqNumFlag
644	RFQReqID
468	RoundingDirection
469	RoundingModulus
561	RoundLot
217	RoutingID
216	RoutingType
83	RptSeq
546	Scope
653	SecDefStatus
526	SecondaryClOrdID
527	SecondaryExecID
198	SecondaryOrderID
91	SecureData
90	SecureDataLen
455	SecurityAltID
456	SecurityAltIDSource
107	SecurityDesc

207	SecurityExchange
48	SecurityID
22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)
559	SecurityListRequestType
320	SecurityReqID
560	SecurityRequestResult
321	SecurityRequestType
322	SecurityResponseID
323	SecurityResponseType
179	SecuritySettlAgentAcctName
178	SecuritySettlAgentAcctNum
177	SecuritySettlAgentCode
180	SecuritySettlAgentContactName
181	SecuritySettlAgentContactPhone
176	SecuritySettlAgentName
324	SecurityStatusReqID
326	SecurityTradingStatus
167	SecurityType
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
172	SettlDeliveryType
173	SettlDepositoryCode
175	SettlInstCode
162	SettlInstID
160	SettlInstMode
214	SettlInstRefID
165	SettlInstSource
163	SettlInstTransType
~~166~~	~~SettlLocation~~ (replaced)
63	SettlmntTyp
54	Side
659	SideComplianceID
396	SideValue1
397	SideValue2
401	SideValueInd

89	Signature
93	SignatureLength
377	SolicitedFlag
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)
171	StandInstDbID
170	StandInstDbName
169	StandInstDbType
471	StateOrProvinceOfIssue
233	StipulationType
234	StipulationValue
99	StopPx
202	StrikePrice
443	StrikeTime
147	Subject
263	SubscriptionRequestType
55	Symbol
65	SymbolSfx
56	TargetCompID
143	TargetLocationID
57	TargetSubID
495	TaxAdvantageType
464	TestMessageIndicator
112	TestReqID
58	Text

274	TickDirection
59	TimeInForce
540	TotalAccruedInterestAmt
533	TotalAffectedOrders
393	TotalNumSecurities
557	TotalNumSecurityTypes
237	TotalTakedown
387	TotalVolumeTraded
450	TotalVolumeTraded Time
449	TotalVolumeTradedDate
68	TotNoOrders (formerly named: ListNoOrds)
422	TotNoStrikes
304	TotQuoteEntries
277	TradeCondition
75	TradeDate
258	TradedFlatSwitch
579	TradeInputDevice
578	TradeInputSource
229	TradeOriginationDate
571	TradeReportID
572	TradeReportRefID
487	TradeReportTransType
568	TradeRequestID
569	TradeRequestType
418	TradeType
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
318	Underlying Currency
463	UnderlyingCFICode
436	UnderlyingContractMultiplier
592	UnderlyingCountryOfIssue
241	UnderlyingCouponPaymentDate

435	UnderlyingCouponRate
256	UnderlyingCreditRating
246	UnderlyingFactor
595	UnderlyingInstrRegistry
242	UnderlyingIssueDate
306	UnderlyingIssuer
651	UnderlyingLastPx
652	UnderlyingLastQty
594	UnderlyingLocaleOfIssue
542	UnderlyingMaturityDate
~~314~~	~~UnderlyingMaturityDay~~ (replaced)
313	UnderlyingMaturityMonthYear
317	UnderlyingOptAttribute
462	UnderlyingProduct
~~315~~	~~UnderlyingPutOrCall~~ (replaced)
247	UnderlyingRedemptionDate

243	UnderlyingRepoCollateralSecurityType
245	UnderlyingRepurchaseRate
244	UnderlyingRepurchaseTerm
458	UnderlyingSecurityAltID
459	UnderlyingSecurityAltIDSource
307	UnderlyingSecurityDesc
308	UnderlyingSecurityExchange
309	UnderlyingSecurityID
305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)
310	UnderlyingSecurityType
593	UnderlyingStateOrProvinceOfIssue
316	UnderlyingStrikePrice
311	UnderlyingSymbol
312	UnderlyingSymbolSfx
325	UnsolicitedIndicator

61	Urgency
149	URLLink
553	Username
62	ValidUntilTime
408	ValueOfFutures
105	WaveNo
636	WorkingIndicator
410	WtAverageLiquidity
213	XmlData
212	XmlDataLen
236	Yield
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	***ISO3166-1:1997***

	UnderlyingSecurityIDSource + UnderlyingSecurityID SettlLocation BidDescriptor Country CountryOfIssue	*ISO 3166-2:1998* *Codes for the representation of names of countries and their subdivisions –* ***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	***ISO 4217:1995*** *Codes for the representation of currencies and funds* *Bilingual edition* ***Maintenance Agency*** *c/o British Standards Institution* *389 Chiswick High Road*

	Underlying Currency	*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**
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/**

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. To obtain the current valid list please contact the ISO 10383 secretariat (see "Appendix 6-B") and/or visit the ISO website at ***http://www.iso.ch***

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.

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**
XABJ	XABJCIA1XXX	BOURSE DES VALEURS ABIDJAN	Abidjan Stock Exchange	CI
XACE	XACENL21XXX	AMSTERDAM COMMODITY EXCHANGE		
XADE	XADEGRA1XXX	ATHENS DERIVATIVES EXCHANGE S.A. (ADEX), THE		
XAEX	XAEXNL21XXX	AEX-AGRICULTURAL FUTURES EXCHANGE	*AEX Options and Futures Exchange*	*E*
XALB	XALBCA61XXX	ALBERTA STOCK EXCHANGE, THE	<< defunct exchange >>	
XAMM	XAMMJOA1XXX	AMMAN STOCK EXCHANGE	Amman Stock Exchange	AM

XAMS	XAMSNL21XXX	AMSTERDAMSE EFFECTENBEURS	*AEX Stock Exchange*	*AS*
XANT	XANTBE21XXX	BEURS VAN ANTWERPEN (ANTWERP STOCK EXCHANGE)		
XAOM	XAOMAU21XXX	AUSTRALIAN OPTIONS MARKET		
XAPI	XAPIRU81XXX	ASIA-PACIFIC INTERBANK CURRENCY EXCHANGE THE, JOINT STOCK COMPANY		
XASE	XASEUS31XXX	AMERICAN STOCK EXCHANGE	American Stock Exchange	A
		AMERICAN STOCK EXCHANGE (ASE) BONDS		
		AMERICAN STOCK OPTIONS EXCHANGE	American Stock Exchange Options	1
XASX	XASXAU2SXXX	ASX OPERATIONS PTY LIMITED	Australian Stock Exchange	AX
XATH	XATHGRA1XXX	ATHENS STOCK EXCHANGE		
XAUK	XAUKNZ21XXX	NEW ZEALAND STOCK EXCHANGE - AUCKLAND		
XAVB	XAVBESM1XXX	CMB, AGENCIA DE VALORES Y BOLSA		
XBAH	XBAHBHB1XXX	BAHRAIN STOCK EXCHANGE	Bahrain Stock Exchange	BH
XBAN	XBANIN51XXX	BANGALORE STOCK EXCHANGE LTD		
XBAR	XBARESB1XXX	BARCELONA STOCK EXCHANGE	Barcelona Stock Exchange - Floor Trading	BC
XBAV	XBAVESB1XXX	MERCHBOLSA AGENCIA DE VALORES, S.A.		
XBCE	XBCEHUH1XXX	BUDAPEST COMMODITY EXCHANGE		
XBCN	XBCNESB1XXX~~X~~ ~~BCNESBBXXX~~	SOCIEDAD RECTORA DE LA BOLSA DE VALORES DE BARCELONA S.A.		

XBDA	XBDABMH1XXX	BERMUDA STOCK EXCHANGE LTD, THE		
XBDP	XBDPPTPPXXX	BOLSA DE DERIVADOS DO PORTO		
XBER	XBERDEB1XXX	BERLINER WERTPAPIERBOERSE	Berlin Stock Exchange	BE
XBEY	XBEYLBB1XXX	BOURSE DE BEYROUTH	Beirut Stock Exchange	BY
XBFO	XBFOBEB1XXX	BELFOX (BELGIAN FUTURES AND OPTIONS EXCHANGE)	Belfox	b
XBIL	XBILES21XXX	BOLSA DE VALORES DE BILBAO	Bilbao Stock Exchange	BI
XBKK	XBKKTHB1XXX	STOCK EXCHANGE OF THAILAND	Thailand Stock Exchange	BK
		BANGKOK FOREIGN		
XBMF	XBMFBRSPXXX	BOLSA DE MERCADORIAS E FUTUROS - BM E F		
XBNV	XBNVCRS1XXX	BOLSA NACIONAL DE VALORES, S.A.		
XBOG	XBOGCOB1XXX	BOLSA DE BOGOTA S.A.		
XBOL	XBOLBOL1XXX	BOLSA BOLIVIANA DE VALORES S.A.		
XBOM	XBOMINB1XXX	BOMBAY STOCK EXCHANGE	Bombay Stock Exchange	BO
XBOR	XBORFR21XXX	BORDEAUX STOCK EXCHANGE		
XBOS	XBOSUS31XXX	BOSTON STOCK EXCHANGE	Boston Stock Exchange	B
XBOT	XBOTBWG1XXX	BOTSWANA SHARE MARKET	Botswana Share Market	BT
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
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
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 OPTIONS	Hong Kong Stock Exchange	HK
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.		
XJAM	XJAMJMK1XXX	JAMAICA STOCK EXCHANGE, THE		
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**~~	~~XLIMPEPLXXX~~	~~CAVALI ICLV S.A.~~		
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	Barcelona Stock Exchange - CATS Feed	MC
XMEV	XMEVARB1XXX	MERCADO DE VALORES DE BUENOS AIRES S.A. - MERVAL		
XMEX	XMEXMXM1XXX	BOLSA MEXICANA DE VALORES	Mexican Stock Exchange	MX

		(MEXICAN STOCK EXCHANGE)		
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)		
~~**XMLE**~~	~~XMLEGB21XXX~~	~~LME SELECT~~		
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	NS

			India	
XNST	XNSTJPJ1XXX	NAGOYA SENI TORIHIKIJO (TEXTILE EXCHANGE)		
XNYC	XNYCUS31XXX	NEW YORK COTTON EXCHANGE		
XNYF	XNYFUS31XXX	NEW YORK FUTURES EXCHANGE		
XNYM	XNYMUS31XXX	NEW YORK MERCANTILE EXCHANGE	New York Mercantile Exchange (NYMEX)	12
XNYS	XNYSUS31XXX	NEW YORK STOCK EXCHANGE, INC.	New York Stock Exchange	N
		NEW YORK STOCK EXCHANGE BONDS		
XNZE	XNZENZ21XXX	NEW ZEALAND STOCK EXCHANGE	New Zealand Stock Exchange	NZ
XODE	XODEUA21XXX	ODESSA COMMODITY EXCHANGE		
XOHS	XOHSDEF1XXX	OPTIONSSCHEINE-HANDELSSYSTEM (OHS)+B233		
XOME	XOMESES1ECA	OM STOCKHOLM EXCHANGE		
	XOMESES1EMA	OM STOCKHOLM EXCHANGE		
	XOMESES1EMB	OM STOCKHOLM EXCHANGE		
	XOMESES1ERA	OM STOCKHOLM EXCHANGE		
	XOMESES1ESA	OM STOCKHOLM EXCHANGE		
	XOMESES1EWA	OM STOCKHOLM EXCHANGE		
	XOMESES1XXX	OM STOCKHOLM EXCHANGE		
XOMF	XOMFSES1BBA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BBB	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BBC	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BIA	OM FIXED INTEREST EXCHANGE		

	XOMFSES1BPA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BSA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BSB	OM FIXED INTEREST EXCHANGE		
	XOMFSES1DFA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1XXX	OM FIXED INTEREST EXCHANGE		
XOPO	XOPOPTP1XXX	OPORTO STOCK EXCHANGE		
XOSE	XOSEJPJ1XXX	OSAKA SECURITIES EXCHANGE	Osaka Stock Exchange	OS
XOSL	XOSLNOK1XXX	OSLO BORS	Oslo Stock Exchange	OL
XOSM	XOSMJPJ1XXX	OSAKA MERCANTILE EXCHANGE		
XOST	XOSTJPJ1XXX	OSAKA SENI TORIHIKIJO (TEXTILE EXCHANGE)		
XOTB	XOTBATW1XXX	OESTERREICHISCHE TERMIN- UND OPTIONENBOERSE, CLEARING BANK AG		
XOTC	XOTCUS31XXX	OTC BULLETIN BOARD	NASDAQ Dealers - Bulletin Board	OB
XPAE	XPAEPS21XXX	PALESTINA STOCK EXCHANGE		
XPAL	XPALIT31XXX	BORSA VALORI DI PALERMO (STOCK EXCHANGE)	<< defunct exchange >>	
XPAR	XPARFRPP022	EURONEXT PARIS S.A.~~PARISBOURSE S.A. (FORMERLY SOCIETE DES BOURSES FRANCAISES)~~	*Paris Stock Exchange*	*PA*
	XPARFRPPINT	EURONEXT PARIS S.A.~~PARISBOURSE S.A. (FORMERLY SOCIETE DES BOURSES FRANCAISES)~~		

	XPARFRPPTRS	EURONEXT PARIS S.A.~~PARISBOURSE S.A. (FORMERLY SOCIETE DES BOURSES FRANCAISES)~~		
	XPARFRPPXXX	EURONEXT PARIS S.A.~~PARISBOURSE S.A. (FORMERLY SOCIETE DES BOURSES FRANCAISES)~~		
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
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		
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 TIF (Fonds)	SWX Swiss Exchange	S
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, 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
			Channel Islands	CH
			Doha Securities Market	QA
			Dubai Financial Market	DU
			Japanese Securities Dealers Association (JASDAQ)	Q
			Latin American Market In Spain (LATIBEX)	LA
			Lima Stock Exchange	LM
			Madrid Stock Exchange - CATS Feed	MC
			NASDAQ Japan	OJ
			Occidente Stock Exchange	OD
			Pink Sheets (National Quotation Bureau)	PNK
			Rio de Janeiro OTC Stock	SO

			Exchange (SOMA)	
			Saudi Stock Exchange	SE
			SBI Stock Exchange (Sweden)	SBI
			Third Market	TH
			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
			TradeWeb	30
			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
			Archipelago ECN	39
			ATTAIN ECN	40
			BRUT ECN	41
			GlobeNet ECN	42
			Instinet ECN	43
			Island ECN	44
			International Securities Exchange (ISE)	Y
			MarketXT ECN	45
			NexTrade ECN	46
			REDIBook ECN	47
			Intercontinental Exchange	48
			NQLX	49
			OneChicago	50

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

O=Options	C=Call P=Put M=Other X=Unknown (n/a)	A=American E=European X=Unknown (n/a)	B=Basket S=Stock-Equities D=Interest rate/notional debt sec T=Commodiites C=Currencies I=Indices O=Options F=Futures W=Swaps M=Other X=Unknown(n/a)	P=Physical C=Cash X=Unknown (n/a)	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms X=Unknown(n/a)

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

Examples:

OCXXXS	Standardized Call Option
OPXXXS	Standardized Put Option
OCXFXS	Standardized Call Option on a Future
OPXFXS	Standardized Put Option on a Future
OCEFCN	Nonstandard (flex) call option on future with european style expiration and cash delivery
OPAFPN	Nonstandard (flex) put option on future with american style expiration and physical delivery

OPXSPN	Nonstandard (flex) put option on a stock with physical delivery (the expiration style is not specified – so is assumed to default to the market standard for flex options).
OCEICN	Nonstandard (flex) call option on an index with european style expiration and cash delivery

Futures:

Definition for Futures (code defined by character position):

Char 1 *Category*	Char 2 *Group*	Char 3 *Underlying Asset*	Char 4 *Delivery*	Char 5 *Stdized/Non-Std*	Char 6 *N/A Undefined*

F=Futures	F=Financial Futures C=Commodity Futures M=Others X=Unknown (n/a)	A=Agriculture, forestry, and fishing B=Basket S=Stock-Equities (for financial future) or Services (for commodities futures) D=Interest rate/notional debt sec C=Currencies I=Indices (for financial futures) or Industrial Products (for commodities futures) O=Options F=Futures W=Swaps M=Other X=Unknown(n/a)	P=Physical C=Cash X=Unknown (n/a)	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms X=Unknown(n/a)	X=Not applicable / undefined

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

Examples:

FXXXS	Standardized Future
FFICN	Nonstandard (flex) Financial Future on an index with cash delivery

FCEPN	Nonstandard (flex) Commodity Future on an extraction resource with physical delivery
FXXXN	Nonstandard (flex) future – contract type specified in symbology – not provided in CFICode

Appendix 6-E

Deprecated (Phased-out) Features and Supported Approach

Certain features of the FIX Protocol which 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 which 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: Benchmark (tag 219) [deprecated in FIX 4.3]

The Benchmark field introduced in FIX 4.2 has been replaced in FIX 4.3 by the combined use of BenchmarkCurveCurrency, BenchmarkCurveName, and BenchmarkCurvePoint fields**. Mapping of the deprecated Benchmark field's values is as follows**:

Deprecated 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

2. Deprecated "On Close"-related Values for OrdType Field [deprecated in FIX 4.3]

Three "on close"-related values in the OrdType field have been replaced in FIX 4.3 by the combined use of a new TimeInForce "At the Close" value and OrdType values. 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 has 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**:

Deprecated 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"

3. Deprecated Field: Rule80A (tag 47) [deprecated in FIX 4.3]

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

Deprecated 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

4. Deprecated Field: OnBehalfOfSendingTime (tag 370) [deprecated in FIX 4.3]

The OnBehalfOfSendingTime field introduced in FIX 4.2 has been replaced in FIX 4.3 by the use of HopSendingTime (tag 629) field which is part of the "Hops" repeating group**. See "Volume 2 – Standard Message Header" for HopSendingTime usage.**

5. Deprecated three "Forex - "-related Values for OrdType Field [deprecated in FIX 4.3]

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

Deprecated 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"

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 "Replaced" throughout the FIX Specification document. The 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" in Volume 1) 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 AllocTransType 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.

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 the PartySubID may be optionally used to provide an additional level of subdivision

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”

Common PartyRole Indentification for Firms:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification Code)	<<BIC Code Value>>	(optional)
C	Generally accepted market participant identifier	(various)	(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 Code 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)