

Errata for FIX Specification version 4.4

June 18, 2003

Purpose:

This document contains a list of minor adjustments to the FIX 4.4 Specification document due to typographical errors or ambiguities. The nature and scope of these adjustments do not introduce new functionality, additional fields, new values for existing fields, or new messages. 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 in conjunction with the FIX 4.4 Specification document to ensure the most consistent implementation and clearest understanding of the FIX protocol.

Outstanding Issues:

Issues with the FIX 4.4 Specification which have not been addressed by the combination of the FIX 4.4 Specification document or this Errata document, should be brought forward via the FIX web site (<http://www.fixprotocol.org>) discussion pages. It is the responsibility of the FIX Technical Committee to see that outstanding issues are addressed. The FIX Technical Committee is co-chaired by Scott Atwell, American Century (scott_atwell@americancentury.com) and Dean Kauffman, Trade Web (dean.kauffman@tradeweb.com).

Minor Adjustments to the Protocol Specification Document

Errata#	Volume	Message or Field	Field#	Description of problem and resolution
E20030506_1	Volume 5	Assignment Report		PositionQuantity should be PositionQty
E20030506_2	Volume 5	Assignment Report		PositionAmount should be PositionAmountData
E20030506_3	Volume 6	Field RefMsgType	372	Specified as [n/a for FIXML – not used] Is required for the Business Message Reject message - which is part of FIXML
E20030506_4	Volume 6	Field InquiryStatus	945	Rename to CollInquiryStatus
E20030506_5	Volume 6	Field StrikeCurrency	947	Field was improperly assigned to a different field number causing a collision with the DeliveryType field (tag 919). Add StrikeCurrency as tag 947
E20030506_6	Volume 5	Collateral Response		Field CollAsgnRejReason changed to CollAsgnRejectReason (tag 906)
E20030506_7	Volume 5	Collateral Response		Component Block <AgreementDetails> should not be included as it was replaced by <FinancingDetails> before release of the specification.
E20030506_8	Volume 3	Quote Request		Component Block <FinancingDetails> misspelled as <FinancingDetailst>
E20030506_9	Volume 5	Registration Instructions		DistribPercentage (tag 512) misnamed as DistribPercent
E20030506_10	Volume 3	Quote Status Report		Field SettlCurrFxRateCalc(tag 156) misnamed SettlCurrFXRateCalc
E20030506_11	Volume 5	Request for Positions Ack		Field ResponseDestination(tag 726) misnamed ResponseTransportDestination
E20030506_12	Volume 5	Allocation Instruction		TradeIDCycleCode is not a valid FIX field - was replaced between draft 3 and final draft - should be removed
E20030506_13	Volume 5	Allocation Report		TradeIDCycleCode is not a valid FIX field - was replaced between draft 3 and final draft - should be removed
E20030506_14	Volume 5	Trade Capture Report Request		Field EncodedText(tag 355) misspelled as EncodedTest
E20030506_15	Volume 6	Username	553	Specified as [n/a for FIXML – not used] Is required for the Network status messages - which are part of FIXML
E20030506_16	Volume 6	Password	554	Specified as [n/a for FIXML – not used] Is required for the Network status messages - which are part of FIXML
E20030506_17	Volume 1	User Response		Field Username (tag 553) is miscapitalized as UserName
E20030506_18	Volume 5	Trade Capture Report Request Ack		Field ResponseTransportType(tag 725) is misnamed ResponseTransmissionMethod

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E20030506_19	Volume 5	Assignment Report		Extra field UnderlyingCurrency (tag 318) included in NoUnderlyings repeating group. Field is now part of UnderlyingInstrument component block. Delete field.
E20030506_20	Volume 4	New Order Multileg		Allocation repeating group is missing the NestedParties component block. Added NestedParties3 component block
E20030506_21	Volume 4	Multileg Order Modification Request		Allocation repeating group is missing the NestedParties component block. Added NestedParties3 component block
E20030506_22	Volume 1	Added NestParties3 Component Block		Required to support Multileg order and Multileg Modification Request messages
E20030506_23	Volume 6	Added Field NoNested3PartyIDs	948	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_24	Volume 6	Added Field Nested3PartyID	949	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_25	Volume 6	Added Field Nested3PartyIDSource	950	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_26	Volume 6	Added Field Nested3PartyRole	951	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_27	Volume 6	Added Field NoNested3PartyIDs	952	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_28	Volume 6	Added Field Nested3PartySubID	953	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_29	Volume 6	Added Field Nested3PartySubIDType	954	Addition nested parties component block - to support three instances required by MultiLeg order messages.
E20030506_30	Volume 4	Cross Order Modification Request		Missing InstrumentLeg Component Block Add as errata item Reference PC for adding instrument leg and underlying instruments
E20030506_31	Volume 4	Cross Order Cancel Request		Missing InstrumentLeg Component Block Add as errata item
E20030506_32	Volume 4	Don't Know Trade (DK)		Missing InstrumentLeg Component Block
E20030506_33	Volume 4	New Order List		UnderlyingInstrument repeating group was not indented properly - should have been a part of the NoOrders repeating group.
E20030507_34	Volume 3	Quote Cancel		UnderlyingInstrument and InstrumentLeg repeating group should be part of the NoQuoteEntries repeating group
E20030507_35	Volume 5	Trade Capture Report		NestedParties component block appeared twice. Replaced the NestedParties block in the Allocations repeating group with NestedParties2 to match the Trade Capture Report Ack message
E20030510_1	Volume 3	Quote		Parties component block duplicated in the message. Second instance of the block was removed.
E20030510_2	Volume 7	Repo Section		Misspelling "Explanation" corrected

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E20030510_3	Volume 1	TotalNetValue	900	Changed description to the following: TotalNetValue as follows: At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue * (1-haircut)). In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue * (1-haircut)).
E20030510_4	Volume 5	Collateral Request		Added SettlDate (64) after FinancingDetails component block
E20030510_5	Volume 5	Collateral Assignment		Added SettlDate (64) after FinancingDetails component block
E20030510_6	Volume 5	Collateral Response		Added SettlDate (64) after FinancingDetails component block
E20030510_7	Volume 5	Collateral Report		Added SettlDate (64) after FinancingDetails component block
E20030510_8	Volume 5	Collateral Inquiry		Added SettlDate (64) after FinancingDetails component block
E20030510_9	Volume 5	Collateral Inquiry Ack		Added SettlDate (64) after FinancingDetails component block
E20030510_10	Volume 5	Collateral Request		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_11	Volume 5	Collateral Assignment		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_12	Volume 5	Collateral Response		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_13	Volume 5	Collateral Report		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_14	Volume 5	Collateral Inquiry		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_15	Volume 5	Collateral Inquiry Ack		Added Quantity (53) and QtyType (854) after SettlDate and Financing Details component block
E20030510_16	Volume 7	Repo section		Updated section on specifying rates
E20030510_17	Volume 5	Allocation Instruction		Removed CabinetIndicator (field was removed from the specification between draft 2 and draft 3)
E20030510_18	Volume 5	Allocation Report		Removed CabinetIndicator (field was removed from the specification between draft 2 and draft 3)
E20030510_19	Volume 5	Allocation Instruction Ack		Added AllocType(626) as required by field AllocIntermedReqType(808)
E20030510_20	Volume 5	Allocation Report Ack		Added AllocReportType(794) as required by AllocIntermedReqType(808)
E20030510_21	Volume 6	AllocReportType	794	Added enumeration of 8=Request to Intermediary
E20030510_22	Volume 6	AllocIntermedReqType	808	Revised description to include "and AllocReportType = Request to Intermediary"
E20030510_23	Volume 5	Allocation Report		Revised description for AllocIntermedReqType to refer to AllocReportType field instead of the AllocType field

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E20030510_24	Volume 5	Allocation Report Ack		Revised description for AllocIntermedReqType to refer to AllocReportType field instead of the AllocType field
E20030510_25	Volume 5	Collateral Request		Removed duplicate Currency(15) field
E20030510_26	Volume 5	Collateral Assignment		Removed duplicate Currency(15) field
E20030510_27	Volume 5	Collateral Response		Removed duplicate Currency(15) field
E20030510_28	Volume 5	Collateral Report		Removed duplicate Currency(15) field
E20030510_29	Volume 5	Collateral Inquiry		Removed duplicate Currency(15) field
E20030510_30	Volume 5	Trade Capture Report Request		Removed duplicate TradeInputSource(578)
E20030510_31	Volume 5	Trade Capture Report Request		Removed duplicate TradeInputDevice(579)
E20030510_32	Volume 5	Registration Instructions		Corrected field name CashDistribAgentAcctNum to match data dictionary CashDistribAgentAcctNumber (500)
E20030510_33	Volume 5	Registration Instructions		Corrected misnumbered field CashDistribAgentAcctName(502) which was improperly numbered 517
E20030510_34	Volume 5	Position Maintenance Report		Removed first occurrence of duplicate field PosMainResult(723)
E20030510_35	Volume 5	Collateral Request		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_36	Volume 5	Collateral Assignment		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_37	Volume 5	Collateral Response		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_38	Volume 5	Collateral Report		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_39	Volume 5	Collateral Inquiry		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_40	Volume 5	Collateral Assignment		Corrected misnumbered field CollAsgnID(902) which was improperly numbered 900
E20030510_41	Volume 5	Collateral Response		Corrected misnumbered field CollAsgnID(902) which was improperly numbered 900
E20030510_42	Volume 6	LegSettlDate	588	Corrected misspelled data type name of LocalMMktDate to LocalMktDate for field LegSettlDate
E20030510_43	Volume 3	Quote Request Reject		Corrected indentation problem for the UnderlyingInstruments repeating group
E20030510_44	Volume 4	Bid Request		Renamed field to new name TotNoRelatedSym (393) from the previous version name TotNumSecurities

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E20030510_45	DTD			Modify header to compensate for the new CompID field No longer needed as CompID field in FIX has been renamed RefCompID
E20030510_46	Volume 5	Collateral Assignment		Replaced description for field ExpireTime(126) with "For an Initial assignment, time by which a response is expected"
E20030510_47	Volume 6	NestedPartyIDSource	525	Corrected datatype from 'Char' to 'char'
E20030510_48	Volume 6	PegOffsetValue	211	Corrected datatype from 'Float' to 'float'
E20030510_49	Volume 6	DiscretionOffsetValue	389	Corrected datatype from 'Float' to 'float'
E20030510_50	Volume 6	ContAmtValue	520	Corrected datatype from 'Float' to 'float'
E20030510_51	Volume 6	RatioQty	319	Corrected datatype from 'Quantity' to 'Qty' Note: This field has been replaced
E20030510_52	Volume 6	AdvSide	4	Corrected datatype from 'Char' to 'char'
E20030510_53	Volume 6	TimeInForce	59	Corrected datatype from 'Char' to 'char'
E20030510_54	Volume 6	CardIssNum	491	Changed data dictionary name CardIssNo to match Settlement Instruction message and DTD name of CardIssNum.
E20030510_56	Volume 6	SideMultiLegReportingType	752	Changed data dictionary name 'SideMultilegReportingType' to match MultiLegReportingType(442) and Trade Capture Report
E20030510_57	Volume 6	RegistDtls	509	Changed data dictionary name 'RegistDetls' to be consistent with other abbreviations of 'Details' to 'RegistDtls'
E20030510_58	Volume 6	Field InquiryResult	946	Rename to CollInquiryResult
E20030510_60	Volume 5	Collateral Inquiry Ack		Corrected misnumbered field NoExecs(124) which was improperly numbered 125
E20030510_61	Volume 3	Quote Request		Corrected indentation of UnderlyingInstrument component block
E20030510_62	Volume 3	Quote Request		Corrected misspelling of SettDate(588) from 'SettDate'
E20030510_63	Volume 3	Quote Response		Renumbered Commission to field 12 to match data dictionary
E20030510_64	Volume 3	Quote Response		Renumbers CommType to field 13 to match data dictionary
E20030510_65	Volume 3	Mass Quote Acknowledgement		Removed duplicate occurrence of TradingSessionID(336). Removed first occurrence to match the Mass Quote message
E20030510_66	Volume 3	Mass Quote Acknowledgement		Removed duplicate occurrence of TradingSessionSubID(625). Removed first occurrence to match the Mass Quote message

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E20030510_67	Volume 3	Mass Quote Acknowledgement		Add EncodedText and EncodedTextLen fields after the Text field to support internationalization
E20030510_68	Volume 6	TotNoSecurityTypes	557	Renamed data dictionary entry 557 "TotNumSecurityTypes" to "TotNoSecurityTypes" to match fragmented message pattern formalized in FIX 4.4
E20030510_69	Volume 6	NoSecurityAltID	454	Renamed data dictionary entry 454 "NoSecurityAltId" to "NoSecurityAltID" to comply with standard usage.
E20030510_70	Volume 6	NoUnderlyingSecurityAltID	457	Renamed data dictionary entry 457 "NoUnderlyingSecurityAltId" to "NoUnderlyingSecurityAltID" to comply with standard usage.
E20030510_71	Volume 6	UnderlyingCurrency	318	Renamed data dictionary entry 318 "Underlying Currency" to remove embedded blank
E20030510_72	Volume 6	LastNetworkReponseID	934	Renamed data dictionary entry 934 "LastNetworkReponseID" to "LastNetworkResponseID" due to misspelling
E20030510_73	Volume 4	New Order - Cross		InstrumentLeg component block is missing See also E20030506_30, E20030506_31 Add as an errata item - reference PC to add instrument leg and underlying instrument
E20030510_74	Volume 6	Across the entire volume 6		Changed all instances of "BIC [Cc]ode" to "BIC" in entire volume
E20030510_75	Volume 6	StandInstDbType	169	Added enumeration for "AccountNet" (value 4) to StandInstDbType (169).
E20030513_1	Volume 5	Allocation Instruction		Tag 159 - AccruedInterestAmt is duplicated in Msg: - AllocInst This is a case of a strike through field - Kevin's program can't read the font info so it looks like a duplicated field.
E20030513_2	Volume 5	Collateral Request		Corrected misspelling of SettlDate(64) from "SettleDate"
E20030513_3	Volume 6	DeliveryType	919	Changed name of field from erroneous StrikeCurrency to DeliveryType. StrikePrice is field 947
E20030513_4	Volume 1	Instrument Component Block		Renumbered StrikeCurrency from 919 to 947 to match data dictionary
E20030513_5	Volume 1	Network Status Response		Assigned StatusValue (928) Req'd column to 'N'
E20030513_6	Volume 1	Network Status Response		Reworded description for LastNetworkResponseID to "Required when NetworkStatusResponseType=2"
E20030513_7	Volume 1	Network Status Response		Bold +Italics on repeating groups

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E20030513_8	Volume 1	Network Status Request		Bold +Italics on repeating groups
E20030513_9	Volume 6	RefCompID	930	Renamed 4.4-added field from 'CompID' to 'RefCompID'
E20030513_10	Volume 6	RefSubID	931	Renamed 4.4-added field from 'SubID' to 'RefSubID'
E20030513_11	Volume 1	Network Status Request		Renamed 4.4-added field CompID(930) to match new data dictionary name of 'RefCompID'
E20030513_12	Volume 1	Network Status Request		Renamed 4.4-added field SubID(931) to match new data dictionary name of "RefSubID"
E20030513_13	Volume 1	Network Status Response		Renamed 4.4-added field CompID(930) to match new data dictionary name of 'RefCompID'
E20030513_14	Volume 1	Network Status Response		Renamed 4.4-added field SubID(931) to match new data dictionary name of "RefSubID"
E20030515_1	Volume 1	Instrument Component Block		Removed DeliveryForm(668) from Instrument Component Block
E20030515_2	Volume 1	InstrumentLeg		Removed LegDeliveryForm(739) from InstrumentLeg component block
E20030515_3	Volume 6	LegDeliveryForm	739	Replaced field LegDeliveryForm with new field LegDatedDate
E20030515_4	Volume 6	LegContractSettlMonth	955	Added new field LegContractSettlMonth
E20030515_5	Volume 6	LegInsterestAccrualDate	956	Added new field LegInterestAccrualDate
E20030515_6	Volume 1	InstrumentLeg Component Block		Added LegDatedDate(739) to InstrumentLeg component block
E20030515_7	Volume 1	InstrumentLeg Component Block		Added new field LegContractSettlMonth(955)
E20030515_8	Volume 1	InstrumentLeg Component Block		Added new field LegInterestAccrualDate(956)
E20030515_9	Volume 1	Appendix 1-A		Added an Appendix 1-A that contains the abbreviations used for FIXML names
E20030515_10	Volume 1	FIXML Section		Revised the FIXML section to correspond to the new FIXML design rules
E20030523_1	Volume 6	AffectedSecondaryOrderID	536	Corrected typographical error in datatype from "Stirng" to "String"
E20030523_2	Volume 5	Trade Capture Report		Field 752 does not match data dictionary. (Previous error)
E20030523_3	Volume 5	Settlement Instructions		Field (SettlInstSource (tag 165)) appears twice - once in main message and again in SettlInstructions component block. Removed the occurrence in the main block and revised the wording to denote that the settlement instruction is not in the main block

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E20030523_4	Volume 3	Market Data - Full Refresh		Removed UnderlyingPx(810) as it is already contained in the UnderlyingInstrument Component Block
E20030523_5	Volume 3	Market Data - Incremental		Removed UnderlyingPx(810) as it is already contained in the UnderlyingInstrument Component Block
E20030604_1	Volume 3	RFQ Request		InstrumentLeg block improperly nested
E20030604_2	Volume 3	RFQ Request		UnderlyingInstrument block improperly nested
E20030610_1	Volume 3	IOI		OrderQty Component block changed to not required. Updated description to "Applicable if needed to express CashOrder Qty (tag 152)"
E20030610_2	Volume 5	Confirmation		Add Order repeating group as specified in Allocation Instruction message in place of the single CLOrdID fields in Confirmation
E20030610_3	Volume 5	Confirmation Request		Add Order repeating group as specified in Allocation Instruction message in place of the single CLOrdID fields in Confirmation
E20030616_1	Volume 5	Allocation Report		Add AllocSettlInstType(tag 780) to repeating group to be consistent with Allocation Instruction
E20030617_1	Volume 1	SettlInstructions ComponentBlock		Rename to "SettlInstructionsData" to eliminate naming conflict with "Settlement Instructions" message
E20030617_2	Volume 5	Settlement Instructions		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_3	Volume 5	Collateral Assignment		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_4	Volume 5	Collateral Report		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_5	Volume 5	Collateral Inquiry		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_6	Volume 5	Allocation Instruction		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_7	Volume 5	Allocation Report		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_8	Volume 5	Confirm		Updated to reflect change to the SettlInstructions component block from SettlInstructions to SettlInstructionsData
E20030617_9	Volume 2	Narrative		Revised the section describing usage of the Sequence Reset message

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E20030617_10	Volume 3	Narrative		Revised text to "Electronic Broking Services, Ltd. (see http://www.ebs.com)"
E20030617_11	Volume 4	Narrative		Revised text to "Electronic Broking Services, Ltd. (see http://www.ebs.com)"
E20030617_12	Volume 7	Narrative		Revised text to "Electronic Broking Services, Ltd. (see http://www.ebs.com)"
E20030618_1	Volume 6	QuoteRequestRejectReason	658	Changed datatype from "Int" to "int"
E20030618_2	Volume 6	AllowableOneSidednessValue	766	Changed datatype from "Amount" to "Amt"