FIX.4.4

Orchestra

unified2orchestra.xslt script

Contents

1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Category	Description
AllocationInstruction	Allocation	The Allocation Instruction message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts. In versions of FIX prior to version 4.4, this same message was known as the Allocation message. Note in versions of FIX prior to version 4.4, the allocation message was also used to communicate fee and expense details from the Sellside to the Buyside. This role has now been removed from the Allocation Instruction and is now performed by the new (to version 4.4) Allocation Report and Confirmation messages.,The Allocation Report message should be used for the Sell-side Initiated Allocation role as defined in previous versions of the protocol.
AllocationInstructionAck	Allocation	In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message. The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.

Name	Category	Description
AllocationReport	Allocation	Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the Allocation Report (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase. In versions of FIX prior to version 4.4, this functionality was provided through the Allocation message. Depending on the needs of the market and the timing of “confirmed” status, the role of Allocation Report can be taken over in whole or in part by the Confirmation message. Note the response to the Allocation Report message is the Allocation Report Ack message. In versions of FIX prior to version 4.4, the Allocation ACK served this purpose.
AllocationReportAck	Allocation	The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.
CollateralAssignment	CollateralManagement	Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.
CollateralInquiry	CollateralManagement	Used to inquire for collateral status
CollateralInquiryAck	CollateralManagement	Used to respond to a Collateral Inquiry
CollateralReport	CollateralManagement	Used to report collateral status when responding to a Collateral Inquiry message.
CollateralRequest	CollateralManagement	An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

Name	Category	Description
CollateralResponse	CollateralManagement	Used to respond to a Collateral Assignment message
BusinessMessageReject	Common	
NetworkCounterpartySystemStatusReques	Common	
NetworkCounterpartySystemStatusResponse	Common	
UserRequest	Common	
UserResponse	Common	
Confirmation	Confirmation	The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations. This message is also used to report back, confirm or exception, the booking status of each allocation instance. When the buy-side, in response, “affirms” with the ConfirmationAck message, the trade is ready to settle.
ConfirmationAck	Confirmation	The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.
ConfirmationRequest	Confirmation	The Confirmation Request message is used to request a Confirmation message.
CrossOrderCancelReplaceRequest	CrossOrders	Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.
CrossOrderCancelRequest	CrossOrders	Used to fully cancel the remaining open quantity of a cross order.
NewOrderCross	CrossOrders	Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell).

Name	Category	Description
Email	EventCommunication	The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.
News	EventCommunication	The news message is a general free format message between the broker and institution.
Advertisement	Indication	Advertisement messages are used to announce completed transactions.
IOI	Indication	Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity.
MarketDataIncrementalRefresh	MarketData	The second Market Data message format is used for incremental updates.
MarketDataRequest	MarketData	Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A Market Data Request is a general request for market data on specific securities or forex quotes.
MarketDataRequestReject	MarketData	The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons.
MarketDataSnapshotFullRefresh	MarketData	The Market Data messages are used as the response to a Market Data Request message.
MultilegOrderCancelReplace	MultilegOrders	Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.
NewOrderMultileg	MultilegOrders	The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.

Name	Category	Description
AssignmentReport	PositionMaintenance	Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.
PositionMaintenanceReport	PositionMaintenance	Position Maintenance Report
PositionMaintenanceRequest	PositionMaintenance	Position Maintenance Request
PositionReport	PositionMaintenance	Position Report
RequestForPositions	PositionMaintenance	Request For Positions
RequestForPositionsAck	PositionMaintenance	Request for Positions Ack
BidRequest	ProgramTrading	The BidRequest Message can be used in one of two ways depending on which market conventions are being followed.
ListCancelRequest	ProgramTrading	The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
ListExecute	ProgramTrading	The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.
ListStatus	ProgramTrading	The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker’s site. This message may also be used to respond to the List Cancel Request.
ListStatusRequest	ProgramTrading	The list status request message type is used by institutions to instruct the broker to generate status messages for a list.
ListStrikePrice	ProgramTrading	The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.
NewOrderList	ProgramTrading	The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.

Name	Category	Description
MassQuote	QuotationNegotiation	The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series.
MassQuoteAcknowledgement	QuotationNegotiation	Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.
Quote	QuotationNegotiation	The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
QuoteCancel	QuotationNegotiation	The Quote Cancel message is used by an originator of quotes to cancel quotes.
QuoteRequest	QuotationNegotiation	In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as a Request For Quote (RFQ)
QuoteRequestReject	QuotationNegotiation	The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
QuoteResponse	QuotationNegotiation	The Quote Response message is used to respond to an IOI message or Quote message.
QuoteStatusReport	QuotationNegotiation	The quote status report message is used: * As the response to a Quote Status Request message * As a response to a Quote Cancel message * As a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME)
QuoteStatusRequest	QuotationNegotiation	The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:
RFQRequest	QuotationNegotiation	In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument.

Name	Category	Description
RegistrationInstructions	RegistrationInstruction	The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.
RegistrationInstructionsResponse	RegistrationInstruction	The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.
DerivativeSecurityList	SecurityAndTradingSessionDefinitionOrStatus	The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.
DerivativeSecurityListRequest	SecurityAndTradingSessionDefinitio	The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
SecurityDefinition	SecurityAndTradingSessionDefinitionOrStatus	The Security Definition message is used for the following: 1. Accept the security defined in a Security Definition message. 2. Accept the security defined in a Security Definition message with changes to the definition and/or identity of the security. 3. Reject the security requested in a Security Definition message
SecurityDefinitionRequest	SecurityAndTradingSessionDefinitio	The Security Definition Request message is used for the following: 1. Request a specific Security to be traded with the second party. The request security can be defined as a multileg security made up of one or more instrument legs.
SecurityList	SecurityAndTradingSessionDefinitionOrStatus	The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.

Name	Category	Description
SecurityListRequest	SecurityAndTradingSessionDefinitio	The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
SecurityStatus	SecurityAndTradingSessionDefinitionOrStatus	The Security Status message provides for the ability to report changes in status to a security.
SecurityStatusRequest	SecurityAndTradingSessionDefinitio	The Security Status Request message provides for the ability to request the status of a security.
SecurityTypeRequest	SecurityAndTradingSessionDefinitionOrStatus	The Security Type Request message is used to return a list of security types available from a counterparty or market.
SecurityTypes	SecurityAndTradingSessionDefinitio	The Security Type message is used to return a list of security types available from a counterparty or market.
TradingSessionStatus	SecurityAndTradingSessionDefinitionOrStatus	The Trading Session Status provides information on the status of a market.
TradingSessionStatusRequest	SecurityAndTradingSessionDefinitio	The Trading Session Status Request is used to request information on the status of a market.
Heartbeat	Session	The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
Logon	Session	The logon message authenticates a user establishing a connection to a remote system.
Logout	Session	The logout message initiates or confirms the termination of a FIX session.
Reject	Session	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
ResendRequest	Session	The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

Name	Category	Description
SequenceReset	Session	The Sequence Reset message has two modes: Gap Fill mode and Reset mode.
TestRequest	Session	The test request message forces a heartbeat from the opposing application.
XMLnonFIX	Session	
SettlementInstructionRequest	SettlementInstruction	
SettlementInstructions	SettlementInstruction	The Settlement Instructions message provides the broker’s, the institution’s, or the intermediary’s instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent “standing instructions” database or matching system or, for CIV, from an intermediary to a fund manager.
BidResponse	SingleGeneralOrderHandling	The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the “Non disclosed” convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See “Program/Basket/List Trading” for an example. In the “Disclosed” convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.
DontKnowTrade	SingleGeneralOrderHandling	The Don’t Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.

Name	Category	Description
ExecutionReport	SingleGeneralOrderHandling	The execution report message is used to: 1. Confirm the receipt of an order 2. Confirm changes to an existing order (i.e. accept cancel and replace requests) 3. Relay order status information 4. Relay fill information on working orders 5. Relay fill information on tradeable or restricted tradeable quotes 6. Reject orders 7. Report post-trade fees calculations associated with a trade
NewOrderSingle	SingleGeneralOrderHandling	The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.
OrderCancelReject	SingleGeneralOrderHandling	The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
OrderCancelReplaceRequest	SingleGeneralOrderHandling	The order cancel/replace request is used to change the parameters of an existing order.
OrderCancelRequest	SingleGeneralOrderHandling	The order cancel request message requests the cancellation of all the remaining quantity of an existing order.
OrderMassCancelReport	SingleGeneralOrderHandling	The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.
OrderMassCancelRequest	SingleGeneralOrderHandling	The order mass cancel request message requests the cancellation of all the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).
OrderMassStatusRequest	SingleGeneralOrderHandling	The order mass status request message requests the status for orders matching criteria specified within the request.

Name	Category	Description
OrderStatusRequest	SingleGeneralOrderHandling	The order status request message is used by the institution to generate an order status message back from the broker.
TradeCaptureReport	TradeCapture	The Trade Capture Report message can be: • Used to report trades between counterparties. • Used to report trades to a trade matching system • Can be sent unsolicited between counterparties. • Sent as a reply to a Trade Capture Report Request. • Can be used to report unmatched and matched trades.
TradeCaptureReportAck	TradeCapture	The Trade Capture Report Ack message can be: • Used to acknowledge trade capture reports received from a counterparty • Used to reject a trade capture report received from a counterparty
TradeCaptureReportRequest	TradeCapture	Trade Capture Reporting allows sell-side firms (broker, exchange, ECN) to provide timely reporting of completed trades to an external entity not involved in the execution of the trade.

TradeCaptureReportRequestAck	TradeCapture	The Trade Capture Request Ack message is used to: • Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod. • Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments. • Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request • The Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.

2 Advertisement

Category: Indication

2.1 Message Functionality

Advertisement messages are used to announce completed transactions.

2.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 7
AdvId	[1..1]	String	
AdvTransType	[1..1]	CodeSet	
AdvRefID	[0..1]	String	Required for Cancel and Replace AdvTransType messages
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrmtLegGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
UndInstrmtGrp	[0..*]	Group	Number of underlyings
AdvSide	[1..1]	CodeSet	
Quantity	[1..1]	Qty	
QtyType	[0..1]	CodeSet	
Price	[0..1]	Price	
Currency	[0..1]	Currency	
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Name	Mult.	Type	Description
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
LastMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
StandardTrailer	[1..1]	Component	

3 AllocationInstruction

Category: Allocation

3.1 Message Functionality

The Allocation Instruction message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts. In versions of FIX prior to version 4.4, this same message was known as the Allocation message. Note in versions of FIX prior to version 4.4, the allocation message was also used to communicate fee and expense details from the Sellside to the Buyside. This role has now been removed from the Allocation Instruction and is now performed by the new (to version 4.4) Allocation Report and Confirmation messages.,The Allocation Report message should be used for the Sell-side Initiated Allocation role as defined in previous versions of the protocol.

3.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = J
AllocID	[1..1]	String	Unique identifier for this allocation instruction message
AllocTransType	[1..1]	CodeSet	i.e. New, Cancel, Replace
AllocType	[1..1]	CodeSet	Specifies the purpose or type of Allocation message
SecondaryAllocID	[0..1]	String	Optional second identifier for this allocation instruction (need not be unique)
RefAllocID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocCancReplaceReason	[0..1]	CodeSet	Required for AllocTransType = Replace or Cancel Gives the reason for replacing or cancelling the allocation instruction
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"

Name	Mult.	Type	Description
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
BookingRefID	[0..1]	String	Can be used with AllocType=" Ready-To-Book "
AllocNoOrdersType	[1..1]	CodeSet	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the NoOrders group or not.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution repeating group entries to follow. Absence of this field indicates that no individual execution entries are included. Primarily used to support step-outs.
PreviouslyReported	[0..1]	CodeSet	
ReversalIndicator	[0..1]	Boolean	
MatchType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
Quantity	[1..1]	Qty	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
QtyType	[0..1]	CodeSet	
LastMkt	[0..1]	Exchange	Market of the executions.
TradeOriginationDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
AvgPx	[1..1]	Price	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
BookingType	[0..1]	CodeSet	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of (AllocQty * AllocAvgPx or AllocPrice).
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
PositionEffect	[0..1]	CodeSet	
AutoAcceptIndicator	[0..1]	Boolean	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income
AccruedInterestRate	[0..1]	Percentage	Applicable for Convertible Bonds and fixed income
AccruedInterestAmt	[0..1]	Amt	Applicable for Convertible Bonds and fixed income (REMOVED FROM THIS LOCATION AS OF FIX 4.4, REPLACED BY AllocAccruedInterest)
TotalAccruedInterestAmt	[0..1]	Amt	(Deprecated) use AccruedInterestAmt Sum of AccruedInterestAmt within repeating group.
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
LegalConfirm	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
YieldData	[0..1]	Component	
TotNoAllocs	[0..1]	int	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AllocGrp	[0..*]	Group	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel Not required for AllocType=" Ready-To-Book " or "Warehouse instruction".
StandardTrailer	[1..1]	Component	

4 AllocationInstructionAck

Category: Allocation

4.1 Message Functionality

In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message. The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.

4.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = P
AllocID	[1..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
SecondaryAllocID	[0..1]	String	Optional second identifier for the allocation instruction being acknowledged (need not be unique)
TradeDate	[0..1]	LocalMktDate	
TransactTime	[1..1]	UTCTimestamp	Date/Time Allocation Instruction Ack generated
AllocStatus	[1..1]	CodeSet	Denotes the status of the allocation instruction; received (but not yet processed), rejected (at block or account level) or accepted (and processed).
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
AllocType	[0..1]	CodeSet	
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Allocation Instruction were successfully matched.

Name	Mult.	Type	Description
Product	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
AllocAckGrp	[0..*]	Group	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated when AllocStatus has any other value. Indicates number of allocation groups to follow.
StandardTrailer	[1..1]	Component	

5 AllocationReport

Category: Allocation

5.1 Message Functionality

Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the Allocation Report (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase. In versions of FIX prior to version 4.4, this functionality was provided through the Allocation message. Depending on the needs of the market and the timing of "confirmed" status, the role of Allocation Report can be taken over in whole or in part by the Confirmation message. Note the response to the Allocation Report message is the Allocation Report Ack message. In versions of FIX prior to version 4.4, the Allocation ACK served this purpose.

5.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AS
AllocReportID	[1..1]	String	Unique identifier for this message
AllocID	[0..1]	String	
AllocTransType	[1..1]	CodeSet	i.e. New, Cancel, Replace
AllocReportRefID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocCancReplaceReason	[0..1]	CodeSet	Required for AllocTransType = Replace or Cancel Gives the reason for replacing or cancelling the allocation report
SecondaryAllocID	[0..1]	String	Optional second identifier for this allocation instruction (need not be unique)
AllocReportType	[1..1]	CodeSet	Specifies the purpose or type of Allocation Report message
AllocStatus	[1..1]	CodeSet	
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (rejected)
RefAllocID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocReportType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)

Name	Mult.	Type	Description
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
BookingRefID	[0..1]	String	
AllocNoOrdersType	[1..1]	CodeSet	Indicates how the orders being booked and allocated by this message are identified, i.e. by explicit definition in the NoOrders group or not.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution repeating group entries to follow. Absence of this field indicates that no individual execution entries are included. Primarily used to support step-outs.
PreviouslyReported	[0..1]	CodeSet	
ReversalIndicator	[0..1]	Boolean	
MatchType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
Quantity	[1..1]	Qty	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
QtyType	[0..1]	CodeSet	
LastMkt	[0..1]	Exchange	Market of the executions.
TradeOriginationDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	String	

Name	Mult.	Type	Description
TradingSessionSubID	[0..1]	String	
PriceType	[0..1]	CodeSet	
AvgPx	[1..1]	Price	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
BookingType	[0..1]	CodeSet	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of (AllocQty * AllocAvgPx or AllocPrice).
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
PositionEffect	[0..1]	CodeSet	
AutoAcceptIndicator	[0..1]	Boolean	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income
AccruedInterestRate	[0..1]	Percentage	Applicable for Convertible Bonds and fixed income
AccruedInterestAmt	[0..1]	Amt	Sum of AllocAccruedInterestAmt within repeating group.
TotalAccruedInterestAmt	[0..1]	Amt	(Deprecated) use AccruedInterestAmt Sum of AccruedInterestAmt within repeating group.
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
LegalConfirm	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
YieldData	[0..1]	Component	
TotNoAllocs	[0..1]	int	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AllocGrp	[0..*]	Group	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel Not required for AllocReportType= "Warehouse recap".
StandardTrailer	[1..1]	Component	

6 AllocationReportAck

Category: Allocation

6.1 Message Functionality

The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.

6.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AT
AllocReportID	[1..1]	String	
AllocID	[1..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
SecondaryAllocID	[0..1]	String	Optional second identifier for the allocation report being acknowledged (need not be unique)
TradeDate	[0..1]	LocalMktDate	
TransactTime	[1..1]	UTCTimestamp	Date/Time Allocation Report Ack generated
AllocStatus	[1..1]	CodeSet	Denotes the status of the allocation report; received (but not yet processed), rejected (at block or account level) or accepted (and processed).
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
AllocReportType	[0..1]	CodeSet	
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocReportType = 8 (Request to Intermediary) Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Allocation Report were successfully matched.
Product	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	

Name	Mult.	Type	Description
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
AllocAckGrp	[0..*]	Group	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated where AllocStatus has any other value. Indicates number of allocation groups to follow.
StandardTrailer	[1..1]	Component	

7 AssignmentReport

Category: PositionMaintenance

7.1 Message Functionality

Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.

7.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AW
AsgnRptID	[1..1]	String	Unique identifier for the Assignment report
TotNumAssignmentReports	[0..1]	int	Total Number of Assignment Reports being returned to a firm
LastRptRequested	[0..1]	Boolean	
Parties	[1..*]	Group	Clearing Organization Clearing Firm Contra Clearing Organization Contra Clearing Firm Position Account
Account	[0..1]	String	Customer Account
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	CFI Code - Market Indicator (col 4) used to indicate Market of Assignment
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
PositionQty	[1..*]	Group	See definition for Position Quantity in the Proposed Component Block section above AS - Assignment Quantity
PositionAmountData	[1..*]	Group	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages" FMTM - Final Mark-to-Market for Assignment
ThresholdAmount	[0..1]	PriceOffset	
SettlPrice	[1..1]	Price	Settlement Price of Option
SettlPriceType	[1..1]	CodeSet	Values = Final, Theoretical

Name	Mult.	Type	Description
UnderlyingSettlPrice	[1..1]	Price	Settlement Price of Underlying
ExpireDate	[0..1]	LocalMktDate	Expiration Date of Option
AssignmentMethod	[1..1]	CodeSet	Method under which assignment was conducted Values = Random, ProRata
AssignmentUnit	[0..1]	Qty	Quantity Increment used in performing assignment
OpenInterest	[1..1]	Amt	Open interest that was eligible for assignment
ExerciseMethod	[1..1]	CodeSet	Exercise Method used to in performing assignment Values = Automatic, Manual
SettlSessID	[1..1]	CodeSet	Settlement Session - EOD or Intraday
SettlSessSubID	[1..1]	String	Settlement Session enumerator
ClearingBusinessDate	[1..1]	LocalMktDate	Business date of assignment
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

8 BidRequest

Category: ProgramTrading

8.1 Message Functionality

The BidRequest Message can be used in one of two ways depending on which market conventions are being followed.

8.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = k (lowercase)
BidID	[0..1]	String	Required to relate the bid response
ClientBidID	[1..1]	String	
BidRequestTransType	[1..1]	CodeSet	Identifies the Bid Request message transaction type
ListName	[0..1]	String	
TotNoRelatedSym	[1..1]	int	
BidType	[1..1]	CodeSet	e.g. "Non Disclosed", "Disclosed", No Bidding Process
NumTickets	[0..1]	int	Total number of tickets/allocations assuming fully executed
Currency	[0..1]	Currency	Used to represent the currency of monetary amounts.
SideValue1	[0..1]	Amt	Expressed in Currency
SideValue2	[0..1]	Amt	Expressed in Currency
BidDescReqGrp	[0..*]	Group	Used if BidType="Non Disclosed"
BidCompReqGrp	[0..*]	Group	Used if BidType="Disclosed"
LiquidityIndType	[0..1]	CodeSet	
WtAverageLiquidity	[0..1]	Percentage	Overall weighted average liquidity expressed as a % of average daily volume
ExchangeForPhysical	[0..1]	CodeSet	
OutMainCntryUIndex	[0..1]	Amt	% value of stocks outside main country in Currency
CrossPercent	[0..1]	Percentage	% of program that crosses in Currency

Name	Mult.	Type	Description
ProgRptReqs	[0..1]	CodeSet	
ProgPeriodInterval	[0..1]	int	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.
IncTaxInd	[0..1]	CodeSet	Net/Gross
ForexReq	[0..1]	CodeSet	Is foreign exchange required
NumBidders	[0..1]	int	Indicates the total number of bidders on the list
TradeDate	[0..1]	LocalMktDate	
BidTradeType	[1..1]	CodeSet	
BasisPxType	[1..1]	CodeSet	
StrikeTime	[0..1]	UTCTimestamp	Used when BasisPxType = "C"
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

9 BidResponse

Category: SingleGeneralOrderHandling

9.1 Message Functionality

The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example. In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.

9.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = l (lowercase L)
BidID	[0..1]	String	
ClientBidID	[0..1]	String	
BidCompRspGrp	[1..*]	Group	Number of bid repeating groups
StandardTrailer	[1..1]	Component	

10 BusinessMessageReject

Category: Common

10.1 Message Functionality

The message usage documentation for BusinessMessageReject

10.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = j (lowercase)
RefSeqNum	[0..1]	SeqNum	MsgSeqNum of rejected message
RefMsgType	[1..1]	String	The MsgType of the FIX message being referenced.
BusinessRejectRefID	[0..1]	String	The value of the business-level "ID" field on the message being referenced. Required unless the corresponding ID field (see list above) was not specified.
BusinessRejectReason	[1..1]	CodeSet	Code to identify reason for a Business Message Reject message.
Text	[0..1]	String	Where possible, message to explain reason for rejection
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

11 CollateralAssignment

Category: CollateralManagement

11.1 Message Functionality

Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.

11.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AY
CollAsgnID	[1..1]	String	Unique Identifer for collateral assignment
CollReqID	[0..1]	String	Identifer of CollReqID to which the Collateral Assignment is in response
CollAsgnReason	[1..1]	CodeSet	Reason for collateral assignment
CollAsgnTransType	[1..1]	CodeSet	Collateral Transaction Type
CollAsgnRefID	[0..1]	String	Collateral assignment to which this transaction refers
TransactTime	[1..1]	UTCTimestamp	
ExpireTime	[0..1]	UTCTimestamp	For an Initial assignment, time by which a response is expected
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtCollGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries ** Nested Repeating Group follows **
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	String	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	

Name	Mult.	Type	Description
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

12 CollateralInquiry

Category: CollateralManagement

12.1 Message Functionality

Used to inquire for collateral status

12.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BB
CollInquiryID	[0..1]	String	Identifier for the collateral inquiry to which this message is a reply
CollInqQualGrp	[0..*]	Group	Number of qualifiers to inquiry
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for collateral status reports. If the field is absent, the default will be snapshot request only - no subscription.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	String	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

13 CollateralInquiryAck

Category: CollateralManagement

13.1 Message Functionality

Used to respond to a Collateral Inquiry

13.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BG
CollInquiryID	[1..1]	String	Identifier for the collateral inquiry to which this message is a reply
CollInquiryStatus	[1..1]	CodeSet	Status of the Collateral Inquiry referenced by CollInquiryID
CollInquiryResult	[0..1]	CodeSet	Result of the Collateral Inquriy referenced by CollInquiryID - specifies any errors or warnings
CollInqQualGrp	[0..*]	Group	Number of qualifiers to inquiry
TotNumReports	[0..1]	int	Total number of reports generated in response to this inquiry
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	

Name	Mult.	Type	Description
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
TradingSessionID	[0..1]	String	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	String	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

14 CollateralReport

Category: CollateralManagement

14.1 Message Functionality

Used to report collateral status when responding to a Collateral Inquiry message.

14.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BA
CollRptID	[1..1]	String	Unique Identifer for collateral report
CollInquiryID	[0..1]	String	Identifier for the collateral inquiry to which this message is a reply
CollStatus	[1..1]	CodeSet	Collateral status
TotNumReports	[0..1]	int	
LastRptRequested	[0..1]	Boolean	
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	

Name	Mult.	Type	Description
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries ** Nested Repeating Group follows **
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	String	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

15 CollateralRequest

Category: CollateralManagement

15.1 Message Functionality

An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

15.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AX
CollReqID	[1..1]	String	Unique identifier for collateral request
CollAsgnReason	[1..1]	CodeSet	Reason collateral assignment is being requested
TransactTime	[1..1]	UTCTimestamp	
ExpireTime	[0..1]	UTCTimestamp	Time until when Respondent has to assign collateral
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Instrument that was traded for which collateral is required
FinancingDetails	[0..1]	Component	Details of the Agreement and Deal
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security

Name	Mult.	Type	Description
UndInstrmtCollGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries ** Nested Repeating Group follows **
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	String	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

16 CollateralResponse

Category: CollateralManagement

16.1 Message Functionality

Used to respond to a Collateral Assignment message

16.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AZ
CollRespID	[1..1]	String	Unique identifer for the collateral response
CollAsgnID	[1..1]	String	Collateral assignment to which this response refers
CollReqID	[0..1]	String	Identifer of CollReqID to which the Collateral Assignment is in response
CollAsgnReason	[1..1]	CodeSet	Reason collateral assignment is being requested
CollAsgnTransType	[0..1]	CodeSet	Collateral Transaction Type - not recommended because it causes confusion
CollAsgnRespType	[1..1]	CodeSet	Collateral Assignment Response Type
CollAsgnRejectReason	[0..1]	CodeSet	Reason Colllateral Assignment was rejected
TransactTime	[1..1]	UTCTimestamp	
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier fo order for which collateral is required
OrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier fo order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier fo order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	Insert here the set of "Instrument" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtCollGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries ** Nested Repeating Group follows **
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Name	Mult.	Type	Description
StandardTrailer	[1..1]	Component	

17 Confirmation

Category: Confirmation

17.1 Message Functionality

The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations. This message is also used to report back, confirm or exception, the booking status of each allocation instance. When the buy-side, in response, "affirms" with the ConfirmationAck message, the trade is ready to settle.

17.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AK
ConfirmID	[1..1]	String	Unique ID for this message
ConfirmRefID	[0..1]	String	Mandatory if ConfirmTransType is Replace or Cancel
ConfirmReqID	[0..1]	String	Only used when this message is used to respond to a confirmation request (to which this ID refers)
ConfirmTransType	[1..1]	CodeSet	New, Cancel or Replace
ConfirmType	[1..1]	CodeSet	Denotes whether this message represents a confirmation or a trade status message
CopyMsgIndicator	[0..1]	Boolean	Denotes whether or not this message represents copy confirmation (or status message) Absence of this field indicates message is not a drop copy.
LegalConfirm	[0..1]	CodeSet	Denotes whether this message represents the legally binding confirmation Absence of this field indicates message is not a legal confirm.
ConfirmStatus	[1..1]	CodeSet	

Name	Mult.	Type	Description
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages" Required for fixed income Also to be used in associated with ProcessCode for broker of credit (e.g. for directed brokerage trades) Also to be used to specify party-specific regulatory details (e.g. full legal name of contracting legal entity, registered address, regulatory status, any registration details)
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
AllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction.
SecondaryAllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction via its secondary identifier
IndividualAllocID	[0..1]	String	Used to refer to an allocation account within an earlier Allocation Instruction.
TransactTime	[1..1]	UTCTimestamp	Represents the time this message was generated
TradeDate	[1..1]	LocalMktDate	
TrdRegTimestamps	[0..*]	Group	Time of last execution being confirmed by this message
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[1..*]	Group	Indicates number of repeating entries. ** Nested Repeating Group follows **
InstrmtLegGrp	[1..*]	Group	Indicates number of repeating entries. ** Nested Repeating Group follows **

Name	Mult.	Type	Description
YieldData	[0..1]	Component	If traded on Yield, price must be calculated "to worst" and the <Yield> component block must specify how calculated, redemption date and price (if not par). If traded on Price, the <Yield> component block must specify how calculated - "Worst", and include redemptiondate and price (if not par).
AllocQty	[1..1]	Qty	The quantity being confirmed by this message (this is at a trade level, not block or order level)
QtyType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Currency	[0..1]	Currency	
LastMkt	[0..1]	Exchange	
CpctyConfGrp	[1..*]	Group	Indicates number of repeating entries. ** Nested Repeating Group follows **
AllocAccount	[1..1]	String	Account number for the trade being confirmed by this message
AllocAcctIDSource	[0..1]	CodeSet	
AllocAccountType	[0..1]	CodeSet	
AvgPx	[1..1]	Price	Gross price for the trade being confirmed Always expressed in percent-of-par for Fixed Income
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
PriceType	[0..1]	CodeSet	Price type for the AvgPx field
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
ReportedPx	[0..1]	Price	Reported price (may be different to AvgPx in the event of a marked-up or marked-down principal trade)
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
ProcessCode	[0..1]	CodeSet	Used to identify whether the trade was a soft dollar trade, step in/out etc. Broker of credit, where relevant, can be specified using the Parties nested block above.

Name	Mult.	Type	Description
GrossTradeAmt	[1..1]	Amt	
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	Optional "next coupon date" for Fixed Income
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	Required for Fixed Income products that trade with accrued interest
InterestAtMaturity	[0..1]	Amt	Required for Fixed Income products that pay lump sum interest at maturity
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[1..1]	Amt	
MaturityNetMoney	[0..1]	Amt	Net Money at maturity if Zero Coupon and maturity value is different from par value
SettlCurrAmt	[0..1]	Amt	
SettlCurrency	[0..1]	Currency	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages" Used to communicate settlement instructions for this Confirmation.
CommissionData	[0..1]	Component	
SharedCommission	[0..1]	Amt	Used to identify any commission shared with a third party (e.g. directed brokerage)
Stipulations	[0..*]	Group	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group. ** Nested Repeating Group follows **

StandardTrailer	[1..1]	Component

18 ConfirmationAck

Category: Confirmation

18.1 Message Functionality

The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.

18.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AU
ConfirmID	[1..1]	String	
TradeDate	[1..1]	LocalMktDate	
TransactTime	[1..1]	UTCTimestamp	Date/Time Allocation Instruction Ack generated
AffirmStatus	[1..1]	CodeSet	
ConfirmRejReason	[0..1]	CodeSet	Conditionally required for AffirmStatus = 2 (Confirm rejected)
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Confirmation were successfully matched.
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

19 ConfirmationRequest

Category: Confirmation

19.1 Message Functionality

The Confirmation Request message is used to request a Confirmation message.

19.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BH
ConfirmReqID	[1..1]	String	Unique identifier for this message
ConfirmType	[1..1]	CodeSet	Denotes whether this message is being used to request a confirmation or a trade status message
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
AllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction.
SecondaryAllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction via its secondary identifier
IndividualAllocID	[0..1]	String	Used to refer to an allocation account within an earlier Allocation Instruction.
TransactTime	[1..1]	UTCTimestamp	Represents the time this message was generated
AllocAccount	[0..1]	String	Account number for the trade being confirmed by this message
AllocAcctIDSource	[0..1]	CodeSet	
AllocAccountType	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

20 CrossOrderCancelReplaceRequest

Category: CrossOrders

20.1 Message Functionality

Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.

20.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = t (lowercase T)
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
CrossID	[1..1]	String	CrossID for the replacement order
OrigCrossID	[1..1]	String	Must match the CrossID of the previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
SideCrossOrdModGrp	[1..*]	Group	Must be 1 or 2
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Legs
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	

Name	Mult.	Type	Description
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid

Name	Mult.	Type	Description
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
StandardTrailer	[1..1]	Component	

21 CrossOrderCancelRequest

Category: CrossOrders

21.1 Message Functionality

Used to fully cancel the remaining open quantity of a cross order.

21.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = u (lowercase U)
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
CrossID	[1..1]	String	CrossID for the replacement order
OrigCrossID	[1..1]	String	Must match the CrossID of previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
SideCrossOrdCxlGrp	[1..*]	Group	Must be 1 or 2
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Leg
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
StandardTrailer	[1..1]	Component	

22 DerivativeSecurityList

Category: SecurityAndTradingSessionDefinitionOrStatus

22.1 Message Functionality

The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.

22.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AA (2 A's)
SecurityReqID	[1..1]	String	
SecurityResponseID	[1..1]	String	Identifier for the Derivative Security List message
SecurityRequestResult	[1..1]	CodeSet	Result of the Security Request identified by SecurityReqID
UnderlyingInstrument	[0..1]	Component	Underlying security for which derivatives are being returned
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
RelSymDerivSecGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
StandardTrailer	[1..1]	Component	

23 DerivativeSecurityListRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

23.1 Message Functionality

The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request

23.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = z (lowercase Z)
SecurityReqID	[1..1]	String	
SecurityListRequestType	[1..1]	CodeSet	
UnderlyingInstrument	[0..1]	Component	Specifies the underlying instrument
SecuritySubType	[0..1]	String	
Currency	[0..1]	Currency	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

24 DontKnowTrade

Category: SingleGeneralOrderHandling

24.1 Message Functionality

The Don’t Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.

24.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Q
OrderID	[1..1]	String	Broker Order ID as identified on problem execution
SecondaryOrderID	[0..1]	String	
ExecID	[1..1]	String	Execution ID of problem execution
DKReason	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Legs
Side	[1..1]	CodeSet	
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
LastQty	[0..1]	Qty	Required if specified on the ExecutionRpt
LastPx	[0..1]	Price	Required if specified on the ExecutionRpt
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

25 Email

Category: EventCommunication

25.1 Message Functionality

The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.

25.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = C
EmailThreadID	[1..1]	String	Unique identifier for the email message thread
EmailType	[1..1]	CodeSet	
OrigTime	[0..1]	UTCTimestamp	
Subject	[1..1]	String	Specifies the Subject text
EncodedSubjectLen	[0..1]	Length	Must be set if EncodedSubject field is specified and must immediately precede it.
EncodedSubject	[0..1]	data	Encoded (non-ASCII characters) representation of the Subject field in the encoded format specified via the MessageEncoding field.
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
InstrmtGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
OrderID	[0..1]	String	
ClOrdID	[0..1]	String	
LinesOfTextGrp	[1..*]	Group	Specifies the number of repeating lines of text specified
RawDataLength	[0..1]	Length	
RawData	[0..1]	data	
StandardTrailer	[1..1]	Component	

26 ExecutionReport

Category: SingleGeneralOrderHandling

26.1 Message Functionality

The execution report message is used to: 1. Confirm the receipt of an order 2. Confirm changes to an existing order (i.e. accept cancel and replace requests) 3. Relay order status information 4. Relay fill information on working orders 5. Relay fill information on tradeable or restricted tradeable quotes 6. Reject orders 7. Report post-trade fees calculations associated with a trade

26.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 8
OrderID	[1..1]	String	OrderID is required to be unique for each chain of orders.
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
SecondaryClOrdID	[0..1]	String	
SecondaryExecID	[0..1]	String	
ClOrdID	[0..1]	String	Required for executions against electronically submitted orders which were assigned an ID by the institution or intermediary. Not required for orders manually entered by the broker or fund manager (for CIV orders).
OrigClOrdID	[0..1]	String	Conditionally required for response to an electronic Cancel or Cancel/Replace request (ExecType=PendingCancel, Replace, or Canceled). ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
ClOrdLinkID	[0..1]	String	
QuoteRespID	[0..1]	String	Required if responding to a QuoteResponse message. Echo back the Initiator's value specified in the message.
OrdStatusReqID	[0..1]	String	Required if responding to and if provided on the Order Status Request message. Echo back the value provided by the requester.

Name	Mult.	Type	Description
MassStatusReqID	[0..1]	String	Required if responding to an Order Mass Status Request. Echo back the value provided by the requester.
TotNumReports	[0..1]	int	Can be used when responding to an Order Mass Status Request to identify the total number of Execution Reports which will be returned.
LastRptRequested	[0..1]	Boolean	Can be used when responding to an Order Mass Status Request to indicate that this is the last Execution Reports which will be returned as a result of the request.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
ContraGrp	[0..*]	Group	Number of ContraBrokers repeating group instances.
ListID	[0..1]	String	Required for executions against orders which were submitted as part of a list.
CrossID	[0..1]	String	CrossID for the replacement order
OrigCrossID	[0..1]	String	Must match original cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
CrossType	[0..1]	CodeSet	
ExecID	[1..1]	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) forExecType=I (Order Status)).
ExecRefID	[0..1]	String	Required for Trade Cancel and Trade Correct ExecType messages
ExecType	[1..1]	CodeSet	Describes the purpose of the execution report.
OrdStatus	[1..1]	CodeSet	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx
WorkingIndicator	[0..1]	CodeSet	For optional use with OrdStatus = 0 (New)
OrdRejReason	[0..1]	CodeSet	For optional use with ExecType = 8 (Rejected)
ExecRestatementReason	[0..1]	CodeSet	Required for ExecType = D (Restated).
Account	[0..1]	String	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary
AcctIDSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
AccountType	[0..1]	CodeSet	Specifies type of account
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[1..1]	CodeSet	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" **Note: OrderQty field is required for Single Instrument Orders unless rejecting or acknowledging an order for a CashOrderQty or PercentOrder.
OrdType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required if specified on the order
StopPx	[0..1]	Price	Required if specified on the order
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
PeggedPrice	[0..1]	Price	The current price the order is pegged at
DiscretionPrice	[0..1]	Price	The current discretionary price of the order
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target participation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
TargetStrategyPerformance	[0..1]	float	For communication of the performance of the order versus the target strategy
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Time specified on the order at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
LastQty	[0..1]	Qty	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType = Trade or Trade Correct. If ExecType=Stopped, represents the quantity stopped/guaranteed/protected for.
UnderlyingLastQty	[0..1]	Qty	

Name	Mult.	Type	Description
LastPx	[0..1]	Price	Price of this (last) fill. Required if ExecType = Trade or Trade Correct. Should represent the "all-in" (LastSpotRate + LastForwardPoints) rate for F/X orders.). If ExecType=Stopped, represents the price stopped/guaranteed/protected at.
UnderlyingLastPx	[0..1]	Price	
LastParPx	[0..1]	Price	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.
LastSpotRate	[0..1]	Price	Applicable for F/X orders
LastForwardPoints	[0..1]	PriceOffset	Applicable for F/X orders
LastMkt	[0..1]	Exchange	If ExecType = Trade (F), indicates the market where the trade was executed. If ExecType = New (0), indicates the market where the order was routed.
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
TimeBracket	[0..1]	String	
LastCapacity	[0..1]	CodeSet	
LeavesQty	[1..1]	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.
CumQty	[1..1]	Qty	Currently executed quantity for chain of orders.
AvgPx	[1..1]	Price	
DayOrderQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayCumQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayAvgPx	[0..1]	Price	For GT orders on days following the day of the first trade.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
TransactTime	[0..1]	UTCTimestamp	Time the transaction represented by this ExecutionReport occurred

Name	Mult.	Type	Description
ReportToExch	[0..1]	CodeSet	
CommissionData	[0..1]	Component	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages" Note: On a fill/partial fill messages, it represents value for that fill/partial fill. On ExecType=Calculated, it represents cumulative value for the order. Monetary commission values are expressed in the currency reflected by the Currency field.
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
GrossTradeAmt	[0..1]	Amt	
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	For fixed income products which pay lump-sum interest at maturity.
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
TradedFlatSwitch	[0..1]	CodeSet	
BasisFeatureDate	[0..1]	LocalMktDate	
BasisFeaturePrice	[0..1]	Price	
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Value expressed in the currency reflected by the Currency field.

Name	Mult.	Type	Description
SettlCurrAmt	[0..1]	Amt	Used to report results of forex accommodation trade
SettlCurrency	[0..1]	Currency	Used to report results of forex accommodation trade
SettlCurrFxRate	[0..1]	float	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency
SettlCurrFxRateCalc	[0..1]	CodeSet	Specifies whether the SettlCurrFxRate should be multiplied or divided
HandlInst	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
MaxShow	[0..1]	Qty	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
LastForwardPoints2	[0..1]	PriceOffset	Can be used with OrdType = "Forex - Swap" to specify the forward points (added to LastSpotRate) for the future portion of an F/X swap.
MultiLegReportingType	[0..1]	CodeSet	Default is a single security if not specified.
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.

Name	Mult.	Type	Description
Designation	[0..1]	String	Supplementary registration information for this Order
TransBkdTime	[0..1]	UTCTimestamp	For CIV - Optional
ExecValuationPoint	[0..1]	UTCTimestamp	For CIV - Optional
ExecPriceType	[0..1]	CodeSet	For CIV - Optional
ExecPriceAdjustment	[0..1]	float	For CIV - Optional
PriorityIndicator	[0..1]	CodeSet	
PriceImprovement	[0..1]	PriceOffset	
LastLiquidityInd	[0..1]	CodeSet	Applicable only on OrdStatus of Partial or Filled.
ContAmtGrp	[0..*]	Group	Number of contract details in this message (number of repeating groups to follow)
InstrmtLegExecGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
CopyMsgIndicator	[0..1]	Boolean	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group. ** Nested Repeating Group follows **
StandardTrailer	[1..1]	Component	

27 Heartbeat

Category: Session

27.1 Message Functionality

The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.

27.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 0
TestReqID	[0..1]	String	Required when the heartbeat is the result of a Test Request message.
StandardTrailer	[1..1]	Component	

28 IOI

Category: Indication

28.1 Message Functionality

Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity.

28.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 6
IOIID	[1..1]	String	
IOITransType	[1..1]	CodeSet	
IOIRefID	[0..1]	String	Required for Cancel and Replace IOITransType messages
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[1..1]	CodeSet	Side of Indication Valid values: 1 = Buy 2 = Sell 7 = Undisclosed (for IOIs) B = As Defined (for multilegs) C = Opposite (for multilegs)
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" The value zero is used if NoLegs repeating group is used Applicable if needed to express CashOrder Qty (tag 152)
IOIQty	[1..1]	CodeSet	The value zero is used if NoLegs repeating group is used
Currency	[0..1]	Currency	

Name	Mult.	Type	Description
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (symbology) fields defined in "Common Components of Application Messages"
InstrmtLegIOIGrp	[0..*]	Group	Required for multileg IOIs
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
ValidUntilTime	[0..1]	UTCTimestamp	
IOIQltyInd	[0..1]	CodeSet	
IOINaturalFlag	[0..1]	CodeSet	
IOIQualGrp	[0..*]	Group	Required if any IOIQualifiers are specified. Indicates the number of repeating IOIQualifiers.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TransactTime	[0..1]	UTCTimestamp	
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	
StandardTrailer	[1..1]	Component	

29 ListCancelRequest

Category: ProgramTrading

29.1 Message Functionality

The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.

29.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = K
ListID	[1..1]	String	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

30 ListExecute

Category: ProgramTrading

30.1 Message Functionality

The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.

30.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = L
ListID	[1..1]	String	Must be unique, by customer, for the day
ClientBidID	[0..1]	String	Used with BidType=Disclosed to provide the sell side the ability to determine the direction of the trade to execute.
BidID	[0..1]	String	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

31 ListStatus

Category: ProgramTrading

31.1 Message Functionality

The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker's site. This message may also be used to respond to the List Cancel Request.

31.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = N
ListID	[1..1]	String	
ListStatusType	[1..1]	CodeSet	
NoRpts	[1..1]	int	Total number of messages required to status complete list.
ListOrderStatus	[1..1]	CodeSet	
RptSeq	[1..1]	int	Sequence number of this report message.
ListStatusText	[0..1]	String	
EncodedListStatusTextLen	[0..1]	Length	Must be set if EncodedListStatusText field is specified and must immediately precede it.
EncodedListStatusText	[0..1]	data	Encoded (non-ASCII characters) representation of the ListStatusText field in the encoded format specified via the MessageEncoding field.
TransactTime	[0..1]	UTCTimestamp	
TotNoOrders	[1..1]	int	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
OrdListStatGrp	[1..*]	Group	Number of orders statused in this message, i.e. number of repeating groups to follow.
StandardTrailer	[1..1]	Component	

32 ListStatusRequest

Category: ProgramTrading

32.1 Message Functionality

The list status request message type is used by institutions to instruct the broker to generate status messages for a list.

32.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = M
ListID	[1..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

33 ListStrikePrice

Category: ProgramTrading

33.1 Message Functionality

The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.

33.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = m (lowercase)
ListID	[1..1]	String	
TotNoStrikes	[1..1]	int	Used to support fragmentation. Sum of NoStrikes across all messages with the same ListID.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
InstrmtStrkPxGrp	[1..*]	Group	Number of strike price entries
UndInstrmtStrkPxGrp	[0..*]	Group	Number of underlyings
StandardTrailer	[1..1]	Component	

34 Logon

Category: Session

34.1 Message Functionality

The logon message authenticates a user establishing a connection to a remote system.

34.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = A
EncryptMethod	[1..1]	CodeSet	(Always unencrypted)
HeartBtInt	[1..1]	int	Note same value used by both sides
RawDataLength	[0..1]	Length	Required for some authentication methods
RawData	[0..1]	data	Required for some authentication methods
ResetSeqNumFlag	[0..1]	CodeSet	Indicates both sides of a FIX session should reset sequence numbers
NextExpectedMsgSeqNum	[0..1]	SeqNum	Optional, alternative via counterparty bi-lateral agreement message gap detection and recovery approach (see "Logon Message NextExpectedMsgSeqNum Processing" section)
MaxMessageSize	[0..1]	Length	Can be used to specify the maximum number of bytes supported for messages received
MsgTypeGrp	[0..*]	Group	Specifies the number of repeating RefMsgTypes specified
TestMessageIndicator	[0..1]	CodeSet	Can be used to specify that this FIX session will be sending and receiving "test" vs. "production" messages.
Username	[0..1]	String	
Password	[0..1]	String	Note: minimal security exists without transport-level encryption.
StandardTrailer	[1..1]	Component	

35 Logout

Category: Session

35.1 Message Functionality

The logout message initiates or confirms the termination of a FIX session.

35.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 5
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

36 MarketDataIncrementalRefresh

Category: MarketData

36.1 Message Functionality

The second Market Data message format is used for incremental updates.

36.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = X
MDReqID	[0..1]	String	Conditionally required if this message is in response to a Market Data Request.
MDIncGrp	[1..*]	Group	Number of entries following.
ApplQueueDepth	[0..1]	int	Depth of application messages queued for transmission as of delivery of this message
ApplQueueResolution	[0..1]	CodeSet	Action taken to resolve application queuing
StandardTrailer	[1..1]	Component	

37 MarketDataRequest

Category: MarketData

37.1 Message Functionality

Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A Market Data Request is a general request for market data on specific securities or forex quotes.

37.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = V
MDReqID	[1..1]	String	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
SubscriptionRequestType	[1..1]	CodeSet	SubcriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counterparty.
MarketDepth	[1..1]	int	
MDUpdateType	[0..1]	CodeSet	Required if SubscriptionRequestType = Snapshot + Updates (1).
AggregatedBook	[0..1]	CodeSet	
OpenCloseSettlFlag	[0..1]	CodeSet	Can be used to clarify a request if MDEntryType = Opening Price(4), Closing Price(5), or Settlement Price(6).
Scope	[0..1]	CodeSet	Defines the scope(s) of the request
MDImplicitDelete	[0..1]	CodeSet	Can be used when MarketDepth >= 2 and MDUpdateType = Incremental Refresh(1).
MDReqGrp	[1..*]	Group	Number of MDEntryType fields requested.
InstrmtMDReqGrp	[1..*]	Group	Number of symbols (instruments) requested.
TrdgSesGrp	[0..*]	Group	Number of trading sessions for which the request is valid.
ApplQueueAction	[0..1]	CodeSet	Action to take if application level queuing exists

Name	Mult.	Type	Description
ApplQueueMax	[0..1]	int	Maximum application queue depth that must be exceeded before queuing action is taken.
StandardTrailer	[1..1]	Component	

38 MarketDataRequestReject

Category: MarketData

38.1 Message Functionality

The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons.

38.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Y
MDReqID	[1..1]	String	Must refer to the MDReqID of the request.
MDReqRejReason	[0..1]	CodeSet	
MDRjctGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

39 MarketDataSnapshotFullRefresh

Category: MarketData

39.1 Message Functionality

The Market Data messages are used as the response to a Market Data Request message.

39.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = W
MDReqID	[0..1]	String	Conditionally required if this message is in response to a Market Data Request.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Required for multileg quotes
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
NetChgPrevDay	[0..1]	PriceOffset	
MDFullGrp	[1..*]	Group	Number of entries following.
ApplQueueDepth	[0..1]	int	Depth of application messages queued for transmission as of delivery of this message
ApplQueueResolution	[0..1]	CodeSet	Action taken to resolve application queuing
StandardTrailer	[1..1]	Component	

40 MassQuote

Category: QuotationNegotiation

40.1 Message Functionality

The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series.

40.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = i (lowercase)
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteType	[0..1]	CodeSet	Type of Quote Default is Indicative if not specified
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
DefBidSize	[0..1]	Qty	Default Bid Size for quote contained within this quote message - if not explicitly provided.
DefOfferSize	[0..1]	Qty	Default Offer Size for quotes contained within this quote message - if not explicitly provided.
QuotSetGrp	[1..*]	Group	The number of sets of quotes in the message
StandardTrailer	[1..1]	Component	

41 MassQuoteAcknowledgement

Category: QuotationNegotiation

41.1 Message Functionality

Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.

41.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = b (lowercase)
QuoteReqID	[0..1]	String	Required when acknowledgment is in response to a Quote Request message
QuoteID	[0..1]	String	Required when acknowledgment is in response to a Quote message
QuoteStatus	[1..1]	CodeSet	Status of the mass quote acknowledgement.
QuoteRejectReason	[0..1]	CodeSet	Reason Quote was rejected.
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages. Is echoed back to the counterparty.
QuoteType	[0..1]	CodeSet	Type of Quote
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
QuotSetAckGrp	[0..*]	Group	The number of sets of quotes in the message
StandardTrailer	[1..1]	Component	

42 MultilegOrderCancelReplace

Category: MultilegOrders

42.1 Message Functionality

Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.

42.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AC
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
OrigClOrdID	[1..1]	String	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
ClOrdID	[1..1]	String	Unique identifier of replacement order as assigned by institution or by the intermediary with the closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
AllocID	[0..1]	String	Used to assign an identifier to the block of individual preallocations
PreAllocMlegGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Side	[1..1]	CodeSet	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" SecurityType[167] = "MLEG" CFICode should be set to the type of multileg product, such as "O" - options, "F" - Future or Swap.
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LegOrdGrp	[1..*]	Group	Number of legs Can be zero (e.g. standardized multileg instrument such as an Option strategy) - must be provided even if zero
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.

Name	Mult.	Type	Description
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
CommissionData	[0..1]	Component	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
MultiLegRptTypeReq	[0..1]	CodeSet	Indicates the method of execution reporting requested by issuer of the order.
StandardTrailer	[1..1]	Component	

43 NetworkCounterpartySystemStatusRequest

Category: Common

43.1 Message Functionality

The message usage documentation for NetworkCounterpartySystemStatusRequest

43.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = "BC"
NetworkRequestType	[1..1]	CodeSet	
NetworkRequestID	[1..1]	String	
CompIDReqGrp	[0..*]	Group	Used to restrict updates/request to a list of specific CompID/SubID/LocationID/DeskID combinations. If not present request applies to all applicable available counterparties. EG Unless one sell side broker was a customer of another you would not expect to see information about other brokers, similarly one fund manager etc.
StandardTrailer	[1..1]	Component	

44 NetworkCounterpartySystemStatusResponse

Category: Common

44.1 Message Functionality

The message usage documentation for NetworkCounterpartySystemStatusResponse

44.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = "BD"
NetworkStatusResponseType	[1..1]	CodeSet	
NetworkRequestID	[0..1]	String	
NetworkResponseID	[1..1]	String	
LastNetworkResponseID	[0..1]	String	Required when NetworkStatusResponseType=2
CompIDStatGrp	[1..*]	Group	Specifies the number of repeating CompId's
StandardTrailer	[1..1]	Component	

45 NewOrderCross

Category: CrossOrders

45.1 Message Functionality

Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell).

45.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = s (lowercase S)
CrossID	[1..1]	String	
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
SideCrossOrdModGrp	[1..*]	Group	Must be 1 or 2 1 or 2 if CrossType=1 2 otherwise
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Legs
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.

Name	Mult.	Type	Description
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
MaxShow	[0..1]	Qty	

Name	Mult.	Type	Description
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
StandardTrailer	[1..1]	Component	

46 NewOrderList

Category: ProgramTrading

46.1 Message Functionality

The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.

46.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = E
ListID	[1..1]	String	Must be unique, by customer, for the day
BidID	[0..1]	String	Should refer to an earlier program if bidding took place.
ClientBidID	[0..1]	String	
ProgRptReqs	[0..1]	CodeSet	
BidType	[1..1]	CodeSet	e.g. Non Disclosed Model, Disclosed Model, No Bidding Process
ProgPeriodInterval	[0..1]	int	
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message applicable to all Orders in this List.
ListExecInstType	[0..1]	CodeSet	Controls when execution should begin For CIV Orders indicates order of execution.
ListExecInst	[0..1]	String	Free-form text.
EncodedListExecInstLen	[0..1]	Length	Must be set if EncodedListExecInst field is specified and must immediately precede it.
EncodedListExecInst	[0..1]	data	Encoded (non-ASCII characters) representation of the ListExecInst field in the encoded format specified via the MessageEncoding field.
AllowableOneSidednessPct	[0..1]	Percentage	The maximum percentage that execution of one side of a program trade can exceed execution of the other.

Name	Mult.	Type	Description
AllowableOneSidednessValue	[0..1]	Amt	The maximum amount that execution of one side of a program trade can exceed execution of the other.
AllowableOneSidednessCurr	[0..1]	Currency	The currency that AllowableOneSidedness is expressed in if AllowableOneSidednessValue is used.
TotNoOrders	[1..1]	int	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
ListOrdGrp	[1..*]	Group	Number of orders in this message (number of repeating groups to follow)
StandardTrailer	[1..1]	Component	

47 NewOrderMultileg

Category: MultilegOrders

47.1 Message Functionality

The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.

47.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AB
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary with the closest association with the investor.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an identifier to the block of individual preallocations
PreAllocMlegGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.

Name	Mult.	Type	Description
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Side	[1..1]	CodeSet	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" SecurityType[167] = "MLEG" CFICode should be set to the type of multileg product, such as "O" - options, "F" - Future or Swap.
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LegOrdGrp	[1..*]	Group	Number of legs Can be zero (e.g. standardized multileg instrument such as an Option strategy) - must be provided even if zero
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
CommissionData	[0..1]	Component	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
MultiLegRptTypeReq	[0..1]	CodeSet	Indicates the method of execution reporting requested by issuer of the order.
StandardTrailer	[1..1]	Component	

48 NewOrderSingle

Category: SingleGeneralOrderHandling

48.1 Message Functionality

The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

48.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = D
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with the closest association with the investor.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an overall allocation id to the block of preallocations
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	

Name	Mult.	Type	Description
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, W, a, d) must be specified.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
Side	[1..1]	CodeSet	
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
CommissionData	[0..1]	Component	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the price for the future portion of an F/X swap which is also a limit order. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	

Name	Mult.	Type	Description
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
StandardTrailer	[1..1]	Component	

49 News

Category: EventCommunication

49.1 Message Functionality

The news message is a general free format message between the broker and institution.

49.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = B
OrigTime	[0..1]	UTCTimestamp	
Urgency	[0..1]	CodeSet	
Headline	[1..1]	String	Specifies the headline text
EncodedHeadlineLen	[0..1]	Length	Must be set if EncodedHeadline field is specified and must immediately precede it.
EncodedHeadline	[0..1]	data	Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field.
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
InstrmtGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
InstrmtLegGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
UndInstrmtGrp	[0..*]	Group	Number of underlyings
LinesOfTextGrp	[1..*]	Group	Specifies the number of repeating lines of text specified
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RawDataLength	[0..1]	Length	
RawData	[0..1]	data	
StandardTrailer	[1..1]	Component	

50 OrderCancelReject

Category: SingleGeneralOrderHandling

50.1 Message Functionality

The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.

50.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 9
OrderID	[1..1]	String	If CxlRejReason="Unknown order", specify "NONE".
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
SecondaryClOrdID	[0..1]	String	
ClOrdID	[1..1]	String	Unique order id assigned by institution or by the intermediary with the closest association with the investor. to the cancel request or to the replacement order.
ClOrdLinkID	[0..1]	String	
OrigClOrdID	[1..1]	String	ClOrdID which could not be canceled/replaced. ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
OrdStatus	[1..1]	CodeSet	OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", specify Rejected.
WorkingIndicator	[0..1]	CodeSet	For optional use with OrdStatus = 0 (New)
OrigOrdModTime	[0..1]	UTCTimestamp	
ListID	[0..1]	String	Required for rejects against orders which were submitted as part of a list.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
TradeOriginationDate	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
CxlRejResponseTo	[1..1]	CodeSet	
CxlRejReason	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

51 OrderCancelReplaceRequest

Category: SingleGeneralOrderHandling

51.1 Message Functionality

The order cancel/replace request is used to change the parameters of an existing order.

51.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = G
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
OrigClOrdID	[1..1]	String	ClOrdID of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order.
ClOrdID	[1..1]	String	Unique identifier of replacement order as assigned by institution or by the intermediary with the closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
ListID	[0..1]	String	Required for List Orders
OrigOrdModTime	[0..1]	UTCTimestamp	TransactTime of the last state change that occurred to the original order
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	

Name	Mult.	Type	Description
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an overall allocation id to the block of preallocations
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" Must match original order
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages" Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[1..1]	CodeSet	Should match original order's side, however, if bilaterally agreed to the following groups could potentially be interchanged: Buy and Buy Minus Sell, Sell Plus, Sell Short, and Sell Short Exempt Cross, Cross Short, and Cross Short Exempt
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
QtyType	[0..1]	CodeSet	

Name	Mult.	Type	Description
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty value should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
Currency	[0..1]	Currency	Must match original order.
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid

Name	Mult.	Type	Description
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
CommissionData	[0..1]	Component	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the price for the future portion of an F/X swap.
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	

Name	Mult.	Type	Description
LocateReqd	[0..1]	CodeSet	Required for short sell orders
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
StandardTrailer	[1..1]	Component	

52 OrderCancelRequest

Category: SingleGeneralOrderHandling

52.1 Message Functionality

The order cancel request message requests the cancellation of all the remaining quantity of an existing order.

52.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = F
OrigClOrdID	[1..1]	String	ClOrdID of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order.
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
ClOrdID	[1..1]	String	Unique ID of cancel request as assigned by the institution.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
ListID	[0..1]	String	Required for List Orders
OrigOrdModTime	[0..1]	UTCTimestamp	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages" Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings

Name	Mult.	Type	Description
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty = CumQty + LeavesQty (see exceptions above)
ComplianceID	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

53 OrderMassCancelReport

Category: SingleGeneralOrderHandling

53.1 Message Functionality

The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.

53.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = r (lowercase R)
ClOrdID	[0..1]	String	ClOrdID provided on the Order Mass Cancel Request.
SecondaryClOrdID	[0..1]	String	
OrderID	[1..1]	String	Unique Identifier for the Order Mass Cancel Request assigned by the recipient of the Order Mass Cancel Request
SecondaryOrderID	[0..1]	String	Secondary Order ID assigned by the recipient of the Order Mass Cancel Request
MassCancelRequestType	[1..1]	CodeSet	Order Mass Cancel Request Type accepted by the system
MassCancelResponse	[1..1]	CodeSet	Indicates the action taken by the counterparty order handling system as a result of the Cancel Request 0 - Indicates Order Mass Cancel Request was rejected.
MassCancelRejectReason	[0..1]	CodeSet	Indicates why Order Mass Cancel Request was rejected Required if MassCancelResponse = 0
TotalAffectedOrders	[0..1]	int	Optional field used to indicate the total number of orders affected by the Order Mass Cancel Request
AffectedOrdGrp	[0..*]	Group	Optional field used to indicate the number of order identifiers for orders affected by the Order Mass Cancel Request. Must be followed with OrigClOrdID as the next field
TradingSessionID	[0..1]	String	Trading Session in which orders are to be canceled
TradingSessionSubID	[0..1]	String	

Name	Mult.	Type	Description
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	Side of the market specified on the Order Mass Cancel Request
TransactTime	[0..1]	UTCTimestamp	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

54 OrderMassCancelRequest

Category: SingleGeneralOrderHandling

54.1 Message Functionality

The order mass cancel request message requests the cancellation of all the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).

54.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = q (lowercase Q)
ClOrdID	[1..1]	String	Unique ID of Order Mass Cancel Request as assigned by the institution.
SecondaryClOrdID	[0..1]	String	
MassCancelRequestType	[1..1]	CodeSet	Specifies the type of cancellation requested
TradingSessionID	[0..1]	String	Trading Session in which orders are to be canceled
TradingSessionSubID	[0..1]	String	
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	Optional qualifier used to indicate the side of the market for which orders are to be canceled. Absence of this field indicates that orders are to be canceled regardless of side.
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Name	Mult.	Type	Description
StandardTrailer	[1..1]	Component	

55 OrderMassStatusRequest

Category: SingleGeneralOrderHandling

55.1 Message Functionality

The order mass status request message requests the status for orders matching criteria specified within the request.

55.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AF
MassStatusReqID	[1..1]	String	Unique ID of mass status request as assigned by the institution.
MassStatusReqType	[1..1]	CodeSet	Specifies the scope of the mass status request
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	Account
AcctIDSource	[0..1]	CodeSet	
TradingSessionID	[0..1]	String	Trading Session
TradingSessionSubID	[0..1]	String	
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	Optional qualifier used to indicate the side of the market for which orders will be returned.
StandardTrailer	[1..1]	Component	

56 OrderStatusRequest

Category: SingleGeneralOrderHandling

56.1 Message Functionality

The order status request message is used by the institution to generate an order status message back from the broker.

56.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = H
OrderID	[0..1]	String	
ClOrdID	[1..1]	String	The ClOrdID of the order whose status is being requested.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
OrdStatusReqID	[0..1]	String	Optional, can be used to uniquely identify a specific Order Status Request message. Echoed back on Execution Report if provided.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages" Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

57 PositionMaintenanceReport

Category: PositionMaintenance

57.1 Message Functionality

Position Maintenance Report

57.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AM
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PosTransType	[1..1]	CodeSet	
PosReqID	[0..1]	String	Unique identifier for the position maintenance request associated with this report
PosMaintAction	[1..1]	CodeSet	
OrigPosReqRefID	[1..1]	String	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
PosMaintStatus	[1..1]	CodeSet	Status of Position Maintenance Request
PosMaintResult	[0..1]	CodeSet	
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date covered by this request
SettlSessID	[0..1]	CodeSet	Intraday(ITD), Regular Trading Hours(EOD),
SettlSessSubID	[0..1]	String	
Parties	[0..*]	Group	Position Account
Account	[1..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[1..1]	Component	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security

Name	Mult.	Type	Description
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
PositionQty	[1..*]	Group	See definition for Position Quantity in the Proposed Component Block section above
PositionAmountData	[1..*]	Group	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
AdjustmentType	[0..1]	CodeSet	Type of adjustment to be applied Delta_plus, Delta_minus, Final. If Adjustment Type is null, the PCS request will be processed as Margin Disposition only
ThresholdAmount	[0..1]	PriceOffset	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

58 PositionMaintenanceRequest

Category: PositionMaintenance

58.1 Message Functionality

Position Maintenance Request

58.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AL
PosReqID	[1..1]	String	Unique identifier for the position maintenance request as assigned by the submitter
PosTransType	[1..1]	CodeSet	
PosMaintAction	[1..1]	CodeSet	
OrigPosReqRefID	[0..1]	String	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
PosMaintRptRefID	[0..1]	String	Reference to a PosMaintRptID from a previous Position Maintenance Report that is being replaced or canceled.
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this maintenance request
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
Parties	[1..*]	Group	The Following PartyRoles can be specified: ClearingOrganization Clearing Firm Position Account
Account	[1..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[1..1]	Component	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security

Name	Mult.	Type	Description
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
PositionQty	[1..*]	Group	
AdjustmentType	[0..1]	CodeSet	Type of adjustment to be applied, used for PCS & PAJ Delta_plus, Delta_minus, Final, If Adjustment Type is null, the request will be processed as Margin Disposition
ContraryInstructionIndicator	[0..1]	Boolean	Boolean - if Y then indicates you are requesting a position maintenance that acting
PriorSpreadIndicator	[0..1]	Boolean	Boolean - Y indicates you are requesting rollover of prior day's spread submissions
ThresholdAmount	[0..1]	PriceOffset	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

59 PositionReport

Category: PositionMaintenance

59.1 Message Functionality

Position Report

59.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AP
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PosReqID	[0..1]	String	Unique identifier for the Request for Positions associated with this report This field should not be provided if the report was sent unsolicited.
PosReqType	[0..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
TotalNumPosReports	[0..1]	int	Total number of Position Reports being returned
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
PosReqResult	[1..1]	CodeSet	
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this maintenance request
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
Parties	[1..*]	Group	Position Account
Account	[1..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
SettlPrice	[1..1]	Price	
SettlPriceType	[1..1]	CodeSet	Values = Final, Theoretical

Name	Mult.	Type	Description
PriorSettlPrice	[1..1]	Price	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
PosUndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
PositionQty	[1..*]	Group	See definition for Position Quantity in the Proposed Component Block section above
PositionAmountData	[1..*]	Group	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
RegistStatus	[0..1]	CodeSet	RegNonRegInd
DeliveryDate	[0..1]	LocalMktDate	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

60 Quote

Category: QuotationNegotiation

60.1 Message Functionality

The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.

60.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = S
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteRespID	[0..1]	String	Required when responding to the Quote Response message. The counterparty specified ID of the Quote Response message.
QuoteType	[0..1]	CodeSet	Quote Type If not specified, the default is an indicative quote
QuotQualGrp	[0..*]	Group	
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[0..1]	CodeSet	Required for Tradeable or Counter quotes of single instruments

Name	Mult.	Type	Description
OrderQtyData	[0..1]	Component	Required for Tradeable quotes or Counter quotes of single instruments
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
LegQuotGrp	[0..*]	Group	Required for multileg quotes
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	Specifies the bid size. If MinBidSize is specified, BidSize is interpreted to contain the maximum bid size.

Name	Mult.	Type	Description
MinOfferSize	[0..1]	Qty	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
OfferSize	[0..1]	Qty	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
ValidUntilTime	[0..1]	UTCTimestamp	The time when the quote will expire
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
CommType	[0..1]	CodeSet	Can be used to show the counterparty the commission associated with the transaction.
Commission	[0..1]	Amt	Can be used to show the counterparty the commission associated with the transaction.

Name	Mult.	Type	Description
CustOrderCapacity	[0..1]	CodeSet	For Futures Exchanges
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
OrderCapacity	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

61 QuoteCancel

Category: QuotationNegotiation

61.1 Message Functionality

The Quote Cancel message is used by an originator of quotes to cancel quotes.

61.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Z
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteCancelType	[1..1]	CodeSet	Identifies the type of Quote Cancel request.
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
QuotCxlEntriesGrp	[0..*]	Group	The number of securities (instruments) whose quotes are to be canceled Not required when cancelling all quotes.
StandardTrailer	[1..1]	Component	

62 QuoteRequest

Category: QuotationNegotiation

62.1 Message Functionality

In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as a Request For Quote (RFQ)

62.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = R
QuoteReqID	[1..1]	String	
RFQReqID	[0..1]	String	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
ClOrdID	[0..1]	String	Required when QuoteType is Tradeable and the OrdType is Limit.
OrderCapacity	[0..1]	CodeSet	
QuotReqGrp	[1..*]	Group	Number of related symbols (instruments) in Request
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

63 QuoteRequestReject

Category: QuotationNegotiation

63.1 Message Functionality

The Quote Request Reject message is used to reject Quote Request messages for all quoting models.

63.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AG
QuoteReqID	[1..1]	String	
RFQReqID	[0..1]	String	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
QuoteRequestRejectReason	[1..1]	CodeSet	Reason Quote was rejected
QuotReqRjctGrp	[1..*]	Group	Number of related symbols (instruments) in Request
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

64 QuoteResponse

Category: QuotationNegotiation

64.1 Message Functionality

The Quote Response message is used to respond to an IOI message or Quote message.

64.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AJ
QuoteRespID	[1..1]	String	Unique ID as assigned by the Initiator
QuoteID	[0..1]	String	Required only when responding to a Quote.
QuoteRespType	[1..1]	CodeSet	Type of response this Quote Response is.
ClOrdID	[0..1]	String	Required only when QuoteRespType is 1 (Hit/Lift) or 2 (Counter quote).
OrderCapacity	[0..1]	CodeSet	
IOIID	[0..1]	String	Required only when responding to an IOI.
QuoteType	[0..1]	CodeSet	Default is Indicative.
QuotQualGrp	[0..*]	Group	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" For multilegs supply minimally a value for Symbol (55).
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages" For multilegs supply minimally a value for Symbol (55).
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[0..1]	CodeSet	Required when countering a single instrument quote or "hit/lift" an IOI or Quote.

Name	Mult.	Type	Description
OrderQtyData	[0..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Required when countering a single instrument quote or "hit/lift" an IOI or Quote.
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the ‘normal’ trading currency of the instrument being quoted
Stipulations	[0..*]	Group	Optional
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	Used to identify the source of the Account code.
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
LegQuotGrp	[0..*]	Group	Required for multileg quote response
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	Specifies the bid size. If MinBidSize is specified, BidSize is interpreted to contain the maximum bid size.
MinOfferSize	[0..1]	Qty	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.

Name	Mult.	Type	Description
OfferSize	[0..1]	Qty	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
ValidUntilTime	[0..1]	UTCTimestamp	The time when the quote will expire. Required for FI when the QuoteRespType is 2 (Counter quote) to indicate to the Respondent when the counteroffer is valid until.
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for.
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument’s ‘normal’ trading currency. Applies to all bid prices contained in this quote message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument’s ‘normal’ trading currency. Applies to all offer prices contained in this quote message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
Commission	[0..1]	Amt	Can be used to show the counterparty the commission associated with the transaction.
CommType	[0..1]	CodeSet	Can be used to show the counterparty the commission associated with the transaction.

Name	Mult.	Type	Description
CustOrderCapacity	[0..1]	CodeSet	For Futures Exchanges
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"
StandardTrailer	[1..1]	Component	

65 QuoteStatusReport

Category: QuotationNegotiation

65.1 Message Functionality

The quote status report message is used: * As the response to a Quote Status Request message * As a response to a Quote Cancel message * As a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME)

65.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AI
QuoteStatusReqID	[0..1]	String	
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteRespID	[0..1]	String	Required when responding to a Quote Response message.
QuoteType	[0..1]	CodeSet	Quote Type If not specified, the default is an indicative quote
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Required for Tradeable quotes of single instruments

Name	Mult.	Type	Description
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
Stipulations	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
LegQuotStatGrp	[0..*]	Group	Required for multileg quote status reports
QuotQualGrp	[0..*]	Group	
ExpireTime	[0..1]	UTCTimestamp	
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	Specifies the bid size. If MinBidSize is specified, BidSize is interpreted to contain the maximum bid size.

Name	Mult.	Type	Description
MinOfferSize	[0..1]	Qty	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
OfferSize	[0..1]	Qty	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
CommType	[0..1]	CodeSet	Can be used to show the counterparty the commission associated with the transaction.
Commission	[0..1]	Amt	Can be used to show the counterparty the commission associated with the transaction.

Name	Mult.	Type	Description
CustOrderCapacity	[0..1]	CodeSet	For Futures Exchanges
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
QuoteStatus	[0..1]	CodeSet	Quote Status
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

66 QuoteStatusRequest

Category: QuotationNegotiation

66.1 Message Functionality

The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:

66.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = a (lowercase)
QuoteStatusReqID	[0..1]	String	
QuoteID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Required for multileg quotes
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe for Quote Status Report messages
StandardTrailer	[1..1]	Component	

67 RFQRequest

Category: QuotationNegotiation

67.1 Message Functionality

In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument.

67.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AH
RFQReqID	[1..1]	String	
RFQReqGrp	[1..*]	Group	Number of related symbols (instruments) in Request
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe for Quote Requests that are sent into a market
StandardTrailer	[1..1]	Component	

68 RegistrationInstructions

Category: RegistrationInstruction

68.1 Message Functionality

The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.

68.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = o (lowercase O)
RegistID	[1..1]	String	
RegistTransType	[1..1]	CodeSet	
RegistRefID	[1..1]	String	Required for Cancel and Replace RegistTransType messages
ClOrdID	[0..1]	String	Unique identifier of the order as assigned by institution or intermediary to which Registration relates
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
RegistAcctType	[0..1]	String	
TaxAdvantageType	[0..1]	CodeSet	
OwnershipType	[0..1]	CodeSet	
RgstDtlsGrp	[0..*]	Group	Number of registration details in this message (number of repeating groups to follow)
RgstDistInstGrp	[0..*]	Group	Number of Distribution instructions in this message (number of repeating groups to follow)
StandardTrailer	[1..1]	Component	

69 RegistrationInstructionsResponse

Category: RegistrationInstruction

69.1 Message Functionality

The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.

69.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = p (lowercase P)
RegistID	[1..1]	String	Unique identifier of the original Registration Instructions details
RegistTransType	[1..1]	CodeSet	Identifies original Registration Instructions transaction type
RegistRefID	[1..1]	String	Required for Cancel and Replace RegistTransType messages
ClOrdID	[0..1]	String	Unique identifier of the order as assigned by institution or intermediary.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
RegistStatus	[1..1]	CodeSet	
RegistRejReasonCode	[0..1]	CodeSet	
RegistRejReasonText	[0..1]	String	
StandardTrailer	[1..1]	Component	

70 Reject

Category: Session

70.1 Message Functionality

The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.

70.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 3
RefSeqNum	[1..1]	SeqNum	MsgSeqNum of rejected message
RefTagID	[0..1]	int	The tag number of the FIX field being referenced.
RefMsgType	[0..1]	String	The MsgType of the FIX message being referenced.
SessionRejectReason	[0..1]	CodeSet	Code to identify reason for a session-level Reject message.
Text	[0..1]	String	Where possible, message to explain reason for rejection
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

71 RequestForPositions

Category: PositionMaintenance

71.1 Message Functionality

Request For Positions

71.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AN
PosReqID	[1..1]	String	Unique identifier for the Request for Positions as assigned by the submitter
PosReqType	[1..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
Parties	[1..*]	Group	Position Account
Account	[1..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this request
SettlSessID	[0..1]	CodeSet	Intraday(ITD), Regular Trading Hours(EOD)
SettlSessSubID	[0..1]	String	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.

Name	Mult.	Type	Description
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

72 RequestForPositionsAck

Category: PositionMaintenance

72.1 Message Functionality

Request for Positions Ack

72.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AO
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PosReqID	[0..1]	String	Unique identifier for the Request for Position associated with this report This field should not be provided if the report was sent unsolicited.
TotalNumPosReports	[0..1]	int	Total number of Position Reports being returned
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
PosReqResult	[1..1]	CodeSet	
PosReqStatus	[1..1]	CodeSet	
Parties	[1..*]	Group	Position Account
Account	[1..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[1..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.

Name	Mult.	Type	Description
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

73 ResendRequest

Category: Session

73.1 Message Functionality

The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

73.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 2
BeginSeqNo	[1..1]	SeqNum	
EndSeqNo	[1..1]	SeqNum	
StandardTrailer	[1..1]	Component	

74 SecurityDefinition

Category: SecurityAndTradingSessionDefinitionOrStatus

74.1 Message Functionality

The Security Definition message is used for the following: 1. Accept the security defined in a Security Definition message. 2. Accept the security defined in a Security Definition message with changes to the definition and/or identity of the security. 3. Reject the security requested in a Security Definition message

74.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = d (lowercase)
SecurityReqID	[1..1]	String	
SecurityResponseID	[1..1]	String	Identifier for the Security Definition message
SecurityResponseType	[1..1]	CodeSet	Response to the Security Definition Request
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Currency	[0..1]	Currency	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
ExpirationCycle	[0..1]	CodeSet	

Name	Mult.	Type	Description
RoundLot	[0..1]	Qty	
MinTradeVol	[0..1]	Qty	
StandardTrailer	[1..1]	Component	

75 SecurityDefinitionRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

75.1 Message Functionality

The Security Definition Request message is used for the following: 1. Request a specific Security to be traded with the second party. The request security can be defined as a multileg security made up of one or more instrument legs.

75.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = c (lowercase)
SecurityReqID	[1..1]	String	
SecurityRequestType	[1..1]	CodeSet	
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Currency	[0..1]	Currency	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	String	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
ExpirationCycle	[0..1]	CodeSet	

Name	Mult.	Type	Description
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

76 SecurityList

Category: SecurityAndTradingSessionDefinitionOrStatus

76.1 Message Functionality

The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.

76.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = y (lowercase Y)
SecurityReqID	[1..1]	String	
SecurityResponseID	[1..1]	String	Identifier for the Security List message
SecurityRequestResult	[1..1]	CodeSet	Result of the Security Request identified by the SecurityReqID
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
SecListGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
StandardTrailer	[1..1]	Component	

77 SecurityListRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

77.1 Message Functionality

The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request

77.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = x (lowercase X)
SecurityReqID	[1..1]	String	
SecurityListRequestType	[1..1]	CodeSet	Type of Security List Request being made
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
Currency	[0..1]	Currency	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	String	

Name	Mult.	Type	Description
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

78 SecurityStatus

Category: SecurityAndTradingSessionDefinitionOrStatus

78.1 Message Functionality

The Security Status message provides for the ability to report changes in status to a security.

78.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = f (lowercase)
SecurityStatusReqID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Required for multileg quotes
Currency	[0..1]	Currency	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
SecurityTradingStatus	[0..1]	CodeSet	Identifies the trading status applicable to the transaction.
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	Denotes the reason for the Opening Delay or Trading Halt.
InViewOfCommon	[0..1]	CodeSet	
DueToRelated	[0..1]	CodeSet	
BuyVolume	[0..1]	Qty	
SellVolume	[0..1]	Qty	
HighPx	[0..1]	Price	

Name	Mult.	Type	Description
LowPx	[0..1]	Price	
LastPx	[0..1]	Price	Represents the last price for that security either on a Consolidated or an individual participant basis at the time it is disseminated.
TransactTime	[0..1]	UTCTimestamp	Trade Dissemination Time
Adjustment	[0..1]	CodeSet	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

79 SecurityStatusRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

79.1 Message Functionality

The Security Status Request message provides for the ability to request the status of a security.

79.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = e (lowercase)
SecurityStatusReqID	[1..1]	String	Must be unique, or the ID of previous Security Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
Currency	[0..1]	Currency	
SubscriptionRequestType	[1..1]	CodeSet	SubcriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counterparty.)
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
StandardTrailer	[1..1]	Component	

80 SecurityTypeRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

80.1 Message Functionality

The Security Type Request message is used to return a list of security types available from a counterparty or market.

80.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = v (lowercase V)
SecurityReqID	[1..1]	String	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	String	
Product	[0..1]	CodeSet	Used to qualify which security types are returned
SecurityType	[0..1]	CodeSet	Used to qualify which security type is returned
SecuritySubType	[0..1]	String	Used to qualify which security types are returned
StandardTrailer	[1..1]	Component	

81 SecurityTypes

Category: SecurityAndTradingSessionDefinitionOrStatus

81.1 Message Functionality

The Security Type message is used to return a list of security types available from a counterparty or market.

81.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = w (lowercase W)
SecurityReqID	[1..1]	String	
SecurityResponseID	[1..1]	String	Identifier for the security response message
SecurityResponseType	[1..1]	CodeSet	The result of the security request identified by SecurityReqID
TotNoSecurityTypes	[0..1]	int	Indicates total number of security types in the event that multiple Security Type messages are used to return results
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
SecTypesGrp	[0..*]	Group	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

82 SequenceReset

Category: Session

82.1 Message Functionality

The Sequence Reset message has two modes: Gap Fill mode and Reset mode.

82.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 4
GapFillFlag	[0..1]	CodeSet	
NewSeqNo	[1..1]	SeqNum	
StandardTrailer	[1..1]	Component	

83 SettlementInstructionRequest

Category: SettlementInstruction

83.1 Message Functionality

The message usage documentation for SettlementInstructionRequest

83.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AV
SettlInstReqID	[1..1]	String	Unique message ID
TransactTime	[1..1]	UTCTimestamp	Date/Time this request message was generated
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages" Used here for party whose instructions this message is requesting and (optionally) for settlement location Not required if database identifiers are being used to request settlement instructions. Required otherwise.
AllocAccount	[0..1]	String	Should not be populated if StandInstDbType is populated
AllocAcctIDSource	[0..1]	CodeSet	Required if AllocAccount populated Should not be populated if StandInstDbType is populated
Side	[0..1]	CodeSet	Should not be populated if StandInstDbType is populated
Product	[0..1]	CodeSet	Should not be populated if StandInstDbType is populated
SecurityType	[0..1]	CodeSet	Should not be populated if StandInstDbType is populated
CFICode	[0..1]	String	Should not be populated if StandInstDbType is populated
EffectiveTime	[0..1]	UTCTimestamp	Should not be populated if StandInstDbType is populated
ExpireTime	[0..1]	UTCTimestamp	Should not be populated if StandInstDbType is populated

Name	Mult.	Type	Description
LastUpdateTime	[0..1]	UTCTimestamp	Should not be populated if StandInstDbType is populated
StandInstDbType	[0..1]	CodeSet	Should not be populated if any of AllocAccount through to LastUpdateTime are populated
StandInstDbName	[0..1]	String	Should not be populated if any of AllocAccount through to LastUpdateTime are populated
StandInstDbID	[0..1]	String	The identifier of the standing instructions within the database specified in StandInstDbType Required if StandInstDbType populated Should not be populated if any of AllocAccount through to LastUpdateTime are populated
StandardTrailer	[1..1]	Component	

84 SettlementInstructions

Category: SettlementInstruction

84.1 Message Functionality

The Settlement Instructions message provides the broker's, the institution's, or the intermediary's instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.

84.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = T
SettlInstMsgID	[1..1]	String	Unique identifier for this message
SettlInstReqID	[0..1]	String	Only used when this message is used to respond to a settlement instruction request (to which this ID refers)
SettlInstMode	[1..1]	CodeSet	1=Standing Instructions, 2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing , 4=Specific Order, 5=Reject SSI request
SettlInstReqRejCode	[0..1]	CodeSet	Required for SettlInstMode = 5. Used to provide reason for rejecting a Settlement Instruction Request message.
Text	[0..1]	String	Can be used to provide any additional rejection text where rejecting a Settlement Instruction Request message.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
ClOrdID	[0..1]	String	Required for SettlInstMode=4.
TransactTime	[1..1]	UTCTimestamp	Date/time this message was generated
SettlInstGrp	[0..*]	Group	Required except where SettlInstMode is 5=Reject SSI request
StandardTrailer	[1..1]	Component	

85 TestRequest

Category: Session

85.1 Message Functionality

The test request message forces a heartbeat from the opposing application.

85.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 1
TestReqID	[1..1]	String	
StandardTrailer	[1..1]	Component	

86 TradeCaptureReport

Category: TradeCapture

86.1 Message Functionality

The Trade Capture Report message can be: • Used to report trades between counterparties. • Used to report trades to a trade matching system • Can be sent unsolicited between counterparties. • Sent as a reply to a Trade Capture Report Request. • Can be used to report unmatched and matched trades.

86.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AE
TradeReportID	[1..1]	String	Unique identifier for the Trade Capture Report
TradeReportTransType	[0..1]	CodeSet	Identifies Trade Report message transaction type.
TradeReportType	[0..1]	CodeSet	
TradeRequestID	[0..1]	String	Request ID if the Trade Capture Report is in response to a Trade Capture Report Request
TrdType	[0..1]	CodeSet	
TrdSubType	[0..1]	int	
SecondaryTrdType	[0..1]	int	
TransferReason	[0..1]	String	
ExecType	[0..1]	CodeSet	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports
TotNumTradeReports	[0..1]	int	Number of trade reports returned - if this report is part of a response to a Trade Capture Report Request
LastRptRequested	[0..1]	Boolean	Indicates if this is the last report in the response to a Trade Capture Report Request
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports. If the field is absent, the value 0 will be the default

Name	Mult.	Type	Description
TradeReportRefID	[0..1]	String	The TradeReportID that is being referenced for some action, such as correction or cancellation
SecondaryTradeReportRefID	[0..1]	String	
SecondaryTradeReportID	[0..1]	String	
TradeLinkID	[0..1]	String	Used to associate a group of trades together. Useful for average price calculations.
TrdMatchID	[0..1]	String	
ExecID	[0..1]	String	Exchanged assigned Execution ID (Trade Identifier)
OrdStatus	[0..1]	CodeSet	Status of order as of this trade report
SecondaryExecID	[0..1]	String	
ExecRestatementReason	[0..1]	CodeSet	Reason for restatement
PreviouslyReported	[1..1]	CodeSet	Indicates if the trade capture report was previously reported to the counterparty
PriceType	[0..1]	CodeSet	Can be used to indicate cabinet trade pricing
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
OrderQtyData	[0..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty field is required unless rejecting or an order ack for a CashOrderQty or PercentOrder.
QtyType	[0..1]	CodeSet	
YieldData	[0..1]	Component	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
UnderlyingTradingSessionID	[0..1]	String	
UnderlyingTradingSessionSubID	[0..1]	String	
LastQty	[1..1]	Qty	Trade Quantity.
LastPx	[1..1]	Price	Trade Price.
LastParPx	[0..1]	Price	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.

Name	Mult.	Type	Description
LastSpotRate	[0..1]	Price	Applicable for F/X orders
LastForwardPoints	[0..1]	PriceOffset	Applicable for F/X orders
LastMkt	[0..1]	Exchange	
TradeDate	[1..1]	LocalMktDate	Used when reporting other than current day trades.
ClearingBusinessDate	[0..1]	LocalMktDate	
AvgPx	[0..1]	Price	Average Price - if present then the LastPx will contain the original price on the execution
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
AvgPxIndicator	[0..1]	CodeSet	Average Pricing indicator
PositionAmountData	[0..*]	Group	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
MultiLegReportingType	[0..1]	CodeSet	Type of report if multileg instrument. Provided to support a scenario for trades of multileg instruments between two parties.
TradeLegRefID	[0..1]	String	Reference to the leg of a multileg instrument to which this trade refers Used when MultiLegReportingType = 2 (Single Leg of a Multileg security)
TrdInstrmtLegGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
TransactTime	[1..1]	UTCTimestamp	Time the transaction represented by this Trade Capture Report occurred
TrdRegTimestamps	[0..*]	Group	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
MatchStatus	[0..1]	CodeSet	
MatchType	[0..1]	CodeSet	
TrdCapRptSideGrp	[1..*]	Group	Number of sides
CopyMsgIndicator	[0..1]	Boolean	Indicates drop copy.
PublishTrdIndicator	[0..1]	CodeSet	
ShortSaleReason	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

Name	Mult.	Type	Description

87 TradeCaptureReportAck

Category: TradeCapture

87.1 Message Functionality

The Trade Capture Report Ack message can be: • Used to acknowledge trade capture reports received from a counterparty • Used to reject a trade capture report received from a counterparty

87.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AR
TradeReportID	[1..1]	String	Unique identifier for the Trade Capture Report
TradeReportTransType	[0..1]	CodeSet	Identifies Trade Report message transaction type.
TradeReportType	[0..1]	CodeSet	Indicates action to take on trade
TrdType	[0..1]	CodeSet	
TrdSubType	[0..1]	int	
SecondaryTrdType	[0..1]	int	
TransferReason	[0..1]	String	
ExecType	[1..1]	CodeSet	Type of Execution being reported: Uses subset of ExecType for Trade Capture Reports
TradeReportRefID	[0..1]	String	The TradeReportID that is being referenced for some action, such as correction or cancellation
SecondaryTradeReportRefID	[0..1]	String	The SecondaryTradeReportID that is being referenced for some action, such as correction or cancellation
TrdRptStatus	[0..1]	CodeSet	Status of Trade Report
TradeReportRejectReason	[0..1]	CodeSet	Reason for Rejection of Trade Report
SecondaryTradeReportID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
TradeLinkID	[0..1]	String	Used to associate a group of trades together. Useful for average price calculations.
TrdMatchID	[0..1]	String	
ExecID	[0..1]	String	Exchanged assigned Execution ID (Trade Identifier)

Name	Mult.	Type	Description
SecondaryExecID	[0..1]	String	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
TransactTime	[0..1]	UTCTimestamp	Time ACK was issued by matching system, trading system or counterparty
TrdRegTimestamps	[0..*]	Group	
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	May be used by the executing market to record any execution Details that are particular to that market
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TrdInstrmtLegGrp	[0..*]	Group	Number of legs Identifies a Multi-leg Execution if present and non-zero.
ClearingFeeIndicator	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	The capacity of the participant for this trade (principal or agent for example).
OrderRestrictions	[0..1]	CodeSet	Restrictions associated with the participant and their capacity for this trade.
CustOrderCapacity	[0..1]	CodeSet	The customer capacity for this trade
Account	[0..1]	String	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Specifies type of account
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
PreallocMethod	[0..1]	CodeSet	
TrdAllocGrp	[0..*]	Group	Number of repeating groups for trade allocation
StandardTrailer	[1..1]	Component	

88 TradeCaptureReportRequest

Category: TradeCapture

88.1 Message Functionality

Trade Capture Reporting allows sell-side firms (broker, exchange, ECN) to provide timely reporting of completed trades to an external entity not involved in the execution of the trade.

88.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AD
TradeRequestID	[1..1]	String	Identifier for the trade request
TradeRequestType	[1..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default (snapshot only - no subscription)
TradeReportID	[0..1]	String	To request a specific trade report
SecondaryTradeReportID	[0..1]	String	To request a specific trade report
ExecID	[0..1]	String	
ExecType	[0..1]	CodeSet	To requst all trades of a specific execution type
OrderID	[0..1]	String	
ClOrdID	[0..1]	String	
MatchStatus	[0..1]	CodeSet	
TrdType	[0..1]	CodeSet	To request all trades of a specific trade type
TrdSubType	[0..1]	int	To request all trades of a specific trade sub type
TransferReason	[0..1]	String	To request all trades for a specific transfer reason
SecondaryTrdType	[0..1]	int	To request all trades of a specific trade sub type
TradeLinkID	[0..1]	String	To request all trades of a specific trade link id
TrdMatchID	[0..1]	String	To request a trade matching a specific TrdMatchID

Name	Mult.	Type	Description
Parties	[0..*]	Group	Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader OrderOriginator
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Indicates number of repeating entries. ** Nested Repeating Group follows **
InstrmtLegGrp	[0..*]	Group	Indicates number of repeating entries. ** Nested Repeating Group follows **
TrdCapDtGrp	[0..*]	Group	Number of date ranges provided (must be 1 or 2 if specified)
ClearingBusinessDate	[0..1]	LocalMktDate	To request trades for a specific clearing business date.
TradingSessionID	[0..1]	String	To request trades for a specific trading session.
TradingSessionSubID	[0..1]	String	To request trades for a specific trading session.
TimeBracket	[0..1]	String	To request trades within a specific time bracket.
Side	[0..1]	CodeSet	To request trades for a specific side of a trade.
MultiLegReportingType	[0..1]	CodeSet	Used to indicate if trades are to be returned for the individual legs of a multileg instrument or for the overall instrument.
TradeInputSource	[0..1]	String	To requests trades that were submitted from a specific trade input source.
TradeInputDevice	[0..1]	String	To request trades that were submitted from a specific trade input device.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.

Name	Mult.	Type	Description
Text	[0..1]	String	Used to match specific values within Text fields
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

89 TradeCaptureReportRequestAck

Category: TradeCapture

89.1 Message Functionality

The Trade Capture Request Ack message is used to: • Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod. • Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments. • Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request • The Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.

89.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AQ
TradeRequestID	[1..1]	String	Identifier for the trade request
TradeRequestType	[1..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports If the field is absent, the value 0 will be the default
TotNumTradeReports	[0..1]	int	Number of trade reports returned
TradeRequestResult	[1..1]	CodeSet	Result of Trade Request
TradeRequestStatus	[1..1]	CodeSet	Status of Trade Request
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	Number of legs NoLegs > 0 identifies a Multi-leg Execution
MultiLegReportingType	[0..1]	CodeSet	Specify type of multileg reporting to be returned.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.

Name	Mult.	Type	Description
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	May be used by the executing market to record any execution Details that are particular to that market
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

90 TradingSessionStatus

Category: SecurityAndTradingSessionDefinitionOrStatus

90.1 Message Functionality

The Trading Session Status provides information on the status of a market.

90.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = h (lowercase)
TradSesReqID	[0..1]	String	Provided for a response to a specific Trading Session Status Request message (snapshot).
TradingSessionID	[1..1]	String	Identifier for Trading Session
TradingSessionSubID	[0..1]	String	
TradSesMethod	[0..1]	CodeSet	Method of trading:
TradSesMode	[0..1]	CodeSet	Trading Session Mode
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent unsolicited as a result of a previous subscription request.
TradSesStatus	[1..1]	CodeSet	State of the trading session
TradSesStatusRejReason	[0..1]	CodeSet	Use with TradSesStatus = "Request Rejected"
TradSesStartTime	[0..1]	UTCTimestamp	Starting time of the trading session
TradSesOpenTime	[0..1]	UTCTimestamp	Time of the opening of the trading session
TradSesPreCloseTime	[0..1]	UTCTimestamp	Time of the pre-close of the trading session
TradSesCloseTime	[0..1]	UTCTimestamp	Closing time of the trading session
TradSesEndTime	[0..1]	UTCTimestamp	End time of the trading session
TotalVolumeTraded	[0..1]	Qty	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

91 TradingSessionStatusRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

91.1 Message Functionality

The Trading Session Status Request is used to request information on the status of a market.

91.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = g (lowercase)
TradSesReqID	[1..1]	String	Must be unique, or the ID of previous Trading Session Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
TradingSessionID	[0..1]	String	Trading Session for which status is being requested
TradingSessionSubID	[0..1]	String	
TradSesMethod	[0..1]	CodeSet	Method of trading
TradSesMode	[0..1]	CodeSet	Trading Session Mode
SubscriptionRequestType	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

92 UserRequest

Category: Common

92.1 Message Functionality

The message usage documentation for UserRequest

92.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = "BE"
UserRequestID	[1..1]	String	
UserRequestType	[1..1]	CodeSet	
Username	[1..1]	String	
Password	[0..1]	String	
NewPassword	[0..1]	String	
RawDataLength	[0..1]	Length	
RawData	[0..1]	data	Can be used to hand structures etc. to other APIs etc.
StandardTrailer	[1..1]	Component	

93 UserResponse

Category: Common

93.1 Message Functionality

The message usage documentation for UserResponse

93.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = "BF"
UserRequestID	[1..1]	String	
Username	[1..1]	String	
UserStatus	[0..1]	CodeSet	
UserStatusText	[0..1]	String	Reason a request was not carried out
StandardTrailer	[1..1]	Component	

94 XMLnonFIX

Category: Session

94.1 Message Functionality

The message usage documentation for XMLnonFIX

94.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	
StandardTrailer	[1..1]	Component	

95 Message Elements

95.1 Data Types

Data type	Base type	Description
Amt	float	float field typically representing a Price times a Qty
Boolean	char	char field containing one of two values: 'Y' = True/Yes 'N' = False/No
char		Single character value, can include any alphanumeric character or punctuation except the delimiter. All char fields are case sensitive (i.e. m != M).
Country	String	string field representing a country using ISO 3166 Country code (2 character) values (see Appendix 6-B).
Currency	String	string field representing a currency type using ISO 4217 Currency code (3 character) values (see Appendix 6-A).
data	String	Raw data with no format or content restrictions. Data fields are always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field (up to but not including the terminating SOH). Caution: the value of one of these fields may contain the delimiter (SOH) character. Note that the value specified for this field should be followed by the delimiter (SOH) character as all fields are terminated with an "SOH".
Exchange	String	string field representing a market or exchange using ISO 10383 Market Identifier Code (MIC) values (see Appendix 6-C).
float		Sequence of digits with optional decimal point and sign character (ASCII characters "-", "0" - "9" and "."); the absence of the decimal point within the string will be interpreted as the float representation of an integer value. All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties. Note that float values may contain leading zeros (e.g. "00023.23" = "23.23") and may contain or omit trailing zeros after the decimal point (e.g. "23.0" = "23.0000" = "23" = "23."). Note that fields which are derived from float may contain negative values unless explicitly specified otherwise.
int		Sequence of digits without commas or decimals and optional sign character (ASCII characters "-" and "0" - "9"). The sign character utilizes one byte (i.e. positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23"). Examples: 723 in field 21 would be mapped int as
Length	int	int field representing the length in bytes. Value must be positive.

Data type	Base type	Description
LocalMktDate	String	string field representing a Date of Local Market (as opposed to UTC) in YYYYMMDD format. This is the "normal" date field used by the FIX Protocol. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
MonthYear	String	string field representing month of a year. An optional day of the month can be appended or an optional week code. Valid formats: YYYYMM YYYYMMDD YYYYMMWW Valid values: YYYY = 0000-9999; MM = 01-12; DD = 01-31; WW = w1, w2, w3, w4, w5.
MultipleValueString	String	string field containing one or more space delimited single character values.
NumInGroup	int	int field representing the number of entries in a repeating group. Value must be positive.
Percentage	float	float field representing a percentage (e.g. 0.05 represents 5% and 0.9525 represents 95.25%). Note the number of decimal places may vary.
Price	float	float field representing a price. Note the number of decimal places may vary. For certain asset classes prices may be negative values. For example, prices for options strategies can be negative under certain market conditions. Refer to Volume 7: FIX Usage by Product for asset classes that support negative price values.
PriceOffset	float	float field representing a price offset, which can be mathematically added to a "Price". Note the number of decimal places may vary and some fields such as LastForwardPoints may be negative.
Qty	float	float field capable of storing either a whole number (no decimal places) of "shares" (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units).
SeqNum	int	int field representing a message sequence number. Value must be positive.
String		Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case-sensitive (i.e. morstatt != Morstatt).
UTCDateOnly	String	string field representing Date represented in UTC (Universal Time Coordinated, also known as "GMT") in YYYYMMDD format. This special-purpose field is paired with UTCTimeOnly to form a proper UTCTimestamp for bandwidth-sensitive messages. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.

Data type	Base type	Description
UTCTimeOnly	String	string field representing Time-only represented in UTC (Universal Time Coordinated, also known as "GMT") in either HH:MM:SS (whole seconds) or HH:MM:SS.sss (milliseconds) format, colons, and period required. This special-purpose field is paired with UTCDateOnly to form a proper UTCTimestamp for bandwidth-sensitive messages. Valid values: HH = 00-23, MM = 00-60 (60 only if UTC leap second), SS = 00-59. (without milliseconds) HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss=000-999 (indicating milliseconds).
UTCTimestamp	String	string field representing Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format, colons, dash, and period required. Valid values: * YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second) (without milliseconds). * YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss=000-999 (indicating milliseconds). Leap Seconds: Note that UTC includes corrections for leap seconds, which are inserted to account for slowing of the rotation of the earth. Leap second insertion is declared by the International Earth Rotation Service (IERS) and has, since 1972, only occurred on the night of Dec. 31 or Jun 30. The IERS considers March 31 and September 30 as secondary dates for leap second insertion, but has never utilized these dates. During a leap second insertion, a UTCTimestamp field may read "19981231-23:59:59", "19981231-23:59:60", "19990101-00:00:00". (see http://tycho.usno.navy.mil/leapsec.html)

95.2 Data Dictionary

95.2.1 Account

Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.

Type: String

Used in groups: BidCompReqGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ExecutionReport, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RegistrationInstructions, RegistrationInstructionsResponse, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck

95.2.2 AccountType

Type of account associated with an order

Type: int

Allowed values in AccountTypeCodeSet:

Code	Name	Description
1	CarriedCustomerSide	Account is carried on customer Side of Books
2	CarriedNonCustomerSide	Account is carried on non-Customer Side of books
3	HouseTrader	House Trader
4	FloorTrader	Floor Trader
6	CarriedNonCustomerSideCrossMargined	Account is carried on non-customer side of books and is cross margined
7	HouseTraderCrossMargined	Account is house trader and is cross margined
8	JointBackOfficeAccount	Joint Backoffice Account (JBO)

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ExecutionReport, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck

95.2.3 AccruedInterestAmt

Amount of Accrued Interest for convertible bonds and fixed income

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport

95.2.4 AccruedInterestRate

The amount the buyer compensates the seller for the portion of the next coupon interest payment the seller has earned but will not receive from the issuer because the issuer will send the next coupon payment to the buyer. Accrued Interest Rate is the annualized Accrued Interest amount divided by the purchase price of the bond.

Type: Percentage

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.5 AcctIDSource

Used to identify the source of the Account (1) code. This is especially useful if the account is a new account that the Respondent may not have set up yet in their system.

Type: int

Allowed values in AcctIDSourceCodeSet:

Code	Name	Description
1	BIC	BIC
2	SIDCode	SID code
3	TFM	TFM (GSPTA)
4	OMGEO	OMGEO (AlertID)
5	DTCCCode	DTCC code
99	Other	Other (custom or proprietary)

Used in groups: BidCompReqGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RegistrationInstructions, RegistrationInstructionsResponse, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck

95.2.6 Adjustment

Identifies the type of adjustment

Type: int

Allowed values in AdjustmentCodeSet:

Code	Name	Description
1	Cancel	Cancel
2	Error	Error
3	Correction	Correction

Used in messages: SecurityStatus

95.2.7 AdjustmentType

Type of adjustment to be applied, used for PCS & PAJ

Type: int

Allowed values in AdjustmentTypeCodeSet:

Code	Name	Description
0	ProcessRequestAsMarginDisposition	Process request as Margin Disposition
1	DeltaPlus	Delta_plus
2	DeltaMinus	Delta_minus
3	Final	Final

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

95.2.8 AdvId

Unique identifier of advertisement message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

95.2.9 AdvRefID

Reference identifier used with CANCEL and REPLACE transaction types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

95.2.10 AdvSide

Broker's side of advertised trade

Type: char

Allowed values in AdvSideCodeSet:

Code	Name	Description
B	Buy	Buy
S	Sell	Sell
T	Trade	Trade
X	Cross	Cross

Used in messages: Advertisement

95.2.11 AdvTransType

Identifies advertisement message transaction type

Type: String

Allowed values in AdvTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Used in messages: Advertisement

95.2.12 AffectedOrderID

OrderID (37) of an order affected by a mass cancel request.

Type: String

Used in groups: AffectedOrdGrp

95.2.13 AffectedOrdGrp

No component usage documentation for AffectedOrdGrp

Name	Mult.	Type	Description
NoAffectedOrders	[1..1]	NumInGroup	
OrigClOrdID	[0..1]	String	
AffectedOrderID	[0..1]	String	
AffectedSecondaryOrderID	[0..1]	String	

Used in messages: OrderMassCancelReport

95.2.14 AffectedSecondaryOrderID

SecondaryOrderID (98) of an order affected by a mass cancel request.

Type: String

Used in groups: AffectedOrdGrp

95.2.15 AffirmStatus

Identifies the status of the ConfirmationAck

Type: int

Allowed values in AffirmStatusCodeSet:

Code	Name	Description
1	Received	Received
2	ConfirmRejected	Confirm rejected, i.e. not affirmed

Code	Name	Description
3	Affirmed	Affirmed

Used in messages: ConfirmationAck

95.2.16 AggregatedBook

Specifies whether or not book entries should be aggregated.

Type: Boolean

Allowed values in AggregatedBookCodeSet:

Code	Name	Description
N	BookEntriesShouldNotBeAggregated	Multiple entries per side per price allowed
Y	BookEntriesToBeAggregated	one book entry per side per price

Used in messages: MarketDataRequest

95.2.17 AgreementCurrency

Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency.

Type: Currency

Used in components: FinancingDetails

95.2.18 AgreementDate

A reference to the date the underlying agreement specified by AgreementID and AgreementDesc was executed.

Type: LocalMktDate

Used in components: FinancingDetails

95.2.19 AgreementDesc

The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction.

Type: String

Used in components: FinancingDetails

95.2.20 AgreementID

A common reference to the applicable standing agreement between the counterparties to a financing transaction.

Type: String

Used in components: FinancingDetails

95.2.21 AllocAccount

Sub-account mnemonic

Type: String

Used in groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Used in messages: Confirmation, ConfirmationRequest, SettlementInstructionRequest

95.2.22 AllocAccountType

Type of account associated with a confirmation or other trade-level message

Type: int

Allowed values in AllocAccountTypeCodeSet:

Code	Name	Description
1	CarriedCustomerSide	Account is carried on customer Side of Books
2	CarriedNonCustomerSide	Account is carried on non-Customer Side of books
3	HouseTrader	House Trader
4	FloorTrader	Floor Trader

Code	Name	Description
6	CarriedNonCustomerSideCross-Margined	Account is carried on non-customer side of books and is cross margined
7	HouseTraderCrossMargined	Account is house trader and is cross margined
8	JointBackOfficeAccount	Joint Backoffice Account (JBO)

Used in messages: Confirmation, ConfirmationRequest

95.2.23 AllocAccruedInterestAmt

Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level.

Type: Amt

Used in groups: AllocGrp

95.2.24 AllocAcctIDSource

Used to identify the source of the AllocAccount (79) code. See AcctIDSource (660) for valid values.

Type: int

Allowed values in AcctIDSourceCodeSet:

Code	Name	Description
1	BIC	BIC
2	SIDCode	SID code
3	TFM	TFM (GSPTA)
4	OMGEO	OMGEO (AlertID)
5	DTCCCode	DTCC code
99	Other	Other (custom or proprietary)

Used in groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Used in messages: Confirmation, ConfirmationRequest, SettlementInstructionRequest

95.2.25 AllocAckGrp

No component usage documentation for AllocAckGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	
AllocAcctIDSource	[0..1]	CodeSet	
AllocPrice	[0..1]	Price	
IndividualAllocID	[0..1]	String	
IndividualAllocRejCode	[0..1]	CodeSet	
AllocText	[0..1]	String	
EncodedAllocTextLen	[0..1]	Length	
EncodedAllocText	[0..1]	data	

Used in messages: AllocationInstructionAck, AllocationReportAck

95.2.26 AllocAvgPx

AvgPx (6) for a specific AllocAccount (79) For Fixed Income this is always expressed as "percent of par" price type.

Type: Price

Used in groups: AllocGrp

95.2.27 AllocCancReplaceReason

Reason for cancelling or replacing an Allocation Instruction or Allocation Report message

Type: int

Allowed values in AllocCancReplaceReasonCodeSet:

Code	Name	Description
1	OriginalDetailsIncomplete	Original details incomplete/incorrect
2	ChangeInUnderlyingOrderDetails	Change in underlying order details
99	Other	Other

Used in messages: AllocationInstruction, AllocationReport

95.2.28 AllocGrp

No component usage documentation for AllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	
AllocAcctIDSource	[0..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
AllocPrice	[0..1]	Price	
AllocQty	[0..1]	Qty	
IndividualAllocID	[0..1]	String	
ProcessCode	[0..1]	CodeSet	
NestedParties	[0..*]	Group	
NotifyBrokerOfCredit	[0..1]	CodeSet	
AllocHandlInst	[0..1]	CodeSet	
AllocText	[0..1]	String	
EncodedAllocTextLen	[0..1]	Length	
EncodedAllocText	[0..1]	data	
CommissionData	[0..1]	Component	
AllocAvgPx	[0..1]	Price	
AllocNetMoney	[0..1]	Amt	
SettlCurrAmt	[0..1]	Amt	
AllocSettlCurrAmt	[0..1]	Amt	
SettlCurrency	[0..1]	Currency	
AllocSettlCurrency	[0..1]	Currency	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
AllocAccruedInterestAmt	[0..1]	Amt	
AllocInterestAtMaturity	[0..1]	Amt	
MiscFeesGrp	[0..*]	Group	
ClrInstGrp	[0..*]	Group	
AllocSettlInstType	[0..1]	CodeSet	
SettlInstructionsData	[0..1]	Component	

Name	Mult.	Type	Description

Used in messages: AllocationInstruction, AllocationReport

95.2.29 AllocHandlInst

Indicates how the receiver (i.e. third party) of Allocation message should handle/process the account details

Type: int

Allowed values in AllocHandlInstCodeSet:

Code	Name	Description
1	Match	Match
2	Forward	Forward
3	ForwardAndMatch	Forward and Match

Used in groups: AllocGrp

95.2.30 AllocID

Unique identifier for allocation message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, Confirmation, ConfirmationRequest, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.31 AllocInterestAtMaturity

Amount of interest (i.e. lump-sum) at maturity at the account-level.

Type: Amt

Used in groups: AllocGrp

95.2.32 AllocIntermedReqType

Response to allocation to be communicated to a counterparty through an intermediary, i.e. clearing house. Used in conjunction with AllocType = "Request to Intermediary" and AllocReportType = "Request to Intermediary"

Type: int

Allowed values in AllocIntermedReqTypeCodeSet:

Code	Name	Description
1	PendingAccept	Pending Accept
2	PendingRelease	Pending Release
3	PendingReversal	Pending Reversal
4	Accept	Accept
5	BlockLevelReject	Block Level Reject
6	AccountLevelReject	Account Level Reject

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck

95.2.33 AllocLinkID

Can be used to link two different Allocation messages (each with unique AllocID (70)) together, i.e. for F/X "Netting" or "Swaps". Should be unique.

Type: String

Used in messages: AllocationInstruction, AllocationReport

95.2.34 AllocLinkType

Identifies the type of Allocation linkage when AllocLinkID(196) is used.

Type: int

Allowed values in AllocLinkTypeCodeSet:

Code	Name	Description
0	FXNetting	F/X Netting
1	FXSwap	F/X Swap

Used in messages: AllocationInstruction, AllocationReport

95.2.35 AllocNetMoney

NetMoney(118) for a specific AllocAccount (79)

Type: Amt

Used in groups: AllocGrp

95.2.36 AllocNoOrdersType

Indicates how the orders being booked and allocated by an Allocation Instruction or Allocation Report message are identified, i.e. by explicit definition in the NoOrders group or not.

Type: int

Allowed values in AllocNoOrdersTypeCodeSet:

Code	Name	Description
0	NotSpecified	Not specified
1	ExplicitListProvided	Explicit list provided

Used in messages: AllocationInstruction, AllocationReport

95.2.37 AllocPrice

Executed price for an AllocAccount (79) entry used when using "executed price" vs. "average price" allocations (e.g. Japan).

Type: Price

Used in groups: AllocAckGrp, AllocGrp

95.2.38 AllocQty

Quantity to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Used in messages: Confirmation

95.2.39 AllocRejCode

Identifies reason for rejection

Type: int

Allowed values in AllocRejCodeCodeSet:

Code	Name	Description
0	UnknownAccount	unknown account(s)
1	IncorrectQuantity	incorrect quantity
10	UnknownOrStaleExecID	unknown or stale ExecID (17)
11	MismatchedData	mismatched data value (further in Note 58=)
12	UnknownClOrdID	unknown ClOrdID (11)
13	WarehouseRequestRejected	warehouse request rejected
2	IncorrectAveragegPrice	incorrect average price
3	UnknownExecutingBrokerMnemonic	unknown executing broker mnemonic
4	CommissionDifference	commission difference
5	UnknownOrderID	unknown OrderID (37)
6	UnknownListID	unknown ListID (66)
7	OtherSeeText	other (further in Note 58=)
8	IncorrectAllocatedQuantity	incorrect allocated quantity
9	CalculationDifference	calculation difference

Used in messages: AllocationInstructionAck, AllocationReport, AllocationReportAck

95.2.40 AllocReportID

Unique identifier for Allocation Report message.

Type: String

Used in messages: AllocationReport, AllocationReportAck

95.2.41 AllocReportRefID

Reference identifier to be used with AllocTransType (7) = Replace or Cancel

Type: String

Used in messages: AllocationReport

95.2.42 AllocReportType

Describes the specific type or purpose of an Allocation Report message

Type: int

Allowed values in AllocReportTypeCodeSet:

Code	Name	Description
3	SellsideCalculatedUsingPreliminary	Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)
4	SellsideCalculatedWithoutPrelimi-nary	Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)
5	WarehouseRecap	Warehouse recap
8	RequestToIntermediary	Request to Intermediary

Used in messages: AllocationReport, AllocationReportAck

95.2.43 AllocSettlCurrAmt

Total amount due expressed in settlement currency (includes the effect of the forex transaction) for a specific AllocAccount (79).

Type: Amt

Used in groups: AllocGrp

95.2.44 AllocSettlCurrency

Currency code of settlement denomination for a specific AllocAccount (79).

Type: Currency

Used in groups: AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

95.2.45 AllocSettlInstType

Used to indicate whether settlement instructions are provided on an allocation instruction message, and if not, how they are to be derived

Type: int

Allowed values in AllocSettlInstTypeCodeSet:

Code	Name	Description
0	UseDefaultInstructions	use default instructions
1	DeriveFromParametersProvided	derive from parameters provided
2	FullDetailsProvided	full details provided
3	SSIDBIDsProvided	SSI db ids provided
4	PhoneForInstructions	phone for instructions

Used in groups: AllocGrp

95.2.46 AllocStatus

Identifies status of allocation

Type: int

Allowed values in AllocStatusCodeSet:

Code	Name	Description
0	Accepted	accepted (successfully processed)
1	BlockLevelReject	block level reject
2	AccountLevelReject	account level reject
3	Received	received (received, not yet processed)
4	Incomplete	incomplete

Code	Name	Description
5	RejectedByIntermediary	rejected by intermediary

Used in messages: AllocationInstructionAck, AllocationReport, AllocationReportAck

95.2.47 AllocText

Free format text related to a specific AllocAccount (79).

Type: String

Used in groups: AllocAckGrp, AllocGrp

95.2.48 AllocTransType

Identifies allocation transaction type *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***

Type: char

Allowed values in AllocTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Cancel	Cancel

Used in messages: AllocationInstruction, AllocationReport

95.2.49 AllocType

Describes the specific type or purpose of an Allocation message (i.e. "Buyside Calculated")

Type: int

Allowed values in AllocTypeCodeSet:

Code	Name	Description
1	Calculated	Calculated (includes MiscFees and NetMoney)
2	Preliminary	Preliminary (without MiscFees and NetMoney)
5	ReadyToBook	Ready-To-Book
7	WarehouseInstruction	Warehouse instruction
8	RequestToIntermediary	Request to Intermediary

Used in messages: AllocationInstruction, AllocationInstructionAck

95.2.50 AllowableOneSidednessCurr

The currency that AllowableOneSidednessValue (766) is expressed in if AllowableOneSidednessValue is used.

Type: Currency

Used in messages: NewOrderList

95.2.51 AllowableOneSidednessPct

The maximum percentage that execution of one side of a program trade can exceed execution of the other.

Type: Percentage

Used in messages: NewOrderList

95.2.52 AllowableOneSidednessValue

The maximum amount that execution of one side of a program trade can exceed execution of the other.

Type: Amt

Used in messages: NewOrderList

95.2.53 AltMDSourceID

Session layer source for market data (For the standard FIX session layer, this would be the TargetCompID (56) where market data can be obtained).

Type: String

Used in groups: MDRjctGrp

95.2.54 ApplQueueAction

Action to take to resolve an application message queue (backlog).

Type: int

Allowed values in ApplQueueActionCodeSet:

Code	Name	Description
0	NoActionTaken	No action taken
1	QueueFlushed	Queue flushed
2	OverlayLast	Overlay last
3	EndSession	End session

Used in messages: MarketDataRequest

95.2.55 ApplQueueDepth

Current number of application messages that were queued at the time that the message was created by the counterparty.

Type: int

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

95.2.56 ApplQueueMax

Used to specify the maximum number of application messages that can be queued bedore a corrective action needs to take place to resolve the queuing issue.

Type: int

Used in messages: MarketDataRequest

95.2.57 ApplQueueResolution

Resolution taken when ApplQueueDepth (813) exceeds ApplQueueMax (812) or system specified maximum queue size.

Type: int

Allowed values in ApplQueueResolutionCodeSet:

Code	Name	Description
0	NoActionTaken	No action taken
1	QueueFlushed	Queue flushed
2	OverlayLast	Overlay last
3	EndSession	End session

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

95.2.58 AsgnRptID

Unique identifier for the Assignment Report

Type: String

Used in messages: AssignmentReport

95.2.59 AssignmentMethod

Method under which assignment was conducted

Type: char

Allowed values in AssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	ProRata
R	Random	Random

Used in messages: AssignmentReport

95.2.60 AssignmentUnit

Quantity Increment used in performing assignment.

Type: Qty

Used in messages: AssignmentReport

95.2.61 AttrbGrp

No component usage documentation for AttrbGrp

Name	Mult.	Type	Description
NoInstrAttrib	[1..1]	NumInGroup	
InstrAttribType	[0..1]	CodeSet	
InstrAttribValue	[0..1]	String	

Used in components: InstrumentExtension

95.2.62 AutoAcceptIndicator

Identifies whether or not an allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House.

Type: Boolean

Used in messages: AllocationInstruction, AllocationReport

95.2.63 AvgParPx

Used to express average price as percent of par (used where AvgPx field is expressed in some other way)

Type: Price

Used in messages: AllocationInstruction, AllocationReport, Confirmation

95.2.64 AvgPx

Calculated average price of all fills on this order. For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType (423) of LastPx (3). I.e., AvgPx will contain an average of percent-of-par values (see LastParPx (669)) for issues traded in Yield, Spread or Discount.

Type: Price

Used in groups: OrdListStatGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, TradeCaptureReport

95.2.65 AvgPxIndicator

Average Pricing Indicator

Type: int

Allowed values in AvgPxIndicatorCodeSet:

Code	Name	Description
0	NoAveragePricing	No Average Pricing
1	Trade	Trade is part of an average price group identified by the TradeLinkID
2	LastTrade	Last Trade in the average price group identified by the TradeLinkID

Used in messages: TradeCaptureReport

95.2.66 AvgPxPrecision

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.

Type: int

Used in messages: AllocationInstruction, AllocationReport, Confirmation

95.2.67 BasisFeatureDate

BasisFeatureDate allows requesting firms within fixed income the ability to request an alternative yield-to-worst, -maturity, -extended or other call. This flows through the confirm process. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in messages: ExecutionReport

95.2.68 BasisFeaturePrice

Price for BasisFeatureDate. See BasisFeatureDate (259) (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Price

Used in messages: ExecutionReport

95.2.69 BasisPxType

Code to represent the basis price type

Type: char

Allowed values in BasisPxTypeCodeSet:

Code	Name	Description
2	ClosingPriceAtMorningSession	Closing Price at morning session
3	ClosingPrice	Closing Price
4	CurrentPrice	Current price
5	SQ	SQ
6	VWAPThroughADay	VWAP through a day
7	VWAPThroughAMorningSession	VWAP through a morning session
8	VWAPThroughAnAfternoonSession	VWAP through an afternoon session
9	VWAPThroughADayExcept	VWAP through a day except "YORI" (an opening auction)
A	VWAPThroughAMorningSessionExcept	VWAP through a morning session except "YORI" (an opening auction)
B	VWAPThroughAnAfternoonSessionExcept	VWAP through an afternoon session except "YORI" (an opening auction)
C	Strike	Strike

Code	Name	Description
D	Open	Open
Z	Others	Others

Used in messages: BidRequest

95.2.70 BeginSeqNo

Message sequence number of first message in range to be resent

Type: SeqNum

Used in messages: ResendRequest

95.2.71 BeginString

Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted)

Type: String

Used in components: StandardHeader

95.2.72 BenchmarkCurveCurrency

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)

Type: Currency

Used in components: SpreadOrBenchmarkCurveData

95.2.73 BenchmarkCurveName

Name of benchmark curve.

Type: String

Used in components: SpreadOrBenchmarkCurveData

95.2.74 BenchmarkCurvePoint

Point on benchmark curve. Free form values: e.g. "Y", "7Y", "INTERPOLATED". Sample values: M = combination of a number between 1-12 and a "M" for month Y = combination of number between 1-100 and a "Y" for year} 10Y-OLD = see above, then add "-OLD" when appropriate INTERPOLATED = the point is mathematically derived 2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon See Fixed Income-specific documentation at http://www.fixprotocol.org for additional values. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: SpreadOrBenchmarkCurveData

95.2.75 BenchmarkPrice

Specifies the price of the benchmark.

Type: Price

Used in components: SpreadOrBenchmarkCurveData

95.2.76 BenchmarkPriceType

Identifies type of BenchmarkPrice (662). See PriceType (423) for valid values.

Type: int

Used in components: SpreadOrBenchmarkCurveData

95.2.77 BenchmarkSecurityID

The identifier of the benchmark security, e.g. Treasury against Corporate bond. See SecurityID (tag 48) for description and valid values.

Type: String

Used in components: SpreadOrBenchmarkCurveData

95.2.78 BenchmarkSecurityIDSource

Identifies class or source of the BenchmarkSecurityID (699) value. Required if BenchmarkSecurityID is specified. Same values as the SecurityIDSource (22) field

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in components: SpreadOrBenchmarkCurveData

95.2.79 BidCompReqGrp

No component usage documentation for BidCompReqGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	NumInGroup	
ListID	[0..1]	String	
Side	[0..1]	CodeSet	

Name	Mult.	Type	Description
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
NetGrossInd	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	

Used in messages: BidRequest

95.2.80 BidCompRspGrp

No component usage documentation for BidCompRspGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	NumInGroup	
CommissionData	[1..1]	Component	
ListID	[0..1]	String	
Country	[0..1]	Country	
Side	[0..1]	CodeSet	
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
FairValue	[0..1]	Amt	
NetGrossInd	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: BidResponse

95.2.81 BidDescReqGrp

No component usage documentation for BidDescReqGrp

Name	Mult.	Type	Description
NoBidDescriptors	[1..1]	NumInGroup	
BidDescriptorType	[0..1]	CodeSet	
BidDescriptor	[0..1]	String	
SideValueInd	[0..1]	CodeSet	
LiquidityValue	[0..1]	Amt	
LiquidityNumSecurities	[0..1]	int	
LiquidityPctLow	[0..1]	Percentage	
LiquidityPctHigh	[0..1]	Percentage	
EFPTrackingError	[0..1]	Percentage	
FairValue	[0..1]	Amt	
OutsideIndexPct	[0..1]	Percentage	
ValueOfFutures	[0..1]	Amt	

Used in messages: BidRequest

95.2.82 BidDescriptor

BidDescriptor value. Usage depends upon BidDescriptorTyp (399). If BidDescriptorType = 1 Industrials etc. - Free text If BidDescriptorType =2 "FR" etc. - ISO Country Codes If BidDescriptorType =3 FT00, FT250, STOX - Free text

Type: String

Used in groups: BidDescReqGrp

95.2.83 BidDescriptorType

Code to identify the type of BidDescriptor (400)

Type: int

Allowed values in BidDescriptorTypeCodeSet:

Code	Name	Description
1	Sector	Sector
2	Country	Country
3	Index	Index

Used in groups: BidDescReqGrp

95.2.84 BidForwardPoints

Bid F/X forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.85 BidForwardPoints2

Bid F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.86 BidID

Unique identifier for Bid Response as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day.

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, NewOrderList

95.2.87 BidPx

Bid price/rate

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.88 BidRequestTransType

Identifies the Bid Request message type

Type: char

Allowed values in BidRequestTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New

Used in messages: BidRequest

95.2.89 BidSize

Quantity of bid (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.90 BidSpotRate

Bid F/X spot rate.

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.91 BidTradeType

Code to represent the type of trade

Type: char

Allowed values in BidTradeTypeCodeSet:

Code	Name	Description
A	Agency	Agency
G	VWAPGuarantee	VWAP Guarantee
J	GuaranteedClose	Guaranteed Close
R	RiskTrade	Risk Trade

Used in messages: BidRequest

95.2.92 BidType

Code to identify the type of Bid Request

Type: int

Allowed values in BidTypeCodeSet:

Code	Name	Description
1	NonDisclosed	"Non Disclosed" Style (e.g. US/European)
2	Disclosed	"Disclosed" Style (e.g. Japanese)
3	NoBiddingProcess	No Bidding Process

Used in messages: BidRequest, NewOrderList

95.2.93 BidYield

Bid yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.94 BodyLength

Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)

Type: Length

Used in components: StandardHeader

95.2.95 BookingRefID

Common reference passed to a post-trade booking process (e.g. industry matching utility).

Type: String

Used in messages: AllocationInstruction, AllocationReport

95.2.96 BookingType

Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar).

Type: int

Allowed values in BookingTypeCodeSet:

Code	Name	Description
0	RegularBooking	Regular booking
1	CFD	CFD (Contract For Difference)
2	TotalReturnSwap	Total return swap

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.97 BookingUnit

Indicates what constitutes a bookable unit.

Type: char

Allowed values in BookingUnitCodeSet:

Code	Name	Description
0	EachPartialExecutionIsABookableUnit	Each partial execution is a bookable unit
1	AggregatePartialExecutionsOnThisOrder	Aggregate partial executions on this order, and book one trade per order
2	AggregateExecutionsForThisSymbol	Aggregate executions for this symbol, side, and settlement date

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.98 BusinessRejectReason

Code to identify reason for a Business Message Reject message

Type: int

Allowed values in BusinessRejectReasonCodeSet:

Code	Name	Description
0	Other	Other
1	UnknownID	Unknown ID
2	UnknownSecurity	Unknown Security
3	UnsupportedMessageType	Unsupported Message Type
4	ApplicationNotAvailable	Application not available
5	ConditionallyRequiredFieldMissing	Conditionally Required Field Missing
6	NotAuthorized	Not authorized
7	DeliverToFirmNotAvailableAtThisTime	DeliverTo firm not available at this time

Used in messages: BusinessMessageReject

95.2.99 BusinessRejectRefID

The value of the business-level "ID" field on the message being referenced.

Type: String

Used in messages: BusinessMessageReject

95.2.100 BuyVolume

Quantity bought.

Type: Qty

Used in messages: SecurityStatus

95.2.101 CancellationRights

For CIV – A one character code identifying whether Cancellation rights/Cooling-off period applies

Type: char

Allowed values in CancellationRightsCodeSet:

Code	Name	Description
M	NoWaiverAgreement	No – waiver agreement
N	NoExecutionOnly	No – execution only
O	NoInstitutional	No – institutional.
Y	Yes	Yes

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.102 CardExpDate

The expiry date of the payment card as specified on the card being used for payment.

Type: LocalMktDate

Used in groups: SettlInstGrp

95.2.103 CardHolderName

The name of the payment cardholder as specified on the card being used for payment.

Type: String

Used in groups: SettlInstGrp

95.2.104 CardIssNum

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.

Type: String

Used in groups: SettlInstGrp

95.2.105 CardNumber

The number of the payment card as specified on the card being used for payment.

Type: String

Used in groups: SettlInstGrp

95.2.106 CardStartDate

The start date of the card as specified on the card being used for payment.

Type: LocalMktDate

Used in groups: SettlInstGrp

95.2.107 CashDistribAgentAcctName

Name of account at agent bank for distributions.

Type: String

Used in groups: RgstDistInstGrp

95.2.108 CashDistribAgentAcctNumber

Account number at agent bank for distributions.

Type: String

Used in groups: RgstDistInstGrp

95.2.109 CashDistribAgentCode

BIC (Bank Identification Code–Swift managed) code of agent bank for cash distributions

Type: String

Used in groups: RgstDistInstGrp

95.2.110 CashDistribAgentName

Name of local agent bank if for cash distributions

Type: String

Used in groups: RgstDistInstGrp

95.2.111 CashDistribCurr

Specifies currency to be used for Cash Distributions– see "Appendix 6-A; Valid Currency Codes".

Type: Currency

Used in groups: RgstDistInstGrp

95.2.112 CashDistribPayRef

Free format Payment reference to assist with reconciliation of distributions.

Type: String

Used in groups: RgstDistInstGrp

95.2.113 CashMargin

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.

Type: char

Allowed values in CashMarginCodeSet:

Code	Name	Description
1	Cash	Cash
2	MarginOpen	Margin Open
3	MarginClose	Margin Close

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.114 CashOrderQty

Specifies the approximate order quantity desired in total monetary units vs. as tradeable units (e.g. number of shares). The broker or fund manager (for CIV orders) would be responsible for converting and calculating a tradeable unit (e.g. share) quantity (OrderQty (38)) based upon this amount to be used for the actual order and subsequent messages.

Type: Qty

Used in components: OrderQtyData

95.2.115 CashOutstanding

Starting consideration less repayments

Type: Amt

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse

95.2.116 CFICode

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(461) 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)"

Type: String

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: SettlementInstructionRequest

95.2.117 CheckSum

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)

Type: String

Used in components: StandardTrailer

95.2.118 ClearingBusinessDate

The "Clearing Business Date" referred to by this maintenance request.

Type: LocalMktDate

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions, TradeCaptureReport, TradeCaptureReportRequest

95.2.119 ClearingFeeIndicator

Indicates type of fee being assessed of the customer for trade executions at an exchange. Applicable for futures markets only at this time. (Values source CBOT, CME, NYBOT, and NYMEX):

Type: String

Allowed values in ClearingFeeIndicatorCodeSet:

Code	Name	Description
1	FirstYearDelegate	1st year delegate trading for his own account
2	SecondYearDelegate	2nd year delegate trading for his own account
3	ThirdYearDelegate	3rd year delegate trading for his own account
4	FourthYearDelegate	4th year delegate trading for his own account
5	FifthYearDelegate	5th year delegate trading for his own account
9	SixthYearDelegate	6th year and beyond delegate trading for his own account
B	CBOEMember	CBOE Member
C	NonMemberAndCustomer	Non-member and Customer
E	EquityMemberAndClearingMember	Equity Member and Clearing Member
F	FullAndAssociateMember	Full and Associate Member trading for own account and as floor Brokers
H	Firms106HAnd106J	106.H and 106.J Firms
I	GIM	GIM, IDEM and COM Membership Interest Holders
L	Lessee106FEmployees	Lessee and 106.F Employees
M	AllOtherOwnershipTypes	All other ownership types

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReportAck

95.2.120 ClearingInstruction

Eligibility of this trade for clearing and central counterparty processing

Type: int

Allowed values in ClearingInstructionCodeSet:

Code	Name	Description
0	ProcessNormally	process normally
1	ExcludeFromAllNetting	exclude from all netting

Code	Name	Description
10	AutomaticGiveUpMode	Automatic give-up mode (trade give-up to the give-up destination number specified)
11	QualifiedServiceRepresentativeQSR	Qualified Service Representative (QSR) -
12	CustomerTrade	Customer Trade
13	SelfClearing	Self clearing
2	BilateralNettingOnly	bilateral netting only
3	ExClearing	ex clearing
4	SpecialTrade	special trade
5	MultilateralNetting	multilateral netting
6	ClearAgainstCentralCounterparty	clear against central counterparty
7	ExcludeFromCentralCounterparty	exclude from central counterparty
8	ManualMode	Manual mode (pre-posting and/or pre-giveup)
9	AutomaticPostingMode	Automatic posting mode (trade posting to the position account number specified)

Used in groups: ClrInstGrp

95.2.121 ClientBidID

Unique identifier for a Bid Request as assigned by institution. Uniqueness must be guaranteed within a single trading day.

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, NewOrderList

95.2.122 ClOrdID

Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID(49) or OnBehalfOfCompID(115) 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(11) field.

Type: String

Used in groups: ListOrdGrp, OrdAllocGrp, OrdListStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Email, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderStatusRequest, QuoteRequest, QuoteResponse, RegistrationInstructions, RegistrationInstructionsResponse, SettlementInstructions, TradeCaptureReportRequest

95.2.123 ClOrdLinkID

Permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer or to associate lists submitted to a broker as waves of a larger program trade.

Type: String

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest

95.2.124 ClrInstGrp

No component usage documentation for ClrInstGrp

Name	Mult.	Type	Description
NoClearingInstructions	[1..1]	NumInGroup	
ClearingInstruction	[0..1]	CodeSet	

Used in groups: AllocGrp, TrdCapRptSideGrp

95.2.125 CollAction

Action proposed for an Underlying Instrument instance

Type: int

Allowed values in CollActionCodeSet:

Code	Name	Description
0	Retain	Retain
1	Add	Add
2	Remove	Remove

Used in groups: UndInstrmtCollGrp

95.2.126 CollAsgnID

Collateral Assignment Identifier

Type: String

Used in messages: CollateralAssignment, CollateralResponse

95.2.127 CollAsgnReason

Reason for Collateral Assignment

Type: int

Allowed values in CollAsgnReasonCodeSet:

Code	Name	Description
0	Initial	Initial
1	Scheduled	Scheduled
2	TimeWarning	Time Warning
3	MarginDeficiency	Margin Deficiency
4	MarginExcess	Margin Excess
5	ForwardCollateralDemand	Forward Collateral Demand
6	EventOfDefault	Event of default
7	AdverseTaxEvent	Adverse tax event

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

95.2.128 CollAsgnRefID

Collateral Assignment Identifier to which a transaction refers

Type: String

Used in messages: CollateralAssignment

95.2.129 CollAsgnRejectReason

Collateral Assignment Reject Reason

Type: int

Allowed values in CollAsgnRejectReasonCodeSet:

Code	Name	Description
0	UnknownDeal	Unknown deal (order / trade)
1	UnknownOrInvalidInstrument	Unknown or invalid instrument
2	UnauthorizedTransaction	Unauthorized transaction
3	InsufficientCollateral	Insufficient collateral
4	InvalidTypeOfCollateral	Invalid type of collateral
5	ExcessiveSubstitution	Excessive substitution
99	Other	Other

Used in messages: CollateralResponse

95.2.130 CollAsgnRespType

Collateral Assignment Response Type

Type: int

Allowed values in CollAsgnRespTypeCodeSet:

Code	Name	Description
0	Received	Received
1	Accepted	Accepted
2	Declined	Declined

Code	Name	Description
3	Rejected	Rejected

Used in messages: CollateralResponse

95.2.131 CollAsgnTransType

Collateral Assignment Transaction Type

Type: int

Allowed values in CollAsgnTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Cancel	Cancel
3	Release	Release
4	Reverse	Reverse

Used in messages: CollateralAssignment, CollateralResponse

95.2.132 CollInqQualGrp

No component usage documentation for CollInqQualGrp

Name	Mult.	Type	Description
NoCollInquiryQualifier	[1..1]	NumInGroup	
CollInquiryQualifier	[0..1]	CodeSet	

Used in messages: CollateralInquiry, CollateralInquiryAck

95.2.133 CollInquiryID

Collateral Inquiry Identifier

Type: String

Used in messages: CollateralInquiry, CollateralInquiryAck, CollateralReport

95.2.134 CollInquiryQualifier

Collateral inquiry qualifiers:

Type: int

Allowed values in CollInquiryQualifierCodeSet:

Code	Name	Description
0	TradeDate	TradeDate
1	GCInstrument	GC Instrument
2	CollateralInstrument	CollateralInstrument
3	SubstitutionEligible	Substitution Eligible
4	NotAssigned	Not Assigned
5	PartiallyAssigned	Partially Assigned
6	FullyAssigned	Fully Assigned
7	OutstandingTrades	Outstanding Trades (Today < end date)

Used in groups: CollInqQualGrp

95.2.135 CollInquiryResult

Result returned in response to Collateral Inquiry 4000+ Reserved and available for bi-laterally agreed upon user-defined values

Type: int

Allowed values in CollInquiryResultCodeSet:

Code	Name	Description
0	Successful	Successful (Default)

Code	Name	Description
1	InvalidOrUnknownInstrument	Invalid or unknown instrument
2	InvalidOrUnknownCollateralType	Invalid or unknown collateral type
3	InvalidParties	Invalid parties
4	InvalidTransportTypeRequested	Invalid Transport Type requested
5	InvalidDestinationRequested	Invalid Destination requested
6	NoCollateralFoundForTheTrade-Specified	No collateral found for the trade specified
7	NoCollateralFoundForTheOrder-Specified	No collateral found for the order specified
8	CollateralInquiryTypeNotSupported	Collateral Inquiry type not supported
9	UnauthorizedForCollateralInquiry	Unauthorized for collateral inquiry
99	Other	Other (further information in Text (58) field)

Used in messages: CollateralInquiryAck

95.2.136 CollInquiryStatus

Status of Collateral Inquiry

Type: int

Allowed values in CollInquiryStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithWarnings	Accepted with Warnings
2	Completed	Completed
3	CompletedWithWarnings	Completed with Warnings
4	Rejected	Rejected

Used in messages: CollateralInquiryAck

95.2.137 CollReqID

Collateral Request Identifier

Type: String

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

95.2.138 CollRespID

Collateral Response Identifier

Type: String

Used in messages: CollateralResponse

95.2.139 CollRptID

Collateral Report Identifier

Type: String

Used in messages: CollateralReport

95.2.140 CollStatus

Collateral Status

Type: int

Allowed values in CollStatusCodeSet:

Code	Name	Description
0	Unassigned	Unassigned
1	PartiallyAssigned	Partially Assigned
2	AssignmentProposed	Assignment Proposed
3	Assigned	Assigned (Accepted)
4	Challenged	Challenged

Used in messages: CollateralReport

95.2.141 CommCurrency

Specifies currency to be used for Commission (2) if the Commission currency is different from the Deal Currency - see "Appendix 6-A; Valid Currency Codes".

Type: Currency

Used in components: CommissionData

95.2.142 Commission

Commission. Note if CommType (3) is percentage, Commission of 5% should be represented as .05.

Type: Amt

Used in components: CommissionData

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.143 CommissionData

The CommissionDate component block is used to carry commission information such as the type of commission and the rate.

Name	Mult.	Type	Description
Commission	[0..1]	Amt	
CommType	[0..1]	CodeSet	
CommCurrency	[0..1]	Currency	For CIV - Optional
FundRenewWaiv	[0..1]	CodeSet	For CIV - Optional

Used in groups: AllocGrp, BidCompRspGrp, ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.144 CommType

Commission type

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	per unit (implying shares, par, currency, etc)
2	Percent	percentage
3	Absolute	absolute (total monetary amount)
4	PercentageWaivedCashDiscount	(for CIV buy orders) percentage waived – cash discount
5	PercentageWaivedEnhancedUnits	(for CIV buy orders) percentage waived – enhanced units
6	PointsPerBondOrContract	points per bond or contract [Supply ContractMultiplier (231) in the <Instrument> component block if the object security is denominated in a size other than the industry default - 1000 par for bonds.]

Used in components: CommissionData

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.145 CompIDReqGrp

No component usage documentation for CompIDReqGrp

Name	Mult.	Type	Description
NoCompIDs	[1..1]	NumInGroup	
RefCompID	[0..1]	String	
RefSubID	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	

Used in messages: NetworkCounterpartySystemStatusRequest

95.2.146 CompIDStatGrp

No component usage documentation for CompIDStatGrp

Name	Mult.	Type	Description
NoCompIDs	[1..1]	NumInGroup	
RefCompID	[0..1]	String	

Name	Mult.	Type	Description
RefSubID	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	
StatusValue	[0..1]	CodeSet	
StatusText	[0..1]	String	

Used in messages: NetworkCounterpartySystemStatusResponse

95.2.147 ComplianceID

ID used to represent this transaction for compliance purposes (e.g. OATS reporting).

Type: String

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, TrdCapRptSideGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest

95.2.148 Concession

Provides the reduction in price for the secondary market in Municipals. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.149 ConfirmID

Message reference for Confirmation

Type: String

Used in messages: Confirmation, ConfirmationAck

95.2.150 ConfirmRefID

Reference identifier to be used with ConfirmTransType (666) = Replace or Cancel

Type: String

Used in messages: Confirmation

95.2.151 ConfirmRejReason

Identifies the reason for rejecting a Confirmation

Type: int

Allowed values in ConfirmRejReasonCodeSet:

Code	Name	Description
1	MismatchedAccount	Mismatched account
2	MissingSettlementInstructions	Missing settlement instructions
99	Other	Other

Used in messages: ConfirmationAck

95.2.152 ConfirmReqID

Unique identifier for a Confirmation Request message

Type: String

Used in messages: Confirmation, ConfirmationRequest

95.2.153 ConfirmStatus

Identifies the status of the Confirmation.

Type: int

Allowed values in ConfirmStatusCodeSet:

Code	Name	Description
1	Received	Received

Code	Name	Description
2	MismatchedAccount	Mismatched account
3	MissingSettlementInstructions	Missing settlement instructions
4	Confirmed	Confirmed
5	RequestRejected	Request rejected

Used in messages: Confirmation

95.2.154 ConfirmTransType

Identifies the Confirmation transaction type

Type: int

Allowed values in ConfirmTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Cancel	Cancel

Used in messages: Confirmation

95.2.155 ConfirmType

Identifies the type of Confirmation message being sent

Type: int

Allowed values in ConfirmTypeCodeSet:

Code	Name	Description
1	Status	Status
2	Confirmation	Confirmation
3	ConfirmationRequestRejected	Confirmation Request Rejected (reason can be stated in Text field)

Used in messages: Confirmation, ConfirmationRequest

95.2.156 ContAmtCurr

Specifies currency for the Contract amount if different from the Deal Currency - see "Appendix 6-A; Valid Currency Codes".

Type: Currency

Used in groups: ContAmtGrp

95.2.157 ContAmtGrp

No component usage documentation for ContAmtGrp

Name	Mult.	Type	Description
NoContAmts	[1..1]	NumInGroup	
ContAmtType	[0..1]	CodeSet	
ContAmtValue	[0..1]	float	
ContAmtCurr	[0..1]	Currency	

Used in groups: TrdCapRptSideGrp

Used in messages: ExecutionReport

95.2.158 ContAmtType

Type of ContAmtValue (520). NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather than the commission instructions given in Fields 2/3.

Type: int

Allowed values in ContAmtTypeCodeSet:

Code	Name	Description
1	CommissionAmount	Commission Amount (actual)
10	ExitChargePercent	Exit Charge %
11	FundBasedRenewalCommissionPercent	Fund-based Renewal Commission % (a.k.a. Trail commission)
12	ProjectedFundValue	Projected Fund Value (i.e. for investments intended to realise or exceed a specific future value)

Code	Name	Description
13	FundBasedRenewalCommis-sionOnOrder	Fund-based Renewal Commission Amount (based on Order value)
14	FundBasedRenewalCommissionOn-Fund	Fund-based Renewal Commission Amount (based on Projected Fund value)
15	NetSettlementAmount	Net Settlement Amount
2	CommissionPercent	Commission % (actual)
3	InitialChargeAmount	Initial Charge Amount
4	InitialChargePercent	Initial Charge %
5	DiscountAmount	Discount Amount
6	DiscountPercent	Discount %
7	DilutionLevyAmount	Dilution Levy Amount
8	DilutionLevyPercent	Dilution Levy %
9	ExitChargeAmount	Exit Charge Amount

Used in groups: ContAmtGrp

95.2.159 ContAmtValue

Value of Contract Amount, e.g. a financial amount or percentage as indicated by ContAmtType (59).

Type: float

Used in groups: ContAmtGrp

95.2.160 ContraBroker

Identifies contra broker. Standard NASD market-maker mnemonic is preferred.

Type: String

Used in groups: ContraGrp

95.2.161 ContractMultiplier

Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc). Applicable For Fixed Income, Convertible Bonds, Derivatives, etc. In general quantities for all classes should be expressed in the basic unit of the instrument, e.g. shares for equities, nominal or par amount for bonds, currency for foreign exchange. When quantity is expressed in contracts, e.g. financing transactions and bond trade reporting, ContractMultiplier should contain the number of units in one contract and can be omitted if the multiplier is the default amount for the instrument, i.e. 1,000 par of bonds, 1,000,000 par for financing transactions.

Type: float

Used in components: Instrument

95.2.162 ContractSettlMonth

Specifies when the contract (i.e. MBS/TBA) will settle.

Type: MonthYear

Used in components: Instrument

95.2.163 ContraGrp

No component usage documentation for ContraGrp

Name	Mult.	Type	Description
NoContraBrokers	[1..1]	NumInGroup	
ContraBroker	[0..1]	String	
ContraTrader	[0..1]	String	
ContraTradeQty	[0..1]	Qty	
ContraTradeTime	[0..1]	UTCTimestamp	
ContraLegRefID	[0..1]	String	

Used in messages: ExecutionReport

95.2.164 ContraLegRefID

Unique indicator for a specific leg for the ContraBroker (375).

Type: String

Used in groups: ContraGrp

95.2.165 ContraryInstructionIndicator

Required to be set to true (Y) when a position maintenance request is being performed contrary to current money position. Required when an exercise of an out of the money position is requested or an abandonement (do not exercise) for an in the money position.

Type: Boolean

Used in messages: PositionMaintenanceRequest

95.2.166 ContraTradeQty

Quantity traded with the ContraBroker (375).

Type: Qty

Used in groups: ContraGrp

95.2.167 ContraTrader

Identifies the trader (e.g. "badge number") of the ContraBroker.

Type: String

Used in groups: ContraGrp

95.2.168 ContraTradeTime

Identifies the time of the trade with the ContraBroker (375). (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ContraGrp

95.2.169 CopyMsgIndicator

Indicates whether or not this message is a drop copy of another message.

Type: Boolean

Used in messages: Confirmation, ExecutionReport, TradeCaptureReport

95.2.170 CorporateAction

Identifies the type of Corporate Action

Type: MultipleValueString

Allowed values in CorporateActionCodeSet:

Code	Name	Description
A	ExDividend	Ex-Dividend
B	ExDistribution	Ex-Distribution
C	ExRights	Ex-Rights
D	New	New
E	ExInterest	Ex-Interest

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh, SecurityStatus

95.2.171 Country

ISO Country Code in field

Type: Country

Used in groups: BidCompRspGrp

95.2.172 CountryOfIssue

ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.

Type: Country

Used in components: Instrument

95.2.173 CouponPaymentDate

Date interest is to be paid. Used in identifying Corporate Bond issues. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

95.2.174 CouponRate

The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.

Type: Percentage

Used in components: Instrument

95.2.175 CoveredOrUncovered

Used for derivative products, such as options

Type: int

Allowed values in CoveredOrUncoveredCodeSet:

Code	Name	Description
0	Covered	Covered
1	Uncovered	Uncovered

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.176 CpctyConfGrp

No component usage documentation for CpctyConfGrp

Name	Mult.	Type	Description
NoCapacities	[1..1]	NumInGroup	
OrderCapacity	[1..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	

Name	Mult.	Type	Description
OrderCapacityQty	[1..1]	Qty	

Used in messages: Confirmation

95.2.177 CPProgram

The program under which a commercial paper is issued

Type: int

Allowed values in CPProgramCodeSet:

Code	Name	Description
1	Program3a3	3(a)(3)
2	Program42	4(2)
99	Other	Other

Used in components: Instrument

95.2.178 CPRegType

The registration type of a commercial paper issuance

Type: String

Used in components: Instrument

95.2.179 CreditRating

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)

Type: String

Used in components: Instrument

95.2.180 CrossID

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.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport, NewOrderCross

95.2.181 CrossPercent

Percentage of program that crosses in Currency. Represented as a percentage.

Type: Percentage

Used in messages: BidRequest

95.2.182 CrossPrioritization

Indicates if one side or the other of a cross order should be prioritized. The definition of prioritization is left to the market. In some markets prioritization means which side of the cross order is applied to the market first. In other markets – prioritization may mean that the prioritized side is fully executed (sometimes referred to as the side being protected).

Type: int

Allowed values in CrossPrioritizationCodeSet:

Code	Name	Description
0	None	None
1	BuySideIsPrioritized	Buy side is prioritized
2	SellSideIsPrioritized	Sell side is prioritized

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, NewOrderCross

95.2.183 CrossType

Type of cross being submitted to a market

Type: int

Allowed values in CrossTypeCodeSet:

Code	Name	Description
1	CrossAON	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	CrossIOC	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 (550) field may be used to indicate which side should fully execute in this scenario.
3	CrossOneSide	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	CrossSamePrice	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.

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport, NewOrderCross

95.2.184 CumQty

Total quantity (e.g. number of shares) filled. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

95.2.185 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.

Type: Currency

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RelSymDerivSecGrp, SecListGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, AssignmentReport, BidRequest, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, DerivativeSecurityListRequest, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest

95.2.186 CustOrderCapacity

Capacity of customer placing the order Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).

Type: int

Allowed values in CustOrderCapacityCodeSet:

Code	Name	Description
1	MemberTradingForTheirOwnAccount	Member trading for their own account
2	ClearingFirmTradingForItsProprietaryAccount	Clearing Firm trading for its proprietary account
3	MemberTradingForAnotherMember	Member trading for another member
4	AllOther	All other

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReportAck

95.2.187 CxlQty

Total quantity canceled for this order. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

95.2.188 CxlRejReason

Code to identify reason for cancel rejection

Type: int

Allowed values in CxlRejReasonCodeSet:

Code	Name	Description
0	TooLateToCancel	Too late to cancel
1	UnknownOrder	Unknown order
2	BrokerCredit	Broker / Exchange Option
3	OrderAlreadyInPendingStatus	Order already in Pending Cancel or Pending Replace status
4	UnableToProcessOrderMassCancel-Request	Unable to process Order Mass Cancel Request
5	OrigOrdModTime	OrigOrdModTime (586) did not match last TransactTime (60) of order
6	DuplicateClOrdID	Duplicate ClOrdID (11) received
99	Other	Other

Used in messages: OrderCancelReject

95.2.189 CxlRejResponseTo

Identifies the type of request that a Cancel Reject is in response to

Type: char

Allowed values in CxlRejResponseToCodeSet:

Code	Name	Description
1	OrderCancelRequest	Order Cancel Request
2	OrderCancel	Order Cancel/Replace Request

Used in messages: OrderCancelReject

95.2.190 DatedDate

The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date

Type: LocalMktDate

Used in components: Instrument

95.2.191 DateOfBirth

The date of birth applicable to the individual, e.g. required to open some types of tax-exempt account.

Type: LocalMktDate

Used in groups: RgstDtlsGrp

95.2.192 DayAvgPx

The average price for quantity on a GT order that has traded today.

Type: Price

Used in messages: ExecutionReport

95.2.193 DayBookingInst

Indicates whether or not automatic booking can occur.

Type: char

Allowed values in DayBookingInstCodeSet:

Code	Name	Description
0	Auto	Can trigger booking without reference to the order initiator ("auto")
1	SpeakWithOrderInitiatorBeforeBooking	Speak with order initiator before booking ("speak first")
2	Accumulate	Accumulate

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.194 DayCumQty

Quantity on a GT order that has traded today.

Type: Qty

Used in messages: ExecutionReport

95.2.195 DayOrderQty

For GT orders, the OrderQty (38) less all quantity (adjusted for stock splits) that traded on previous days. DayOrderQty (424) = OrderQty – (CumQty (4) – DayCumQty (425))

Type: Qty

Used in messages: ExecutionReport

95.2.196 DefBidSize

Default Bid Size.

Type: Qty

Used in messages: MassQuote

95.2.197 DefOfferSize

Default Offer Size.

Type: Qty

Used in messages: MassQuote

95.2.198 DeleteReason

Reason for deletion

Type: char

Allowed values in DeleteReasonCodeSet:

Code	Name	Description
0	Cancellation	Cancelation / Trade Bust

Code	Name	Description
1	Error	Error

Used in groups: MDIncGrp

95.2.199 DeliverToCompID

Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID (56) field and the ultimate receiver firm ID in this field.

Type: String

Used in components: StandardHeader

95.2.200 DeliverToLocationID

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

Type: String

Used in components: StandardHeader

95.2.201 DeliverToSubID

Assigned value used to identify specific message recipient (i.e. trader) if the message is delivered by a third party

Type: String

Used in components: StandardHeader

95.2.202 DeliveryDate

Date of delivery.

Type: LocalMktDate

Used in messages: PositionReport

95.2.203 DeliveryForm

Identifies the form of delivery

Type: int

Allowed values in DeliveryFormCodeSet:

Code	Name	Description
1	BookEntry	BookEntry
2	Bearer	Bearer

Used in components: InstrumentExtension

95.2.204 DeliveryType

Identifies type of settlement

Type: int

Allowed values in DeliveryTypeCodeSet:

Code	Name	Description
0	VersusPayment	"Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment
1	Free	"Free": Deliver (if Sell) or Receive (if Buy) Free
2	TriParty	Tri-Party
3	HoldInCustody	Hold In Custody

Used in components: FinancingDetails

95.2.205 Designation

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.

Type: String

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.206 DeskID

Identification of a Market Maker's desk

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp, MDFullGrp, MDIncGrp

95.2.207 DiscretionInst

Code to identify the price a DiscretionOffsetValue (389) is related to and should be mathematically added to

Type: char

Allowed values in DiscretionInstCodeSet:

Code	Name	Description
0	RelatedToDisplayedPrice	Related to displayed price
1	RelatedToMarketPrice	Related to market price
2	RelatedToPrimaryPrice	Related to primary price
3	RelatedToLocalPrimaryPrice	Related to local primary price
4	RelatedToMidpointPrice	Related to midpoint price
5	RelatedToLastTradePrice	Related to last trade price
6	RelatedToVWAP	Related to VWAP

Used in components: DiscretionInstructions

95.2.208 DiscretionInstructions

The presence of DiscretionInstructions component block on an order indicates that the trader wishes to display one price but will accept trades at another price.

Name	Mult.	Type	Description
DiscretionInst	[0..1]	CodeSet	What the discretionary price is related to (e.g. primary price, display price etc)
DiscretionOffsetValue	[0..1]	float	Amount (signed) added to the "related to" price specified via DiscretionInst, in the context of DiscretionOffsetType
DiscretionMoveType	[0..1]	CodeSet	Describes whether discretion price is static/fixed or floats
DiscretionOffsetType	[0..1]	CodeSet	Type of Discretion Offset (e.g. price offset, tick offset etc)
DiscretionLimitType	[0..1]	CodeSet	Specifies the nature of the resulting discretion price (e.g. or better limit, strict limit etc)
DiscretionRoundDirection	[0..1]	CodeSet	If the calculated discretion price is not a valid tick price, specifies how to round the price (e.g. to be more or less aggressive)
DiscretionScope	[0..1]	CodeSet	The scope of "related to" price of the discretion (e.g. local, global etc)

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.209 DiscretionLimitType

Type of Discretion Limit

Type: int

Allowed values in DiscretionLimitTypeCodeSet:

Code	Name	Description
0	OrBetter	Or better (default) - price improvement allowed
1	Strict	Strict – limit is a strict limit
2	OrWorse	Or worse – for a buy the discretion price is a minimum and for a sell the discretion price is a maximum (for use for orders which have a price range)

Used in components: DiscretionInstructions

95.2.210 DiscretionMoveType

Describes whether discretionary price is static or floats

Type: int

Allowed values in DiscretionMoveTypeCodeSet:

Code	Name	Description
0	Floating	Floating (default)
1	Fixed	Fixed

Used in components: DiscretionInstructions

95.2.211 DiscretionOffsetType

Type of Discretion Offset value

Type: int

Allowed values in DiscretionOffsetTypeCodeSet:

Code	Name	Description
0	Price	Price (default)
1	BasisPoints	Basis Points
2	Ticks	Ticks
3	PriceTier	Price Tier / Level

Used in components: DiscretionInstructions

95.2.212 DiscretionOffsetValue

Amount (signed) added to the "related to" price specified via DiscretionInst (388), in the context of DiscretionOffsetType (842) (Prior to FIX 4.4 this field was of type PriceOffset)

Type: float

Used in components: DiscretionInstructions

95.2.213 DiscretionPrice

The current discretionary price of the order

Type: Price

Used in messages: ExecutionReport

95.2.214 DiscretionRoundDirection

If the calculated discretionary price is not a valid tick price, specifies whether to round the price to be more or less aggressive

Type: int

Allowed values in DiscretionRoundDirectionCodeSet:

Code	Name	Description
1	MoreAggressive	More aggressive – on a buy order round the price up to the nearest tick, on a sell round down to the nearest tick
2	MorePassive	More passive – on a buy order round down to nearest tick on a sell order round up to nearest tick

Used in components: DiscretionInstructions

95.2.215 DiscretionScope

The scope of the discretion

Type: int

Allowed values in DiscretionScopeCodeSet:

Code	Name	Description
1	Local	Local (Exchange, ECN, ATS)
2	National	National
3	Global	Global
4	NationalExcludingLocal	National excluding local

Used in components: DiscretionInstructions

95.2.216 DistribPaymentMethod

A code identifying the payment method for a (fractional) distribution. 13 through 998 are reserved for future use Values above 000 are available for use by private agreement among counterparties

Type: int

Allowed values in DistribPaymentMethodCodeSet:

Code	Name	Description
1	CREST	CREST
10	BPAY	BPAY
11	HighValueClearingSystemHVACS	High Value Clearing System (HVACS)
12	ReinvestInFund	Reinvest in fund
2	NSCC	NSCC
3	Euroclear	Euroclear
4	Clearstream	Clearstream
5	Cheque	Cheque
6	TelegraphicTransfer	Telegraphic Transfer
7	FedWire	FedWire
8	DirectCredit	Direct Credit (BECS, BACS)
9	ACHCredit	ACH Credit

Used in groups: RgstDistInstGrp

95.2.217 DistribPercentage

The amount of each distribution to go to this beneficiary, expressed as a percentage

Type: Percentage

Used in groups: RgstDistInstGrp

95.2.218 DKReason

Reason for execution rejection

Type: char

Allowed values in DKReasonCodeSet:

Code	Name	Description
A	UnknownSymbol	Unknown symbol
B	WrongSide	Wrong side
C	QuantityExceedsOrder	Quantity exceeds order
D	NoMatchingOrder	No matching order
E	PriceExceedsLimit	Price exceeds limit
F	CalculationDifference	Calculation difference
Z	Other	Other

Used in messages: DontKnowTrade

95.2.219 DlvyInstGrp

No component usage documentation for DlvyInstGrp

Name	Mult.	Type	Description
NoDlvyInst	[1..1]	NumInGroup	
SettlInstSource	[0..1]	CodeSet	
DlvyInstType	[0..1]	CodeSet	
SettlParties	[0..*]	Group	

Used in components: SettlInstructionsData

95.2.220 DlvyInstType

Used to indicate whether a delivery instruction is used for securities or cash settlement

Type: char

Allowed values in DlvyInstTypeCodeSet:

Code	Name	Description
C	Cash	cash
S	Securities	securities

Used in groups: DlvyInstGrp

95.2.221 DueToRelated

Indicates whether or not the halt was due to the Related Security being halted.

Type: Boolean

Allowed values in DueToRelatedCodeSet:

Code	Name	Description
N	NotRelatedToSecurityHalt	Halt was not related to a halt of the related security
Y	RelatedToSecurityHalt	Halt was due to related security being halted

Used in messages: SecurityStatus

95.2.222 EffectiveTime

Time the details within the message should take effect (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ListOrdGrp, SettlInstGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, SettlementInstructionRequest

95.2.223 EFPTrackingError

Eg Used in EFP trades 2% (EFP – Exchange for Physical). Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

95.2.224 EmailThreadID

Unique identifier for an email thread (new and chain of replies)

Type: String

Used in messages: Email

95.2.225 EmailType

Email message type

Type: char

Allowed values in EmailTypeCodeSet:

Code	Name	Description
0	New	New
1	Reply	Reply
2	AdminReply	Admin Reply

Used in messages: Email

95.2.226 EncodedAllocText

Encoded (non-ASCII characters) representation of the AllocText (6) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field.

Type: data

Used in groups: AllocAckGrp, AllocGrp

95.2.227 EncodedAllocTextLen

Byte length of encoded (non-ASCII characters) EncodedAllocText (36) field.

Type: Length

Used in groups: AllocAckGrp, AllocGrp

95.2.228 EncodedHeadline

Encoded (non-ASCII characters) representation of the Headline (48) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Headline field.

Type: data

Used in messages: News

95.2.229 EncodedHeadlineLen

Byte length of encoded (non-ASCII characters) EncodedHeadline (359) field.

Type: Length

Used in messages: News

95.2.230 EncodedIssuer

Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Issuer field.

Type: data

Used in components: Instrument

95.2.231 EncodedIssuerLen

Byte length of encoded (non-ASCII characters) EncodedIssuer (349) field.

Type: Length

Used in components: Instrument

95.2.232 EncodedLegIssuer

Multileg instrument's individual security's EncodedIssuer. See EncodedIssuer (349) field for description

Type: data

Used in components: InstrumentLeg

95.2.233 EncodedLegIssuerLen

Multileg instrument's individual security's EncodedIssuerLen. See EncodedIssuerLen (348) field for description

Type: Length

Used in components: InstrumentLeg

95.2.234 EncodedLegSecurityDesc

Multileg instrument's individual security's EncodedSecurityDesc. See EncodedSecurityDesc (35) field for description

Type: data

Used in components: InstrumentLeg

95.2.235 EncodedLegSecurityDescLen

Multileg instrument's individual security's EncodedSecurityDescLen. See EncodedSecurityDescLen (350) field for description

Type: Length

Used in components: InstrumentLeg

95.2.236 EncodedListExecInst

Encoded (non-ASCII characters) representation of the ListExecInst (69) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListExecInst field.

Type: data

Used in messages: NewOrderList

95.2.237 EncodedListExecInstLen

Byte length of encoded (non-ASCII characters) EncodedListExecInst (353) field.

Type: Length

Used in messages: NewOrderList

95.2.238 EncodedListStatusText

Encoded (non-ASCII characters) representation of the ListStatusText (444) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListStatusText field.

Type: data

Used in messages: ListStatus

95.2.239 EncodedListStatusTextLen

Byte length of encoded (non-ASCII characters) EncodedListStatusText (446) field.

Type: Length

Used in messages: ListStatus

95.2.240 EncodedSecurityDesc

Encoded (non-ASCII characters) representation of the SecurityDesc (07) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field.

Type: data

Used in components: Instrument

95.2.241 EncodedSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedSecurityDesc (35) field.

Type: Length

Used in components: Instrument

95.2.242 EncodedSubject

Encoded (non-ASCII characters) representation of the Subject (47) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Subject field.

Type: data

Used in messages: Email

95.2.243 EncodedSubjectLen

Byte length of encoded (non-ASCII characters) EncodedSubject (357) field.

Type: Length

Used in messages: Email

95.2.244 EncodedText

Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text field.

Type: data

Used in groups: BidCompRspGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, SecListGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, DerivativeSecurityListRequest, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus

95.2.245 EncodedTextLen

Byte length of encoded (non-ASCII characters) EncodedText (355) field.

Type: Length

Used in groups: BidCompRspGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, SecListGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, DerivativeSecurityListRequest, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus

95.2.246 EncodedUnderlyingIssuer

Encoded (non-ASCII characters) representation of the UnderlyingIssuer (306) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingIssuer field.

Type: data

Used in components: UnderlyingInstrument

95.2.247 EncodedUnderlyingIssuerLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingIssuer (363) field.

Type: Length

Used in components: UnderlyingInstrument

95.2.248 EncodedUnderlyingSecurityDesc

Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc (307) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingSecurityDesc field.

Type: data

Used in components: UnderlyingInstrument

95.2.249 EncodedUnderlyingSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingSecurityDesc (365) field.

Type: Length

Used in components: UnderlyingInstrument

95.2.250 EncryptMethod

Method of encryption

Type: int

Allowed values in EncryptMethodCodeSet:

Code	Name	Description
0	None	None / other
1	PKCS	PKCS (proprietary)
2	DES	DES (ECB mode)
3	PKCSDES	PKCS/DES (proprietary)
4	PGPDES	PGP/DES (defunct)
5	PGPDESMD5	PGP/DES-MD5 (see app note on FIX website)
6	PEM	PEM/DES-MD5 (see app note on FIX website)

Used in messages: Logon

95.2.251 EndAccruedInterestAmt

Accrued Interest Amount applicable to a financing transaction on the End Date.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport

95.2.252 EndCash

Ending dirty cash consideration of a financing deal. i.e. reimbursed to the buyer on the End Date.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport

95.2.253 EndDate

End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral

Type: LocalMktDate

Used in components: FinancingDetails

95.2.254 EndSeqNo

Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).

Type: SeqNum

Used in messages: ResendRequest

95.2.255 EventDate

Date of event

Type: LocalMktDate

Used in groups: EvntGrp

95.2.256 EventPx

Predetermined price of issue at event, if applicable

Type: Price

Used in groups: EvntGrp

95.2.257 EventText

Comments related to the event.

Type: String

Used in groups: EvntGrp

95.2.258 EventType

Code to represent the type of event

Type: int

Allowed values in EventTypeCodeSet:

Code	Name	Description
1	Put	Put
2	Call	Call
3	Tender	Tender
4	SinkingFundCall	Sinking Fund Call
99	Other	Other

Used in groups: EvntGrp

95.2.259 EvntGrp

No component usage documentation for EvntGrp

Name	Mult.	Type	Description
NoEvents	[1..1]	NumInGroup	
EventType	[0..1]	CodeSet	
EventDate	[0..1]	LocalMktDate	
EventPx	[0..1]	Price	
EventText	[0..1]	String	

Used in components: Instrument

95.2.260 ExchangeForPhysical

Indicates whether or not to exchange for physical.

Type: Boolean

Allowed values in ExchangeForPhysicalCodeSet:

Code	Name	Description
N	False	False
Y	True	True

Used in messages: BidRequest

95.2.261 ExchangeRule

Used to report any exchange rules that apply to this trade. Primarily intended for US futures markets. Certain trading practices are permitted by the CFTC, such as large lot trading, block trading, all or none trades. If the rules are used, the exchanges are required to indicate these rules on the trade.

Type: String

Used in groups: TrdCapRptSideGrp

95.2.262 ExDate

The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity). (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in groups: TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

95.2.263 ExDestination

Execution destination as defined by institution when order is entered. Valid values: See "Appendix 6-C"

Type: Exchange

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

95.2.264 ExecAllocGrp

No component usage documentation for ExecAllocGrp

Name	Mult.	Type	Description
NoExecs	[1..1]	NumInGroup	
LastQty	[0..1]	Qty	
ExecID	[0..1]	String	
SecondaryExecID	[0..1]	String	
LastPx	[0..1]	Price	
LastParPx	[0..1]	Price	
LastCapacity	[0..1]	CodeSet	

Used in messages: AllocationInstruction, AllocationReport

95.2.265 ExecCollGrp

No component usage documentation for ExecCollGrp

Name	Mult.	Type	Description
NoExecs	[1..1]	NumInGroup	
ExecID	[0..1]	String	

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse

95.2.266 ExecID

Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (50) =I (Order Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ExecAllocGrp, ExecCollGrp

Used in messages: DontKnowTrade, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.267 ExecInst

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.

Type: MultipleValueString

Allowed values in ExecInstCodeSet:

Code	Name	Description
0	StayOnOfferSide	Stay on offerside
1	NotHeld	Not held
2	Work	Work
3	GoAlong	Go along
4	OverTheDay	Over the day
5	Held	Held
6	ParticipateDoNotInitiate	Participate don't initiate
7	StrictScale	Strict scale
8	TryToScale	Try to scale
9	StayOnBidSide	Stay on bidside
A	NoCross	No cross (cross is forbidden)
B	OKToCross	OK to cross
C	CallFirst	Call first
D	PercentOfVolume	Percent of volume "(indicates that the sender does not want to be all the volume on the floor vs. a specific percentage)"
E	DoNotIncrease	Do not increase - DNI

Code	Name	Description
F	DoNotReduce	Do not reduce - DNR
G	AllOrNone	All or none - AON
H	ReinstateOnSystemFailure	Reinstate on System Failure (mutually exclusive with Q)
I	InstitutionsOnly	Institutions only
J	ReinstateOnTradingHalt	Reinstate on Trading Halt (mutually exclusive with K)
K	CancelOnTradingHalt	Cancel on Trading Halt (mutually exclusive with L)
L	LastPeg	Last peg (last sale)
M	MidPricePeg	Mid-price peg (midprice of inside quote)
N	NonNegotiable	Non-negotiable
O	OpeningPeg	Opening peg
P	MarketPeg	Market peg
Q	CancelOnSystemFailure	Cancel on System Failure (mutually exclusive with H)
R	PrimaryPeg	Primary peg (primary market - buy at bid/sell at offer)
S	Suspend	Suspend
U	CustomerDisplayInstruction	Customer Display Instruction (Rule11Ac1-1/4)
V	Netting	Netting (for Forex)
W	PegToVWAP	Peg to VWAP
X	TradeAlong	Trade Along
Y	TryToStop	Try to Stop
Z	CancelIfNotBest	Cancel if Not Best
a	TrailingStopPeg	Trailing Stop Peg
b	StrictLimit	Strict Limit (No Price Improvement)
c	IgnorePriceValidityChecks	Ignore Price Validity Checks
d	PegToLimitPrice	Peg to Limit Price
e	WorkToTargetStrategy	Work to Target Strategy

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, TrdCapRptSideGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.268 ExecPriceAdjustment

For CIV the amount or percentage by which the fund unit/share price was adjusted, as indicated by ExecPriceType (484)

Type: float

Used in messages: ExecutionReport

95.2.269 ExecPriceType

For CIV - Identifies how the execution price LastPx (3) was calculated from the fund unit/share price(s) calculated at the fund valuation point

Type: char

Allowed values in ExecPriceTypeCodeSet:

Code	Name	Description
B	BidPrice	Bid price
C	CreationPrice	Creation price
D	CreationPricePlusAdjustmentPercent	Creation price plus adjustment %
E	CreationPricePlusAdjustmentAmount	Creation price plus adjustment amount
O	OfferPrice	Offer price
P	OfferPriceMinusAdjustmentPercent	Offer price minus adjustment %
Q	OfferPriceMinusAdjustmentAmount	Offer price minus adjustment amount
S	SinglePrice	Single price

Used in messages: ExecutionReport

95.2.270 ExecRefID

Reference identifier used with Trade Cancel and Trade Correct execution types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: ExecutionReport

95.2.271 ExecRestatementReason

Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when communicating an unsolicited cancel.

Type: int

Allowed values in ExecRestatementReasonCodeSet:

Code	Name	Description
0	GTCorporateAction	GT Corporate action
1	GTRenewal	GT renewal / restatement (no corporate action)
10	WarehouseRecap	Warehouse recap
2	VerbalChange	Verbal change
3	RepricingOfOrder	Repricing of order
4	BrokerOption	Broker option
5	PartialDeclineOfOrderQty	Partial decline of OrderQty (e.g. exchange-initiated partial cancel)
6	CancelOnTradingHalt	Cancel on Trading Halt
7	CancelOnSystemFailure	Cancel on System Failure
8	Market	Market (Exchange) Option
9	Canceled	Canceled, Not Best
99	Other	Other

Used in messages: ExecutionReport, TradeCaptureReport

95.2.272 ExecType

Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled) *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***

Type: char

Allowed values in ExecTypeCodeSet:

Code	Name	Description
0	New	New
3	DoneForDay	Done for day
4	Canceled	Canceled
5	Replaced	Replace
6	PendingCancel	Pending Cancel (e.g. result of Order Cancel Request)
7	Stopped	Stopped

Code	Name	Description
8	Rejected	Rejected
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	Restated	Restated (ExecutionRpt sent unsolicited by sellside, with ExecRestatementReason (378) set)
E	PendingReplace	Pending Replace (e.g. result of Order Cancel/Replace Request)
F	Trade	Trade (partial fill or fill)
G	TradeCorrect	Trade Correct (formerly an ExecTransType (20))
H	TradeCancel	Trade Cancel (formerly an ExecTransType)
I	OrderStatus	Order Status (formerly an ExecTransType)

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.273 ExecValuationPoint

For CIV - a date and time stamp to indicate the fund valuation point with respect to which an order was priced by the fund manager.

Type: UTCTimestamp

Used in messages: ExecutionReport

95.2.274 ExerciseMethod

Exercise Method used to in performing assignment

Type: char

Allowed values in ExerciseMethodCodeSet:

Code	Name	Description
A	Automatic	Automatic
M	Manual	Manual

Used in messages: AssignmentReport

95.2.275 ExpirationCycle

Part of trading cycle when an instrument expires. Field is applicable for derivatives.

Type: int

Allowed values in ExpirationCycleCodeSet:

Code	Name	Description
0	ExpireOnTradingSessionClose	Expire on trading session close (default)
1	ExpireOnTradingSessionOpen	Expire on trading session open

Used in groups: RelSymDerivSecGrp, SecListGrp

Used in messages: SecurityDefinition, SecurityDefinitionRequest

95.2.276 ExpireDate

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

Type: LocalMktDate

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: AssignmentReport, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.277 ExpireTime

Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT") The meaning of expiration is specific to the context where the field is used. For orders, this is the expiration time of a Good Til Date TimeInForce. For Quotes - this is the expiration of the quote. Expiration time is provided across the quote message dialog to control the length of time of the overall quoting process. For collateral requests, this is the time by which collateral must be assigned. For collateral assignments, this is the time by which a response to the assignment is expected.

Type: UTCTimestamp

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp, SettlInstGrp

Used in messages: CollateralAssignment, CollateralRequest, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, QuoteStatusReport, SettlementInstructionRequest

95.2.278 Factor

For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than . In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: float

Used in components: Instrument

95.2.279 FairValue

Used in EFP trades

Type: Amt

Used in groups: BidCompRspGrp, BidDescReqGrp

95.2.280 FinancialStatus

Identifies a firm's financial status

Type: MultipleValueString

Allowed values in FinancialStatusCodeSet:

Code	Name	Description
1	Bankrupt	Bankrupt
2	PendingDelisting	Pending delisting

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh, SecurityStatus

95.2.281 FinancingDetails

Component block is optionally used only for financing deals to identify the legal agreement under which the deal was made and other unique characteristics of the transaction. The AgreementDesc field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan – Amended 1998, for example.

Name	Mult.	Type	Description
AgreementDesc	[0..1]	String	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal
AgreementID	[0..1]	String	A common reference to the applicable standing agreement between the principals
AgreementDate	[0..1]	LocalMktDate	A reference to the date the underlying agreement was executed.
AgreementCurrency	[0..1]	Currency	Currency of the underlying agreement.
TerminationType	[0..1]	CodeSet	For Repos the timing or method for terminating the agreement.
StartDate	[0..1]	LocalMktDate	Settlement date of the beginning of the deal
EndDate	[0..1]	LocalMktDate	Repayment / repurchase date
DeliveryType	[0..1]	CodeSet	Delivery or custody arrangement for the underlying securities
MarginRatio	[0..1]	Percentage	Percentage of cash value that underlying security collateral must meet.

Used in groups: QuotCxlEntriesGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, IOI, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityListRequest, TradeCaptureReport, TradeCaptureReportRequest

95.2.282 ForexReq

Indicates request for forex accommodation trade to be executed along with security transaction.

Type: Boolean

Allowed values in ForexReqCodeSet:

Code	Name	Description
N	DoNotExecuteForexAfterSecurity-Trade	Do not execute Forex after security trade
Y	ExecuteForexAfterSecurityTrade	Execute Forex after security trade

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: BidRequest, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.283 FundRenewWaiv

A one character code identifying whether the Fund based renewal commission is to be waived.

Type: char

Allowed values in FundRenewWaivCodeSet:

Code	Name	Description
N	No	No
Y	Yes	Yes

Used in components: CommissionData

95.2.284 GapFillFlag

Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.

Type: Boolean

Allowed values in GapFillFlagCodeSet:

Code	Name	Description
N	SequenceReset	Sequence Reset, ignore MsgSeqNum
Y	GapFillMessage	Gap Fill message, MsgSeqNum field valid

Used in messages: SequenceReset

95.2.285 GrossTradeAmt

Total amount traded (e.g. CumQty (4) * AvgPx (6)) expressed in units of currency.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.286 GTBookingInst

Code to identify whether to book out executions on a part-filled GT order on the day of execution or to accumulate

Type: int

Allowed values in GTBookingInstCodeSet:

Code	Name	Description
0	BookOutAllTradesOnDayOfExecution	book out all trades on day of execution
1	AccumulateUntilFilledOrExpired	accumulate executions until order is filled or expires
2	AccumulateUntilVerballlyNotifiedOtherwise	accumulate until verbally notified otherwise

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.287 HaltReason

Denotes the reason for the Opening Delay or Trading Halt

Type: char

Allowed values in HaltReasonCodeSet:

Code	Name	Description
D	NewsDissemination	News Dissemination
E	OrderInflux	Order Influx

Code	Name	Description
I	OrderImbalance	Order Imbalance
M	AdditionalInformation	Additional Information
P	NewsPending	News Pending
X	EquipmentChangeover	Equipment Changeover

Used in messages: SecurityStatus

95.2.288 HandlInst

Instructions for order handling on Broker trading floor

Type: char

Allowed values in HandlInstCodeSet:

Code	Name	Description
1	AutomatedExecutionNoIntervention	Automated execution order, private, no Broker intervention
2	AutomatedExecutionInterventionOK	Automated execution order, public, Broker intervention OK
3	ManualOrder	Manual order, best execution

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.289 Headline

The headline of a News message

Type: String

Used in messages: News

95.2.290 HeartBtInt

Heartbeat interval (seconds)

Type: int

Used in messages: Logon

95.2.291 HighPx

Represents an indication of the high end of the price range for a security prior to the open or reopen

Type: Price

Used in messages: SecurityStatus

95.2.292 HopCompID

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.

Type: String

Used in groups: Hop

95.2.293 Hop

No component usage documentation for Hop

Name	Mult.	Type	Description
NoHops	[1..1]	NumInGroup	
HopCompID	[0..1]	String	
HopSendingTime	[0..1]	UTCTimestamp	
HopRefID	[0..1]	SeqNum	

Used in components: StandardHeader

95.2.294 HopRefID

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.

Type: SeqNum

Used in groups: Hop

95.2.295 HopSendingTime

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.

Type: UTCTimestamp

Used in groups: Hop

95.2.296 IncTaxInd

Code to represent whether value is net (inclusive of tax) or gross

Type: int

Allowed values in IncTaxIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in messages: BidRequest

95.2.297 IndividualAllocID

Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount).

Type: String

Used in groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Used in messages: Confirmation, ConfirmationRequest

95.2.298 IndividualAllocRejCode

Identified reason for rejecting an individual AllocAccount (79) detail. Same values as AllocRejCode (88)

Type: int

Allowed values in AllocRejCodeCodeSet:

Code	Name	Description
0	UnknownAccount	unknown account(s)
1	IncorrectQuantity	incorrect quantity
10	UnknownOrStaleExecID	unknown or stale ExecID (17)
11	MismatchedData	mismatched data value (further in Note 58=)
12	UnknownClOrdID	unknown ClOrdID (11)
13	WarehouseRequestRejected	warehouse request rejected
2	IncorrectAveragegPrice	incorrect average price
3	UnknownExecutingBrokerMnemonic	unknown executing broker mnemonic
4	CommissionDifference	commission difference
5	UnknownOrderID	unknown OrderID (37)
6	UnknownListID	unknown ListID (66)
7	OtherSeeText	other (further in Note 58=)
8	IncorrectAllocatedQuantity	incorrect allocated quantity
9	CalculationDifference	calculation difference

Used in groups: AllocAckGrp

95.2.299 InstrAttribType

Code to represent the type of instrument attribute

Type: int

Allowed values in InstrAttribTypeCodeSet:

Code	Name	Description
1	Flat	Flat (securities pay interest on a current basis but are traded without interest)

Code	Name	Description
10	OriginalIssueDiscount	Original issue discount
11	Callable	Callable, puttable
12	EscrowedToMaturity	Escrowed to Maturity
13	EscrowedToRedemptionDate	Escrowed to redemption date – callable. Supply redemption date in the InstrAttribValue (872) field
14	PreRefunded	Prerefunded
15	InDefault	In default
16	Unrated	Unrated
17	Taxable	Taxable
18	Indexed	Indexed
19	SubjectToAlternativeMinimumTax	Subject to Alternative Minimum Tax
2	ZeroCoupon	Zero coupon
20	OriginalIssueDiscountPrice	Original issue discount price. Supply price in the InstrAttribValue (872) field
21	CallableBelowMaturityValue	Callable below maturity value
22	CallableWithoutNotice	Callable without notice by mail to holder unless registered
3	InterestBearing	Interest bearing (for Euro commercial paper when not issued at discount)
4	NoPeriodicPayments	No periodic payments
5	VariableRate	Variable rate
6	LessFeeForPut	Less fee for put
7	SteppedCoupon	Stepped coupon
8	CouponPeriod	Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue (872) field
9	When	When [and if] issued
99	Text	Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field

Used in groups: AttrbGrp

95.2.300 InstrAttribValue

Attribute value appropriate to the InstrAttribType (87) field.

Type: String

Used in groups: AttrbGrp

95.2.301 InstrmtGrp

No component usage documentation for InstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[0..1]	Component	

Used in messages: Email, News

95.2.302 InstrmtLegExecGrp

No component usage documentation for InstrmtLegExecGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegQty	[0..1]	Qty	
LegSwapType	[0..1]	CodeSet	
LegStipulations	[0..*]	Group	
LegPositionEffect	[0..1]	char	
LegCoveredOrUncovered	[0..1]	int	
NestedParties	[0..*]	Group	
LegRefID	[0..1]	String	
LegPrice	[0..1]	Price	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	
LegLastPx	[0..1]	Price	

Used in messages: ExecutionReport

95.2.303 InstrmtLegGrp

No component usage documentation for InstrmtLegGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	

Used in groups: InstrmtMDReqGrp, MDIncGrp, QuotCxlEntriesGrp, QuotEntryAckGrp, QuotEntryGrp, RFQReqGrp, RelSymDerivSecGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, Email, MarketDataSnapshotFullRefresh, NewOrderCross, News, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.304 InstrmtLegIOIGrp

No component usage documentation for InstrmtLegIOIGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegIOIQty	[0..1]	String	
LegStipulations	[0..*]	Group	

Used in messages: IOI

95.2.305 InstrmtLegSecListGrp

No component usage documentation for InstrmtLegSecListGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegSwapType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegSettlType	[0..1]	char	
LegStipulations	[0..*]	Group	
LegBenchmarkCurveData	[0..1]	Component	

Used in groups: SecListGrp

95.2.306 InstrmtMDReqGrp

No component usage documentation for InstrmtMDReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[1..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	

Used in messages: MarketDataRequest

95.2.307 InstrmtStrkPxGrp

No component usage documentation for InstrmtStrkPxGrp

Name	Mult.	Type	Description
NoStrikes	[1..1]	NumInGroup	
Instrument	[1..1]	Component	

Used in messages: ListStrikePrice

95.2.308 InstrRegistry

The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded.

Type: String

Used in components: Instrument

95.2.309 Instrument

The Instrument component block contains all the fields commonly used to describe a security or instrument. Typically the data elements in this component block are considered the static data of a security, data that may be commonly found in a security master database. The Instrument component block can be used to describe any asset type supported by FIX.

Name	Mult.	Type	Description
Symbol	[0..1]	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol.
SymbolSfx	[0..1]	String	Used in Fixed Income with a value of "WI" to indicate "When Issued" for a security to be reissued under an old CUSIP or ISIN or with a value of "CD" to indicate a EUCP with lump-sum interest rather than discount price.
SecurityID	[0..1]	String	Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified.
SecurityIDSource	[0..1]	CodeSet	Required if SecurityID is specified.
SecAltIDGrp	[0..*]	Group	Number of alternate Security Identifiers
Product	[0..1]	CodeSet	Indicates the type of product the security is associated with (high-level category)
CFICode	[0..1]	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments.
SecurityType	[0..1]	CodeSet	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.)
SecuritySubType	[0..1]	String	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="MLEG"). If specified, SecurityType is required.

Name	Mult.	Type	Description
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures). Note MaturityDate (a full date) can also be specified.
MaturityDate	[0..1]	LocalMktDate	Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).may use MaturityMonthYear and/or this field. When using MaturityMonthYear, it is recommended that markets and sell sides report the MaturityDate on all outbound messages as a means of data enrichment.
PutOrCall	[0..1]	CodeSet	For Options.
CouponPaymentDate	[0..1]	LocalMktDate	Date interest is to be paid. Used in identifying Corporate Bond issues.
IssueDate	[0..1]	LocalMktDate	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.
RepoCollateralSecurityType	[0..1]	String	(Deprecated, use UnderlyingSecurityType (310))
RepurchaseTerm	[0..1]	int	(Deprecated, use TerminationType (788))
RepurchaseRate	[0..1]	Percentage	(Deprecated, use Price (44))
Factor	[0..1]	float	For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value
CreditRating	[0..1]	String	
InstrRegistry	[0..1]	String	The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded. Can be used in conjunction with ISIN to address ISIN uniqueness issues.
CountryOfIssue	[0..1]	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.

Name	Mult.	Type	Description
StateOrProvinceOfIssue	[0..1]	String	A two-character state or province abbreviation.
LocaleOfIssue	[0..1]	String	The three-character IATA code for a locale (e.g. airport code for Municipal Bonds).
RedemptionDate	[0..1]	LocalMktDate	(Deprecated, use YieldRedemptionDate (696) in <YieldData> component block)
StrikePrice	[0..1]	Price	Used for derivatives, such as options and covered warrants
StrikeCurrency	[0..1]	Currency	Used for derivatives
OptAttribute	[0..1]	char	Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying. Should not be used to indicate type of option - use the CFICode[461] for this purpose.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	Percentage	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	Length	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	Length	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Pool	[0..1]	String	Identifies MBS / ABS pool
ContractSettlMonth	[0..1]	MonthYear	Must be present for MBS/TBA
CPProgram	[0..1]	CodeSet	The program under which a commercial paper is issued
CPRegType	[0..1]	String	The registration type of a commercial paper issuance
EvntGrp	[0..*]	Group	Number of repeating EventType group entries.

Name	Mult.	Type	Description
DatedDate	[0..1]	LocalMktDate	If different from IssueDate
InterestAccrualDate	[0..1]	LocalMktDate	If different from IssueDate and DatedDate

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, SecListGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.310 InstrumentExtension

The InstrumentExtension component block identifies additional security attributes that are more commonly found for Fixed Income securities.

Name	Mult.	Type	Description
DeliveryForm	[0..1]	CodeSet	Identifies the form of delivery.
PctAtRisk	[0..1]	Percentage	Percent at risk due to lowest possible call.
AttrbGrp	[0..*]	Group	Number of repeating InstrAttrib group entries.

Used in groups: RelSymDerivSecGrp, SecListGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReportRequest

95.2.311 InstrumentLeg

The InstrumentLeg component block, like the Instrument component block, contains all the fields commonly used to describe a security or instrument. In the case of the InstrumentLeg component block it describes a security used in multileg-oriented messages.

Name	Mult.	Type	Description
LegSymbol	[0..1]	String	
LegSymbolSfx	[0..1]	String	
LegSecurityID	[0..1]	String	
LegSecurityIDSource	[0..1]	CodeSet	
LegSecAltIDGrp	[0..*]	Group	
LegProduct	[0..1]	int	
LegCFICode	[0..1]	String	
LegSecurityType	[0..1]	String	
LegSecuritySubType	[0..1]	String	
LegMaturityMonthYear	[0..1]	MonthYear	
LegMaturityDate	[0..1]	LocalMktDate	
LegCouponPaymentDate	[0..1]	LocalMktDate	
LegIssueDate	[0..1]	LocalMktDate	
LegRepoCollateralSecurityType	[0..1]	String	(Deprecated, not applicable/used for Repos)
LegRepurchaseTerm	[0..1]	int	(Deprecated, not applicable/used for Repos)
LegRepurchaseRate	[0..1]	Percentage	(Deprecated, not applicable/used for Repos)
LegFactor	[0..1]	float	
LegCreditRating	[0..1]	String	
LegInstrRegistry	[0..1]	String	
LegCountryOfIssue	[0..1]	Country	
LegStateOrProvinceOfIssue	[0..1]	String	
LegLocaleOfIssue	[0..1]	String	
LegRedemptionDate	[0..1]	LocalMktDate	(Deprecated, use YieldRedemptionDate (696) in <YieldData> component block)
LegStrikePrice	[0..1]	Price	
LegStrikeCurrency	[0..1]	Currency	
LegOptAttribute	[0..1]	char	
LegContractMultiplier	[0..1]	float	
LegCouponRate	[0..1]	Percentage	

Name	Mult.	Type	Description
LegSecurityExchange	[0..1]	Exchange	
LegIssuer	[0..1]	String	
EncodedLegIssuerLen	[0..1]	Length	
EncodedLegIssuer	[0..1]	data	
LegSecurityDesc	[0..1]	String	
EncodedLegSecurityDescLen	[0..1]	Length	
EncodedLegSecurityDesc	[0..1]	data	
LegRatioQty	[0..1]	float	Specific to the <InstrumentLeg> (not in <Instrument>)
LegSide	[0..1]	char	Specific to the <InstrumentLeg> (not in <Instrument>)
LegCurrency	[0..1]	Currency	Specific to the <InstrumentLeg> (not in <Instrument>)
LegPool	[0..1]	String	Identifies MBS / ABS pool
LegDatedDate	[0..1]	LocalMktDate	
LegContractSettlMonth	[0..1]	MonthYear	
LegInterestAccrualDate	[0..1]	LocalMktDate	

Used in groups: InstrmtLegExecGrp, InstrmtLegGrp, InstrmtLegIOIGrp, InstrmtLegSecListGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.312 InterestAccrualDate

The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date

Type: LocalMktDate

Used in components: Instrument

95.2.313 InterestAtMaturity

Amount of interest (i.e. lump-sum) at maturity.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.314 InvestorCountryOfResidence

The ISO 366 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes.

Type: Country

Used in groups: RgstDtlsGrp

95.2.315 InViewOfCommon

Indicates whether or not the halt was due to Common Stock trading being halted.

Type: Boolean

Allowed values in InViewOfCommonCodeSet:

Code	Name	Description
N	HaltWasNotRelatedToA-HaltOfTheCommonStock	Halt was not related to a halt of the common stock
Y	HaltWasDueToCommonStockBeing-Halted	Halt was due to common stock being halted

Used in messages: SecurityStatus

95.2.316 IOIID

Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, IOI, MultilegOrderCancelReplace, NewOrder-Cross, NewOrderMultileg, NewOrderSingle, QuoteResponse

95.2.317 IOINaturalFlag

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.

Type: Boolean

Allowed values in IOINaturalFlagCodeSet:

Code	Name	Description
N	NotNatural	Not natural
Y	Natural	Natural

Used in messages: IOI

95.2.318 IOIQltyInd

Relative quality of indication

Type: char

Allowed values in IOIQltyIndCodeSet:

Code	Name	Description
H	High	High
L	Low	Low
M	Medium	Medium

Used in messages: IOI

95.2.319 IOIQty

Quantity (e.g. number of shares) in numeric form or relative size.

Type: String

Allowed values in IOIQtyCodeSet:

Code	Name	Description
L	Large	Large
M	Medium	Medium
S	Small	Small

Used in messages: IOI

95.2.320 IOIQualGrp

No component usage documentation for IOIQualGrp

Name	Mult.	Type	Description
NoIOIQualifiers	[1..1]	NumInGroup	
IOIQualifier	[0..1]	CodeSet	

Used in messages: IOI

95.2.321 IOIQualifier

Code to qualify IOI use

Type: char

Allowed values in IOIQualifierCodeSet:

Code	Name	Description
A	AllOrNone	All or none
B	MarketOnClose	Market On Close (MOC) (held to close)
C	AtTheClose	At the close (around/not held to close)
D	VWAP	VWAP (Volume Weighted Avg Price)
I	InTouchWith	In touch with
L	Limit	Limit
M	MoreBehind	More behind
O	AtTheOpen	At the open
P	TakingAPosition	Taking a position
Q	AtTheMarket	At the Market (previously called Current Quote)
R	ReadyToTrade	Ready to trade
S	PortfolioShown	Portfolio shown
T	ThroughTheDay	Through the day
V	Versus	Versus
W	Indication	Indication - Working away
X	CrossingOpportunity	Crossing opportunity
Y	AtTheMidpoint	At the Midpoint
Z	PreOpen	Pre-open

Code	Name	Description

Used in groups: IOIQualGrp

95.2.322 IOIRefID

Reference identifier used with CANCEL and REPLACE, transaction types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: IOI

95.2.323 IOITransType

Identifies IOI message transaction type

Type: char

Allowed values in IOITransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Used in messages: IOI

95.2.324 IssueDate

The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date") (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

95.2.325 Issuer

Name of security issuer (e.g. International Business Machines, GNMA). see also Volume 7: "PRODUCT: FIXED INCOME - Euro Issuer Values"

Type: String

Used in components: Instrument

95.2.326 LastCapacity

Broker capacity in order execution

Type: char

Allowed values in LastCapacityCodeSet:

Code	Name	Description
1	Agent	Agent
2	CrossAsAgent	Cross as agent
3	CrossAsPrincipal	Cross as principal
4	Principal	Principal

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport

95.2.327 LastForwardPoints

F/X forward points added to LastSpotRate(194). May be a negative value.

Type: PriceOffset

Used in messages: ExecutionReport, TradeCaptureReport

95.2.328 LastForwardPoints2

F/X forward points of the future part of an F/X swap order added to LastSpotRate(194). May be a negative value.

Type: PriceOffset

Used in messages: ExecutionReport

95.2.329 LastFragment

Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation, such as Allocation Instruction, Mass Quote, Security List, Derivative Security List

Type: Boolean

Allowed values in LastFragmentCodeSet:

Code	Name	Description
N	NotLastMessage	Not last message
Y	LastMessage	Last message

Used in groups: QuotSetAckGrp, QuotSetGrp

Used in messages: AllocationInstruction, AllocationReport, DerivativeSecurityList, ListStatus, ListStrikePrice, NewOrderList, SecurityList, SecurityTypes

95.2.330 LastLiquidityInd

Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.

Type: int

Allowed values in LastLiquidityIndCodeSet:

Code	Name	Description
1	AddedLiquidity	Added Liquidity
2	RemovedLiquidity	Removed Liquidity
3	LiquidityRoutedOut	Liquidity Routed Out

Used in messages: ExecutionReport

95.2.331 LastMkt

Market of execution for last fill, or an indication of the market where an order was routed Valid values: See "Appendix 6-C"

Type: Exchange

Used in messages: Advertisement, AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, TradeCaptureReport

95.2.332 LastMsgSeqNumProcessed

The last MsgSeqNum (34) value received by the FIX engine and processed by downstream application, such as trading engine or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.

Type: SeqNum

Used in components: StandardHeader

95.2.333 LastNetworkResponseID

Identifier of the previous Network Response message sent to a counterparty, used to allow incremental updates.

Type: String

Used in messages: NetworkCounterpartySystemStatusResponse

95.2.334 LastParPx

Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx (3) is expressed in Yield, Spread, Discount or any other type. Usage: Execution Report and Allocation Report repeating executions block (from sellside).

Type: Price

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport, TradeCaptureReport

95.2.335 LastPx

Price of this (last) fill.

Type: Price

Used in groups: ExecAllocGrp

Used in messages: DontKnowTrade, ExecutionReport, SecurityStatus, TradeCaptureReport

95.2.336 LastQty

Quantity (e.g. shares) bought/sold on this (last) fill. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ExecAllocGrp

Used in messages: DontKnowTrade, ExecutionReport, TradeCaptureReport

95.2.337 LastRptRequested

Indicates whether this message is that last report message in response to a request, such as Order Mass Status Request.

Type: Boolean

Used in messages: AssignmentReport, CollateralReport, ExecutionReport, TradeCaptureReport

95.2.338 LastSpotRate

F/X spot rate.

Type: Price

Used in messages: ExecutionReport, TradeCaptureReport

95.2.339 LastUpdateTime

Timestamp of last update to data item (or creation if no updates made since creation).

Type: UTCTimestamp

Used in groups: SettlInstGrp

Used in messages: SettlementInstructionRequest

95.2.340 LeavesQty

Quantity open for further execution. If the OrdStatus (39) is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) – CumQty (4). (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

95.2.341 LegalConfirm

Indicates that this message is to serve as the final and legal confirmation.

Type: Boolean

Allowed values in LegalConfirmCodeSet:

Code	Name	Description
N	DoesNotConsituteALegalConfirm	Does not constitute a legal confirm
Y	LegalConfirm	Legal confirm

Used in messages: AllocationInstruction, AllocationReport, Confirmation

95.2.342 LegAllocAccount

Allocation Account for the leg See AllocAccount (79) for description and valid values.

Type: String

Used in groups: LegPreAllocGrp

95.2.343 LegAllocAcctIDSource

The source of the LegAllocAccount(671) See AllocAcctIDSource(660) for description and valid values.

Type: int

Allowed values in AcctIDSourceCodeSet:

Code	Name	Description
1	BIC	BIC
2	SIDCode	SID code
3	TFM	TFM (GSPTA)
4	OMGEO	OMGEO (AlertID)
5	DTCCCode	DTCC code

Code	Name	Description
99	Other	Other (custom or proprietary)

Used in groups: LegPreAllocGrp

95.2.344 LegAllocQty

Leg allocation quantity. See AllocQty (80) for description and valid values.

Type: Qty

Used in groups: LegPreAllocGrp

95.2.345 LegBenchmarkCurveCurrency

LegBenchmarkPrice (679) currency See BenchmarkCurveCurrency (220) for description and valid values.

Type: Currency

Used in components: LegBenchmarkCurveData

95.2.346 LegBenchmarkCurveData

The LegBenchmarkCurveData is used to convey the benchmark information used for pricing in a multi-legged Fixed Income security.

Name	Mult.	Type	Description
LegBenchmarkCurveCurrency	[0..1]	Currency	
LegBenchmarkCurveName	[0..1]	String	
LegBenchmarkCurvePoint	[0..1]	String	
LegBenchmarkPrice	[0..1]	Price	
LegBenchmarkPriceType	[0..1]	int	

Used in groups: InstrmtLegSecListGrp, LegQuotGrp, QuotReqLegsGrp

95.2.347 LegBenchmarkCurveName

Name of the Leg Benchmark Curve. See BenchmarkCurveName(221) for description and valid values.

Type: String

Used in components: LegBenchmarkCurveData

95.2.348 LegBenchmarkCurvePoint

Identifies the point on the Leg Benchmark Curve. See BenchmarkCurvePoint (222) for description and valid values.

Type: String

Used in components: LegBenchmarkCurveData

95.2.349 LegBenchmarkPrice

Used to identify the price of the benchmark security. See BenchmarkPrice (662) for description and valid values.

Type: Price

Used in components: LegBenchmarkCurveData

95.2.350 LegBenchmarkPriceType

The price type of the LegBenchmarkPrice. See BenchmarkPriceType (663) for description and valid values.

Type: int

Used in components: LegBenchmarkCurveData

95.2.351 LegBidPx

Bid price of this leg. See BidPx (32) for description and valid values.

Type: Price

Used in groups: LegQuotGrp

95.2.352 LegCFICode

Multileg instrument's individual security's CFICode. See CFICode(461) field for description

Type: String

Used in components: InstrumentLeg

95.2.353 LegContractMultiplier

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

Type: float

Used in components: InstrumentLeg

95.2.354 LegContractSettlMonth

Specifies when the contract (i.e. MBS/TBA) will settle.

Type: MonthYear

Used in components: InstrumentLeg

95.2.355 LegCountryOfIssue

Multileg instrument's individual leg security's CountryOfIssue. See CountryOfIssue (470) field for description

Type: Country

Used in components: InstrumentLeg

95.2.356 LegCouponPaymentDate

Multileg instrument's individual leg security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.357 LegCouponRate

Multileg instrument's individual security’s CouponRate. See CouponRate (223) field for description

Type: Percentage

Used in components: InstrumentLeg

95.2.358 LegCoveredOrUncovered

CoveredOrUncovered for leg of a multileg See CoveredOrUncovered (203) field for description

Type: int

Used in groups: InstrmtLegExecGrp, LegOrdGrp, TrdInstrmtLegGrp

95.2.359 LegCreditRating

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)

Type: String

Used in components: InstrumentLeg

95.2.360 LegCurrency

Currency associated with a particular Leg's quantity

Type: Currency

Used in components: InstrumentLeg

95.2.361 LegDatedDate

The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.362 LegFactor

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)

Type: float

Used in components: InstrumentLeg

95.2.363 LegIndividualAllocID

Reference for the individual allocation ticket See IndividualAllocID (467) for description and valid values.

Type: String

Used in groups: LegPreAllocGrp

95.2.364 LegInstrRegistry

Multileg instrument's individual leg security's InstrRegistry. See InstrRegistry (543) field for description

Type: String

Used in components: InstrumentLeg

95.2.365 LegInterestAccrualDate

The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.366 LegIOIQty

Leg-specific IOI quantity. See IOIQty (27) for description and valid values

Type: String

Used in groups: InstrmtLegIOIGrp

95.2.367 LegIssueDate

Multileg instrument's individual leg security’s IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.368 LegIssuer

Multileg instrument's individual security’s Issuer. See Issuer (106) field for description

Type: String

Used in components: InstrumentLeg

95.2.369 LegLastPx

Execution price assigned to a leg of a multileg instrument. See LastPx (31) field for description and values

Type: Price

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegGrp

95.2.370 LegLocaleOfIssue

Multileg instrument's individual leg security’s LocaleOfIssue. See LocaleOfIssue (472) field for description

Type: String

Used in components: InstrumentLeg

95.2.371 LegMaturityDate

Multileg instrument's individual security’s MaturityDate. See MaturityDate(541) field for description

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.372 LegMaturityMonthYear

Multileg instrument's individual security’s MaturityMonthYear. See MaturityMonthYear (200) field for description

Type: MonthYear

Used in components: InstrumentLeg

95.2.373 LegOfferPx

Offer price of this leg. See OfferPx (33) for description and valid values

Type: Price

Used in groups: LegQuotGrp

95.2.374 LegOptAttribute

Multileg instrument's individual security’s OptAttribute. See OptAttribute (206) field for description

Type: char

Used in components: InstrumentLeg

95.2.375 LegOrdGrp

No component usage documentation for LegOrdGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegQty	[0..1]	Qty	
LegSwapType	[0..1]	CodeSet	
LegStipulations	[0..*]	Group	
LegPreAllocGrp	[0..*]	Group	
LegPositionEffect	[0..1]	char	
LegCoveredOrUncovered	[0..1]	int	
NestedParties	[0..*]	Group	
LegRefID	[0..1]	String	

Name	Mult.	Type	Description
LegPrice	[0..1]	Price	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

95.2.376 LegPool

For Fixed Income, identifies MBS / ABS pool for a specific leg of a multi-leg instrument. See Pool (69) for description and valid values.

Type: String

Used in components: InstrumentLeg

95.2.377 LegPositionEffect

PositionEffect for leg of a multileg See PositionEffect (77) field for description

Type: char

Used in groups: InstrmtLegExecGrp, LegOrdGrp, TrdInstrmtLegGrp

95.2.378 LegPreAllocGrp

No component usage documentation for LegPreAllocGrp

Name	Mult.	Type	Description
NoLegAllocs	[1..1]	NumInGroup	
LegAllocAccount	[0..1]	String	
LegIndividualAllocID	[0..1]	String	
NestedParties2	[0..*]	Group	
LegAllocQty	[0..1]	Qty	
LegAllocAcctIDSource	[0..1]	CodeSet	
LegSettlCurrency	[0..1]	Currency	

Used in groups: LegOrdGrp

95.2.379 LegPrice

Price for leg of a multileg See Price (44) field for description

Type: Price

Used in groups: InstrmtLegExecGrp, LegOrdGrp, TrdInstrmtLegGrp

95.2.380 LegPriceType

The price type of the LegBidPx (68) and/or LegOfferPx (684). See PriceType (423) for description and valid values

Type: int

Used in groups: LegQuotGrp

95.2.381 LegProduct

Multileg instrument's individual security's Product. See Product (460) field for description

Type: int

Used in components: InstrumentLeg

95.2.382 LegQty

Quantity of this leg, e.g. in Quote dialog. See Quantity (53) for description and valid values

Type: Qty

Used in groups: InstrmtLegExecGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.383 LegQuotGrp

No component usage documentation for LegQuotGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	

Name	Mult.	Type	Description
LegQty	[0..1]	Qty	
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	
LegPriceType	[0..1]	int	
LegBidPx	[0..1]	Price	
LegOfferPx	[0..1]	Price	
LegBenchmarkCurveData	[0..1]	Component	

Used in messages: Quote, QuoteResponse

95.2.384 LegQuotStatGrp

No component usage documentation for LegQuotStatGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegQty	[0..1]	Qty	
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	

Used in messages: QuoteStatusReport

95.2.385 LegRatioQty

The ratio of quantity for this individual leg relative to the entire multileg security.

Type: float

Used in components: InstrumentLeg

95.2.386 LegRedemptionDate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Multileg instrument's individual leg security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

95.2.387 LegRefID

Unique indicator for a specific leg.

Type: String

Used in groups: InstrmtLegExecGrp, LegOrdGrp, TrdInstrmtLegGrp

95.2.388 LegRepoCollateralSecurityType

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** 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)

Type: String

Used in components: InstrumentLeg

95.2.389 LegRepurchaseRate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** 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)

Type: Percentage

Used in components: InstrumentLeg

95.2.390 LegRepurchaseTerm

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** 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)

Type: int

Used in components: InstrumentLeg

95.2.391 LegSecAltIDGrp

No component usage documentation for LegSecAltIDGrp

Name	Mult.	Type	Description
NoLegSecurityAltID	[1..1]	NumInGroup	
LegSecurityAltID	[0..1]	String	
LegSecurityAltIDSource	[0..1]	CodeSet	

Used in components: InstrumentLeg

95.2.392 LegSecurityAltID

Multileg instrument's individual security’s SecurityAltID. See SecurityAltID (455) field for description

Type: String

Used in groups: LegSecAltIDGrp

95.2.393 LegSecurityAltIDSource

Multileg instrument's individual security’s SecurityAltIDSource. See SecurityAltIDSource (456) field for description

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code

Code	Name	Description
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in groups: LegSecAltIDGrp

95.2.394 LegSecurityDesc

Multileg instrument's individual security’s SecurityDesc. See SecurityDesc (07) field for description

Type: String

Used in components: InstrumentLeg

95.2.395 LegSecurityExchange

Multileg instrument's individual security’s SecurityExchange. See SecurityExchange (207) field for description

Type: Exchange

Used in components: InstrumentLeg

95.2.396 LegSecurityID

Multileg instrument's individual security’s SecurityID. See SecurityID (48) field for description

Type: String

Used in components: InstrumentLeg

95.2.397 LegSecurityIDSource

Multileg instrument's individual security’s SecurityIDSource. See SecurityIDSource (22) field for description

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in components: InstrumentLeg

95.2.398 LegSecuritySubType

SecuritySubType of the leg instrument. See SecuritySubType (762) field for description

Type: String

Used in components: InstrumentLeg

95.2.399 LegSecurityType

Multileg instrument's individual security's SecurityType. See SecurityType(167) field for description

Type: String

Used in components: InstrumentLeg

95.2.400 LegSettlCurrency

Identifies settlement currency for the Leg. See SettlCurrency(120) for description and valid values

Type: Currency

Used in groups: LegPreAllocGrp

95.2.401 LegSettlDate

Refer to description for SettlDate[64]

Type: LocalMktDate

Used in groups: InstrmtLegExecGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.402 LegSettlType

Refer to values for SettlType[63]

Type: char

Used in groups: InstrmtLegExecGrp, InstrmtLegSecListGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.403 LegSide

The side of this individual leg (multileg security). See Side (54) field for description and values

Type: char

Used in components: InstrumentLeg

95.2.404 LegStateOrProvinceOfIssue

Multileg instrument's individual leg security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description

Type: String

Used in components: InstrumentLeg

95.2.405 LegStipulations

The LegStipulations component block has the same usage as the Stipulations component block, but for a leg instrument in a multi-legged security.

Name	Mult.	Type	Description
NoLegStipulations	[1..1]	NumInGroup	
LegStipulationType	[0..1]	String	Required if NoLegStipulations >0
LegStipulationValue	[0..1]	String	

Used in groups: InstrmtLegExecGrp, InstrmtLegIOIGrp, InstrmtLegSecListGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.406 LegStipulationType

For Fixed Income, type of Stipulation for this leg. See StipulationType (233) for description and valid values

Type: String

Used in groups: LegStipulations

95.2.407 LegStipulationValue

For Fixed Income, value of stipulation. See StipulationValue (234) for description and valid values

Type: String

Used in groups: LegStipulations

95.2.408 LegStrikeCurrency

Currency in which the strike price of an instrument leg of a multileg instrument is denominated

Type: Currency

Used in components: InstrumentLeg

95.2.409 LegStrikePrice

Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description

Type: Price

Used in components: InstrumentLeg

95.2.410 LegSwapType

For Fixed Income, used instead of LegQty (687) or LegOrderQty (685) to requests the respondent to calculate the quantity based on the quantity on the opposite side of the swap.

Type: int

Allowed values in LegSwapTypeCodeSet:

Code	Name	Description
1	ParForPar	Par For Par
2	ModifiedDuration	Modified Duration
4	Risk	Risk
5	Proceeds	Proceeds

Used in groups: InstrmtLegExecGrp, InstrmtLegSecListGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.411 LegSymbol

Multileg instrument's individual security’s Symbol. See Symbol (55) field for description

Type: String

Used in components: InstrumentLeg

95.2.412 LegSymbolSfx

Multileg instrument's individual security’s SymbolSfx. See SymbolSfx (65) field for description

Type: String

Used in components: InstrumentLeg

95.2.413 LinesOfTextGrp

No component usage documentation for LinesOfTextGrp

Name	Mult.	Type	Description
NoLinesOfText	[1..1]	NumInGroup	
Text	[1..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: Email, News

95.2.414 LiquidityIndType

Code to identify the type of liquidity indicator

Type: int

Allowed values in LiquidityIndTypeCodeSet:

Code	Name	Description
1	FiveDayMovingAverage	5day moving average
2	TwentyDayMovingAverage	20 day moving average

Code	Name	Description
3	NormalMarketSize	Normal Market Size
4	Other	Other

Used in messages: BidRequest

95.2.415 LiquidityNumSecurities

Number of Securities between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency.

Type: int

Used in groups: BidDescReqGrp

95.2.416 LiquidityPctHigh

Upper liquidity indicator if TotalNumSecurities (393) > . Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

95.2.417 LiquidityPctLow

Liquidity indicator or lower limit if TotalNumSecurities (393) > . Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

95.2.418 LiquidityValue

Value between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency

Type: Amt

Used in groups: BidDescReqGrp

95.2.419 ListExecInst

Free format text message containing list handling and execution instructions.

Type: String

Used in messages: NewOrderList

95.2.420 ListExecInstType

Identifies the type of ListExecInst (69)

Type: char

Allowed values in ListExecInstTypeCodeSet:

Code	Name	Description
1	Immediate	Immediate
2	WaitForInstruction	Wait for Execute Instruction (e.g. a List Execute message or phone call before proceeding with execution of the list)
3	SellDriven	Exchange/switch CIV order – Sell driven
4	BuyDrivenCashTopUp	Exchange/switch CIV order – Buy driven, cash top-up (i.e. additional cash will be provided to fulfil the order)
5	BuyDrivenCashWithdraw	Exchange/switch CIV order – Buy driven, cash withdraw (i.e. additional cash will not be provided to fulfil the order)

Used in messages: NewOrderList

95.2.421 ListID

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.

Type: String

Used in groups: BidCompReqGrp, BidCompRspGrp, OrdAllocGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, NewOrderList, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

95.2.422 ListName

Descriptive name for list order.

Type: String

Used in messages: BidRequest

95.2.423 ListOrderStatus

Code to represent the status of a list order

Type: int

Allowed values in ListOrderStatusCodeSet:

Code	Name	Description
1	InBiddingProcess	InBiddingProcess
2	ReceivedForExecution	ReceivedForExecution
3	Executing	Executing
4	Cancelling	Canceling
5	Alert	Alert
6	AllDone	All Done
7	Reject	Reject

Used in messages: ListStatus

95.2.424 ListOrdGrp

No component usage documentation for ListOrdGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	
ClOrdID	[1..1]	String	
SecondaryClOrdID	[0..1]	String	
ListSeqNo	[1..1]	int	
ClOrdLinkID	[0..1]	String	
SettlInstMode	[0..1]	CodeSet	

Name	Mult.	Type	Description
Parties	[0..*]	Group	
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
AllocID	[0..1]	String	
PreallocMethod	[0..1]	CodeSet	
PreAllocGrp	[0..*]	Group	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	
ProcessCode	[0..1]	CodeSet	
Instrument	[1..1]	Component	
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	
Side	[1..1]	CodeSet	
SideValueInd	[0..1]	CodeSet	
LocateReqd	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	
Stipulations	[0..*]	Group	
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	
OrdType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
Price	[0..1]	Price	
StopPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	
QuoteID	[0..1]	String	
TimeInForce	[0..1]	CodeSet	
EffectiveTime	[0..1]	UTCTimestamp	
ExpireDate	[0..1]	LocalMktDate	
ExpireTime	[0..1]	UTCTimestamp	
GTBookingInst	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
BookingType	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
SettlDate2	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	
Price2	[0..1]	Price	
PositionEffect	[0..1]	CodeSet	
CoveredOrUncovered	[0..1]	CodeSet	
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	
DiscretionInstructions	[0..1]	Component	
TargetStrategy	[0..1]	CodeSet	
TargetStrategyParameters	[0..1]	String	

Name	Mult.	Type	Description
ParticipationRate	[0..1]	Percentage	
Designation	[0..1]	String	

Used in messages: NewOrderList

95.2.425 ListSeqNo

Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . .)

Type: int

Used in groups: ListOrdGrp

95.2.426 ListStatusText

Free format text string related to List Status.

Type: String

Used in messages: ListStatus

95.2.427 ListStatusType

Code to represent the status type

Type: int

Allowed values in ListStatusTypeCodeSet:

Code	Name	Description
1	Ack	Ack
2	Response	Response
3	Timed	Timed
4	ExecStarted	ExecStarted
5	AllDone	AllDone
6	Alert	Alert

Used in messages: ListStatus

95.2.428 LocaleOfIssue

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.

Type: String

Used in components: Instrument

95.2.429 LocateReqd

Indicates whether the broker is to locate the stock in conjunction with a short sell order.

Type: Boolean

Allowed values in LocateReqdCodeSet:

Code	Name	Description
N	No	Indicates the broker is not required to locate
Y	Yes	Indicates the broker is responsible for locating the stock

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.430 LocationID

Identification of a Market Maker’s location

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp, MDFullGrp, MDIncGrp

95.2.431 LongQty

Long Quantity

Type: Qty

Used in groups: PositionQty

95.2.432 LowPx

Represents an indication of the low end of the price range for a security prior to the open or reopen

Type: Price

Used in messages: SecurityStatus

95.2.433 MailingDtls

Set of Correspondence address details, possibly including phone, fax, etc.

Type: String

Used in groups: RgstDtlsGrp

95.2.434 MailingInst

Free format text to specify mailing instruction requirements, e.g. "no third party mailings".

Type: String

Used in groups: RgstDtlsGrp

95.2.435 MarginExcess

Excess margin amount (deficit if value is negative)

Type: Amt

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse

95.2.436 MarginRatio

The fraction of the cash consideration that must be collateralized, expressed as a percent. A MarginRatio of 02% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%.

Type: Percentage

Used in components: FinancingDetails

95.2.437 MarketDepth

Depth of market for Book Snapshot

Type: int

Used in messages: MarketDataRequest

95.2.438 MassCancelRejectReason

Reason Order Mass Cancel Request was rejected

Type: int

Allowed values in MassCancelRejectReasonCodeSet:

Code	Name	Description
0	MassCancelNotSupported	Mass Cancel Not Supported
1	InvalidOrUnknownSecurity	Invalid or unknown Security
2	InvalidOrUnkownUnderlyingSecurity	Invalid or unknown underlying
3	InvalidOrUnknownProduct	Invalid or unknown Product
4	InvalidOrUnknownCFICode	Invalid or unknown CFICode
5	InvalidOrUnknownSecurityType	Invalid or unknown Security Type
6	InvalidOrUnknownTradingSession	Invalid or unknown trading session
99	Other	Other

Used in messages: OrderMassCancelReport

95.2.439 MassCancelRequestType

Specifies scope of Order Mass Cancel Request

Type: char

Allowed values in MassCancelRequestTypeCodeSet:

Code	Name	Description
1	CancelOrdersForASecurity	Cancel orders for a security
2	CancelOrdersForAnUnderlyingSecurity	Cancel orders for an Underlying security

Code	Name	Description
3	CancelOrdersForAProduct	Cancel orders for a Product
4	CancelOrdersForACFICode	Cancel orders for a CFICode
5	CancelOrdersForASecurityType	Cancel orders for a SecurityType
6	CancelOrdersForATradingSession	Cancel orders for a trading session
7	CancelAllOrders	Cancel all orders

Used in messages: OrderMassCancelReport, OrderMassCancelRequest

95.2.440 MassCancelResponse

Specifies the action taken by counterparty order handling system as a result of the Order Mass Cancel Request

Type: char

Allowed values in MassCancelResponseCodeSet:

Code	Name	Description
0	CancelRequestRejected	Cancel Request Rejected – See MassCancelRejectReason (532)
1	CancelOrdersForASecurity	Cancel orders for a security
2	CancelOrdersForAnUnderlyingSecurity	Cancel orders for an Underlying security
3	CancelOrdersForAProduct	Cancel orders for a Product
4	CancelOrdersForACFICode	Cancel orders for a CFICode
5	CancelOrdersForASecurityType	Cancel orders for a SecurityType
6	CancelOrdersForATradingSession	Cancel orders for a trading session
7	CancelAllOrders	Cancel all orders

Used in messages: OrderMassCancelReport

95.2.441 MassStatusReqID

Value assigned by issuer of Mass Status Request to uniquely identify the request

Type: String

Used in messages: ExecutionReport, OrderMassStatusRequest

95.2.442 MassStatusReqType

Mass Status Request Type

Type: int

Allowed values in MassStatusReqTypeCodeSet:

Code	Name	Description
1	StatusForOrdersForASecurity	Status for orders for a security
2	StatusForOrdersForAnUnderlyingSe-curity	Status for orders for an Underlying security
3	StatusForOrdersForAProduct	Status for orders for a Product
4	StatusForOrdersForACFICode	Status for orders for a CFICode
5	StatusForOrdersForASecurityType	Status for orders for a SecurityType
6	StatusForOrdersForATradingSession	Status for orders for a trading session
7	StatusForAllOrders	Status for all orders
8	StatusForOrdersForAPartyID	Status for orders for a PartyID

Used in messages: OrderMassStatusRequest

95.2.443 MatchStatus

The status of this trade with respect to matching or comparison

Type: char

Allowed values in MatchStatusCodeSet:

Code	Name	Description
0	Compared	compared, matched or affirmed
1	Uncompared	uncompared, unmatched, or unaffirmed
2	AdvisoryOrAlert	advisory or alert

Used in groups: AllocGrp

Used in messages: AllocationInstructionAck, AllocationReportAck, ConfirmationAck, RequestForPositions, TradeCaptureReport, TradeCaptureReportRequest

95.2.444 MatchType

The point in the matching process at which this trade was matched

Type: String

Allowed values in MatchTypeCodeSet:

Code	Name	Description
A1	ExactMatchPlus4BadgesExecTime	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	ExactMatchPlus4Badges	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus four badges
A3	ExactMatchPlus2BadgesExecTime	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	ExactMatchPlus2Badges	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus two badges
A5	ExactMatchPlusExecTime	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus execution time (within two-minute window)
AQ	StampedAdvisoriesOrSpecialistAccepts	Compared records resulting from stamped advisories or specialist accepts/pair-offs
M1	ExactMatchMinusBadgesTimes	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator minus badges And times: ACT M1 match
M2	SummarizedMatchMinusBadgesTimes	Summarized match minus badges and times: ACT M2 Match
M3	ACTAcceptedTrade	ACT Accepted Trade
M4	ACTDefaultTrade	ACT Default Trade
M5	ACTDefaultAfterM2	ACT Default After M2
M6	ACTM6Match	ACT M6 Match
MT	OCSLockedIn	OCS Locked In: Non-ACT
S1	A1ExactMatchSummarizedQuantity	Summarized Match using A1 exact match criteria except quantity is summarized
S2	A2ExactMatchSummarizedQuantity	Summarized Match using A2 exact match criteria except quantity is summarized
S3	A3ExactMatchSummarizedQuantity	Summarized Match using A3 exact match criteria except quantity is summarized

Code	Name	Description
S4	A4ExactMatchSummarizedQuantity	Summarized Match using A4 exact match criteria except quantity is summarized
S5	A5ExactMatchSummarizedQuantity	Summarized Match using A5 exact match criteria except quantity is summarized

Used in messages: AllocationInstruction, AllocationReport, TradeCaptureReport

95.2.445 MaturityDate

Date of maturity.

Type: LocalMktDate

Used in components: Instrument

95.2.446 MaturityMonthYear

Can be used with standardized derivatives vs. the MaturityDate (541) field. Month and Year of the maturity (used for standardized futures and options). Format: YYYYMM (i.e. 199903) YYYYMMDD (20030323) YYYYMMwN (200303w) for week A specific date or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in the same Year and Month, but actually mature at a different time, a value can be appended, such as "w" or "w2" to indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific expiration (maturity date).

Type: MonthYear

Used in components: Instrument

95.2.447 MaturityNetMoney

Net Money at maturity if Zero Coupon and maturity value is different from par value

Type: Amt

Used in messages: Confirmation

95.2.448 MaxFloor

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)

Type: Qty

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.449 MaxMessageSize

Maximum number of bytes supported for a single message.

Type: Length

Used in messages: Logon

95.2.450 MaxShow

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)

Type: Qty

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.451 MDEntryBuyer

Buying party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

95.2.452 MDEntryDate

Date of Market Data Entry. (prior to FIX 4.4 field was of type UTCDate)

Type: UTCDateOnly

Used in groups: MDFullGrp, MDIncGrp

95.2.453 MDEntryID

Unique Market Data Entry identifier.

Type: String

Used in groups: MDIncGrp

95.2.454 MDEntryOriginator

Originator of a Market Data Entry

Type: String

Used in groups: MDFullGrp, MDIncGrp

95.2.455 MDEntryPositionNo

Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with .

Type: int

Used in groups: MDFullGrp, MDIncGrp

95.2.456 MDEntryPx

Price of the Market Data Entry.

Type: Price

Used in groups: MDFullGrp, MDIncGrp

95.2.457 MDEntryRefID

Refers to a previous MDEntryID (278).

Type: String

Used in groups: MDIncGrp

95.2.458 MDEntrySeller

Selling party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

95.2.459 MDEntrySize

Quantity or volume represented by the Market Data Entry.

Type: Qty

Used in groups: MDFullGrp, MDIncGrp

95.2.460 MDEntryTime

Time of Market Data Entry.

Type: UTCTimeOnly

Used in groups: MDFullGrp, MDIncGrp

95.2.461 MDEntryType

Type Market Data entry

Type: char

Allowed values in MDEntryTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Offer	Offer

Code	Name	Description
2	Trade	Trade
3	IndexValue	Index Value
4	OpeningPrice	Opening Price
5	ClosingPrice	Closing Price
6	SettlementPrice	Settlement Price
7	TradingSessionHighPrice	Trading Session High Price
8	TradingSessionLowPrice	Trading Session Low Price
9	TradingSessionVWAPPrice	Trading Session VWAP Price
A	Imbalance	Imbalance
B	TradeVolume	Trade Volume
C	OpenInterest	Open Interest

Used in groups: MDFullGrp, MDIncGrp, MDReqGrp

95.2.462 MDFullGrp

No component usage documentation for MDFullGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	NumInGroup	
MDEntryType	[1..1]	CodeSet	
MDEntryPx	[0..1]	Price	
Currency	[0..1]	Currency	
MDEntrySize	[0..1]	Qty	
MDEntryDate	[0..1]	UTCDateOnly	
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
QuoteCondition	[0..1]	CodeSet	
TradeCondition	[0..1]	CodeSet	
MDEntryOriginator	[0..1]	String	

Name	Mult.	Type	Description
LocationID	[0..1]	String	
DeskID	[0..1]	String	
OpenCloseSettlFlag	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	
ExpireDate	[0..1]	LocalMktDate	
ExpireTime	[0..1]	UTCTimestamp	
MinQty	[0..1]	Qty	
ExecInst	[0..1]	CodeSet	
SellerDays	[0..1]	int	
OrderID	[0..1]	String	
QuoteEntryID	[0..1]	String	
MDEntryBuyer	[0..1]	String	
MDEntrySeller	[0..1]	String	
NumberOfOrders	[0..1]	int	
MDEntryPositionNo	[0..1]	int	
Scope	[0..1]	CodeSet	
PriceDelta	[0..1]	float	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: MarketDataSnapshotFullRefresh

95.2.463 MDImplicitDelete

Defines how a server handles distribution of a truncated book. Defaults to broker option.

Type: Boolean

Allowed values in MDImplicitDeleteCodeSet:

Code	Name	Description
N	No	Server must send an explicit delete for bids or offers falling outside the requested MarketDepth of the request.

Code	Name	Description
Y	Yes	Client has responsibility for implicitly deleting bids or offers falling outside the MarketDepth of the request.

Used in messages: MarketDataRequest

95.2.464 MDIncGrp

No component usage documentation for MDIncGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	NumInGroup	
MDUpdateAction	[1..1]	CodeSet	
DeleteReason	[0..1]	CodeSet	
MDEntryType	[0..1]	CodeSet	
MDEntryID	[0..1]	String	
MDEntryRefID	[0..1]	String	
Instrument	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
MDEntryPx	[0..1]	Price	
Currency	[0..1]	Currency	
MDEntrySize	[0..1]	Qty	
MDEntryDate	[0..1]	UTCDateOnly	
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
QuoteCondition	[0..1]	CodeSet	
TradeCondition	[0..1]	CodeSet	
MDEntryOriginator	[0..1]	String	
LocationID	[0..1]	String	

Name	Mult.	Type	Description
DeskID	[0..1]	String	
OpenCloseSettlFlag	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	
ExpireDate	[0..1]	LocalMktDate	
ExpireTime	[0..1]	UTCTimestamp	
MinQty	[0..1]	Qty	
ExecInst	[0..1]	CodeSet	
SellerDays	[0..1]	int	
OrderID	[0..1]	String	
QuoteEntryID	[0..1]	String	
MDEntryBuyer	[0..1]	String	
MDEntrySeller	[0..1]	String	
NumberOfOrders	[0..1]	int	
MDEntryPositionNo	[0..1]	int	
Scope	[0..1]	CodeSet	
PriceDelta	[0..1]	float	
NetChgPrevDay	[0..1]	PriceOffset	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: MarketDataIncrementalRefresh

95.2.465 MDMkt

Market posting quote / trade. Valid values: See "Appendix 6-C"

Type: Exchange

Used in groups: MDFullGrp, MDIncGrp

95.2.466 MDReqGrp

No component usage documentation for MDReqGrp

Name	Mult.	Type	Description
NoMDEntryTypes	[1..1]	NumInGroup	
MDEntryType	[1..1]	CodeSet	

Used in messages: MarketDataRequest

95.2.467 MDReqID

Unique identifier for Market Data Request

Type: String

Used in messages: MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh

95.2.468 MDReqRejReason

Reason for the rejection of a Market Data request

Type: char

Allowed values in MDReqRejReasonCodeSet:

Code	Name	Description
0	UnknownSymbol	Unknown symbol
1	DuplicateMDReqID	Duplicate MDReqID
2	InsufficientBandwidth	Insufficient Bandwidth
3	InsufficientPermissions	Insufficient Permissions
4	UnsupportedSubscriptionRequest-Type	Unsupported SubscriptionRequestType
5	UnsupportedMarketDepth	Unsupported MarketDepth
6	UnsupportedMDUpdateType	Unsupported MDUpdateType
7	UnsupportedAggregatedBook	Unsupported AggregatedBook
8	UnsupportedMDEntryType	Unsupported MDEntryType
9	UnsupportedTradingSessionID	Unsupported TradingSessionID
A	UnsupportedScope	Unsupported Scope
B	UnsupportedOpenCloseSettleFlag	Unsupported OpenCloseSettleFlag
C	UnsupportedMDImplicitDelete	Unsupported MDImplicitDelete

Code	Name	Description

Used in messages: MarketDataRequestReject

95.2.469 MDRjctGrp

No component usage documentation for MDRjctGrp

Name	Mult.	Type	Description
NoAltMDSource	[1..1]	NumInGroup	
AltMDSourceID	[0..1]	String	

Used in messages: MarketDataRequestReject

95.2.470 MDUpdateAction

Type of Market Data update action

Type: char

Allowed values in MDUpdateActionCodeSet:

Code	Name	Description
0	New	New
1	Change	Change
2	Delete	Delete

Used in groups: MDIncGrp

95.2.471 MDUpdateType

Specifies the type of Market Data update

Type: int

Allowed values in MDUpdateTypeCodeSet:

Code	Name	Description
0	FullRefresh	Full Refresh
1	IncrementalRefresh	Incremental Refresh

Used in messages: MarketDataRequest

95.2.472 MessageEncoding

Type of message encoding (non-ASCII (non-English) characters) used in a message's "Encoded" fields.

Type: String

Allowed values in MessageEncodingCodeSet:

Code	Name	Description
EUC-JP	EUCJP	EUC
ISO-2022-JP	ISO2022JP	JIS
Shift_JIS	ShiftJIS	for using SJIS
UTF-8	UTF8	Unicode

Used in components: StandardHeader

95.2.473 MidPx

Mid price/rate

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.474 MidYield

Mid yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.475 MinBidSize

Used to indicate a minimum quantity for a bid. If this field is used the BidSize (134) field is interpreted as the maximum bid size

Type: Qty

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.476 MinOfferSize

Used to indicate a minimum quantity for an offer. If this field is used the OfferSize (135) field is interpreted as the maximum offer size.

Type: Qty

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.477 MinQty

Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.478 MinTradeVol

The minimum trading volume for a security

Type: Qty

Used in groups: SecListGrp

Used in messages: SecurityDefinition

95.2.479 MiscFeeAmt

Miscellaneous fee value

Type: Amt

Used in groups: MiscFeesGrp

95.2.480 MiscFeeBasis

Defines the unit for a miscellaneous fee.

Type: int

Allowed values in MiscFeeBasisCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	PerUnit	Per unit
2	Percentage	Percentage

Used in groups: MiscFeesGrp

95.2.481 MiscFeeCurr

Currency of miscellaneous fee

Type: Currency

Used in groups: MiscFeesGrp

95.2.482 MiscFeesGrp

No component usage documentation for MiscFeesGrp

Name	Mult.	Type	Description
NoMiscFees	[1..1]	NumInGroup	
MiscFeeAmt	[0..1]	Amt	
MiscFeeCurr	[0..1]	Currency	
MiscFeeType	[0..1]	CodeSet	
MiscFeeBasis	[0..1]	CodeSet	

Used in groups: AllocGrp, TrdCapRptSideGrp

Used in messages: CollateralAssignment, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport

95.2.483 MiscFeeType

Indicates type of miscellaneous fee

Type: String

Allowed values in MiscFeeTypeCodeSet:

Code	Name	Description
1	Regulatory	Regulatory (e.g. SEC)
10	PerTransaction	Per transaction
11	Conversion	Conversion
12	Agent	Agent
2	Tax	Tax
3	LocalCommission	Local Commission
4	ExchangeFees	Exchange Fees
5	Stamp	Stamp
6	Levy	Levy
7	Other	Other
8	Markup	Markup
9	ConsumptionTax	Consumption Tax

Used in groups: MiscFeesGrp

95.2.484 MktBidPx

Used to indicate the best bid in a market

Type: Price

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.485 MktOfferPx

Used to indicate the best offer in a market

Type: Price

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.486 MoneyLaunderingStatus

A one character code identifying Money laundering status

Type: char

Allowed values in MoneyLaunderingStatusCodeSet:

Code	Name	Description
1	ExemptBelowLimit	Exempt – Below The Limit
2	ExemptMoneyType	Exempt – Client Money Type Exemption
3	ExemptAuthorised	Exempt – Authorised Credit or Financial Institution.
N	NotChecked	Not checked
Y	Passed	Passed

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.487 MsgDirection

Specifies the direction of the message

Type: char

Allowed values in MsgDirectionCodeSet:

Code	Name	Description
R	Receive	Receive
S	Send	Send

Used in groups: MsgTypeGrp

95.2.488 MsgSeqNum

Integer message sequence number

Type: SeqNum

Used in components: StandardHeader

95.2.489 MsgType

Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A "U" as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver.

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat
1	TestRequest	Test Request
2	ResendRequest	Resend Request
3	Reject	Reject
4	SequenceReset	Sequence Reset
5	Logout	Logout
6	IOI	Indication of Interest
7	Advertisement	Advertisement
8	ExecutionReport	Execution Report
9	OrderCancelReject	Order Cancel Reject
A	Logon	Logon
AA	DerivativeSecurityList	Derivative Security List
AB	NewOrderMultileg	New Order - Multileg
AC	MultilegOrderCancelReplace	Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request)
AD	TradeCaptureReportRequest	Trade Capture Report Request
AE	TradeCaptureReport	Trade Capture Report
AF	OrderMassStatusRequest	Order Mass Status Request
AG	QuoteRequestReject	Quote Request Reject
AH	RFQRequest	RFQ Request
AI	QuoteStatusReport	Quote Status Report
AJ	QuoteResponse	Quote Response
AK	Confirmation	Confirmation
AL	PositionMaintenanceRequest	Position Maintenance Request
AM	PositionMaintenanceReport	Position Maintenance Report
AN	RequestForPositions	Request For Positions
AO	RequestForPositionsAck	Request For Positions Ack

Code	Name	Description
AP	PositionReport	Position Report
AQ	TradeCaptureReportRequestAck	Trade Capture Report Request Ack
AR	TradeCaptureReportAck	Trade Capture Report Ack
AS	AllocationReport	Allocation Report (aka Allocation Claim)
AT	AllocationReportAck	Allocation Report Ack (aka Allocation Claim Ack)
AU	ConfirmationAck	Confirmation Ack (aka Affirmation)
AV	SettlementInstructionRequest	Settlement Instruction Request
AW	AssignmentReport	Assignment Report
AX	CollateralRequest	Collateral Request
AY	CollateralAssignment	Collateral Assignment
AZ	CollateralResponse	Collateral Response
B	News	News
BA	CollateralReport	Collateral Report
BB	CollateralInquiry	Collateral Inquiry
BC	NetworkCounterpartySystemStatus-Request	Network (Counterparty System) Status Request
BD	NetworkCounterpartySystemStatus-Response	Network (Counterparty System) Status Response
BE	UserRequest	User Request
BF	UserResponse	User Response
BG	CollateralInquiryAck	Collateral Inquiry Ack
BH	ConfirmationRequest	Confirmation Request
C	Email	Email
D	NewOrderSingle	Order – Single
E	NewOrderList	Order – List
F	OrderCancelRequest	Order Cancel Request
G	OrderCancelReplaceRequest	Order Cancel/Replace Request
H	OrderStatusRequest	Order Status Request
J	AllocationInstruction	Allocation Instruction
K	ListCancelRequest	List Cancel Request
L	ListExecute	List Execute
M	ListStatusRequest	List Status Request
N	ListStatus	List Status
P	AllocationInstructionAck	Allocation Instruction Ack
Q	DontKnowTrade	Don’t Know Trade (DK)

Code	Name	Description
R	QuoteRequest	Quote Request
S	Quote	Quote
T	SettlementInstructions	Settlement Instructions
V	MarketDataRequest	Market Data Request
W	MarketDataSnapshotFullRefresh	Market Data-Snapshot/Full Refresh
X	MarketDataIncrementalRefresh	Market Data-Incremental Refresh
Y	MarketDataRequestReject	Market Data Request Reject
Z	QuoteCancel	Quote Cancel
a	QuoteStatusRequest	Quote Status Request
b	MassQuoteAcknowledgement	Mass Quote Acknowledgement
c	SecurityDefinitionRequest	Security Definition Request
d	SecurityDefinition	Security Definition
e	SecurityStatusRequest	Security Status Request
f	SecurityStatus	Security Status
g	TradingSessionStatusRequest	Trading Session Status Request
h	TradingSessionStatus	Trading Session Status
i	MassQuote	Mass Quote
j	BusinessMessageReject	Business Message Reject
k	BidRequest	Bid Request
l	BidResponse	Bid Response (lowercase L)
m	ListStrikePrice	List Strike Price
n	XMLNonFIX	XML message (e.g. non-FIX MsgType)
o	RegistrationInstructions	Registration Instructions
p	RegistrationInstructionsResponse	Registration Instructions Response
q	OrderMassCancelRequest	Order Mass Cancel Request
r	OrderMassCancelReport	Order Mass Cancel Report
s	NewOrderCross	New Order - Cross
t	CrossOrderCancelReplaceRequest	Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request)
u	CrossOrderCancelRequest	Cross Order Cancel Request
v	SecurityTypeRequest	Security Type Request
w	SecurityTypes	Security Types
x	SecurityListRequest	Security List Request
y	SecurityList	Security List

Code	Name	Description
z	DerivativeSecurityListRequest	Derivative Security List Request

Used in components: StandardHeader

95.2.490 MsgTypeGrp

The logon message authenticates a user establishing a connection to a remote system.

Name	Mult.	Type	Description
NoMsgTypes	[1..1]	NumInGroup	Specifies the number of repeating RefMsgTypes specified
RefMsgType	[0..1]	String	Specifies a specific, supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
MsgDirection	[0..1]	CodeSet	Indicates direction (send vs. receive) of a supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message

Used in messages: Logon

95.2.491 MultiLegReportingType

Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).

Type: char

Allowed values in MultiLegReportingTypeCodeSet:

Code	Name	Description
1	SingleSecurity	Single Security (default if not specified)
2	IndividualLegOfAMultiLegSecurity	Individual leg of a multi-leg security
3	MultiLegSecurity	Multi-leg security

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.492 MultiLegRptTypeReq

Indicates the method of execution reporting requested by issuer of the order

Type: int

Allowed values in MultiLegRptTypeReqCodeSet:

Code	Name	Description
0	ReportByMulitlegSecurityOnly	Report by mulitleg security only (Do not report legs)
1	ReportByMultilegSecurityAndInstrumentLegs	Report by multileg security and by instrument legs belonging to the multileg security.
2	ReportByInstrumentLegsOnly	Report by instrument legs belonging to the multileg security only (Do not report status of multileg security)

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

95.2.493 Nested2PartyID

PartyID value within a "second instance" Nested repeating group. Same values as PartyID (448)

Type: String

Used in groups: NestedParties2

95.2.494 Nested2PartyIDSource

PartyIDSource value within a "second instance" Nested repeating group. Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII / FID
3	TaiwaneseTradingAcct	Taiwanese Trading Account
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
5	ChineseInvestorID	Chinese B Share (Shezhen and Shanghai)

Code	Name	Description
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
7	USSocialSecurityNumber	US Social Security Number
8	USEmployerOrTaxIDNumber	US Employer Identification Number
9	AustralianBusinessNumber	Australian Business Number
A	AustralianTaxFileNumber	Australian Tax File Number
B	BIC	BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary/Custom code
E	ISOCountryCode	ISO Country Code
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	MIC (ISO 10383 - Market Identifier Code) (See "Appendix 6-C")
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC ‘ETC Best Practice’ guidelines document

Used in groups: NestedParties2

95.2.495 Nested2PartyRole

PartyRole value within a "second instance" Nested repeating group. Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)

Code	Name	Description
13	OrderOriginationFirm	Order Origination Firm (e.g. buyside firm)
14	GiveupClearingFirm	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
30	Agent	Agent
31	SubCustodian	Sub custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering Trader
37	ContraTrader	Contra Trader
38	PositionAccount	Position Account
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate/Lending Firm (for short-sales)
9	FundManagerClientID	Fund manager Client ID (for CIV)

Used in groups: NestedParties2

95.2.496 Nested2PartySubID

PartySubID value within a "second instance" Nested repeating group. Same values as PartySubID (523)

Type: String

Used in groups: NstdPtys2SubGrp

95.2.497 Nested2PartySubIDType

Type of Nested2PartySubID (760) value. Second instance of <NestedParties>. Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
18	RegisteredAddress	Registered address
19	FundAccountName	Fund/account name
2	Person	Person
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name

Code	Name	Description
24	Department	Department
25	LocationDesk	Location / Desk
26	PositionAccountType	Position Account Type
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address (inclusive of street address, location, and postal code)
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name

Used in groups: NstdPtys2SubGrp

95.2.498 Nested3PartyID

PartyID value within a "third instance" Nested repeating group. Same values as PartyID (448)

Type: String

Used in groups: NestedParties3

95.2.499 Nested3PartyIDSource

PartyIDSource value within a "third instance" Nested repeating group. Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII / FID
3	TaiwaneseTradingAcct	Taiwanese Trading Account
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
5	ChineseInvestorID	Chinese B Share (Shezhen and Shanghai)

Code	Name	Description
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
7	USSocialSecurityNumber	US Social Security Number
8	USEmployerOrTaxIDNumber	US Employer Identification Number
9	AustralianBusinessNumber	Australian Business Number
A	AustralianTaxFileNumber	Australian Tax File Number
B	BIC	BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary/Custom code
E	ISOCountryCode	ISO Country Code
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	MIC (ISO 10383 - Market Identifier Code) (See "Appendix 6-C")
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC ‘ETC Best Practice’ guidelines document

Used in groups: NestedParties3

95.2.500 Nested3PartyRole

PartyRole value within a "third instance" Nested repeating group. Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)

Code	Name	Description
13	OrderOriginationFirm	Order Origination Firm (e.g. buyside firm)
14	GiveupClearingFirm	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
30	Agent	Agent
31	SubCustodian	Sub custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering Trader
37	ContraTrader	Contra Trader
38	PositionAccount	Position Account
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate/Lending Firm (for short-sales)
9	FundManagerClientID	Fund manager Client ID (for CIV)

Used in groups: NestedParties3

95.2.501 Nested3PartySubID

PartySubID value within a "third instance" Nested repeating group. Same values as PartySubID (523)

Type: String

Used in groups: NstdPtys3SubGrp

95.2.502 Nested3PartySubIDType

PartySubIDType value within a "third instance" Nested repeating group. Same values as PartySubID-Type (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
18	RegisteredAddress	Registered address
19	FundAccountName	Fund/account name
2	Person	Person
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department

Code	Name	Description
25	LocationDesk	Location / Desk
26	PositionAccountType	Position Account Type
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address (inclusive of street address, location, and postal code)
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name

Used in groups: NstdPtys3SubGrp

95.2.503 NestedParties2

The NestedParties2 component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties2 under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNested2PartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of Nested2PartyID, Nested2PartyIDSource, and Nested2PartyRole
Nested2PartyID	[0..1]	String	Used to identify source of Nested2PartyID. Required if Nested2PartyIDSource is specified. Required if NoNested2PartyIDs > 0.
Nested2PartyIDSource	[0..1]	CodeSet	Used to identify class source of Nested2PartyID value (e.g. BIC). Required if Nested2PartyID is specified. Required if NoNested2PartyIDs > 0.
Nested2PartyRole	[0..1]	CodeSet	Identifies the type of Nested2PartyID (e.g. Executing Broker). Required if NoNested2PartyIDs > 0.
NstdPtys2SubGrp	[0..*]	Group	Repeating group of Nested2Party sub-identifiers.

Used in groups: LegPreAllocGrp, OrdAllocGrp, TrdAllocGrp

95.2.504 NestedParties3

The NestedParties3 component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties3 under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNested3PartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of Nested3PartyID, Nested3PartyIDSource, and Nested3PartyRole
Nested3PartyID	[0..1]	String	Used to identify source of Nested3PartyID. Required if Nested3PartyIDSource is specified. Required if NoNested3PartyIDs > 0.
Nested3PartyIDSource	[0..1]	CodeSet	Used to identify class source of Nested3PartyID value (e.g. BIC). Required if Nested3PartyID is specified. Required if NoNested3PartyIDs > 0.
Nested3PartyRole	[0..1]	CodeSet	Identifies the type of Nested3PartyID (e.g. Executing Broker). Required if NoNested3PartyIDs > 0.
NstdPtys3SubGrp	[0..*]	Group	Repeating group of Nested3Party sub-identifiers.

Used in groups: PreAllocMlegGrp

95.2.505 NestedParties

The NestedParties component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNestedPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole
NestedPartyID	[0..1]	String	Used to identify source of NestedPartyID. Required if NestedPartyIDSource is specified. Required if NoNestedPartyIDs > 0.

Name	Mult.	Type	Description
NestedPartyIDSource	[0..1]	CodeSet	Used to identify class source of NestedPartyID value (e.g. BIC). Required if NestedPartyID is specified. Required if NoNestedPartyIDs > 0.
NestedPartyRole	[0..1]	CodeSet	Identifies the type of NestedPartyID (e.g. Executing Broker). Required if NoNestedPartyIDs > 0.
NstdPtysSubGrp	[0..*]	Group	Repeating group of NestedParty sub-identifiers.

Used in groups: AllocGrp, InstrmtLegExecGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, PositionQty, PreAllocGrp, QuotReqLegsGrp, RgstDtlsGrp, TrdInstrmtLegGrp

95.2.506 NestedPartyID

PartyID value within a nested repeating group. Same values as PartyID (448)

Type: String

Used in groups: NestedParties

95.2.507 NestedPartyIDSource

PartyIDSource value within a nested repeating group. Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII / FID
3	TaiwaneseTradingAcct	Taiwanese Trading Account
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
5	ChineseInvestorID	Chinese B Share (Shezhen and Shanghai)
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
7	USSocialSecurityNumber	US Social Security Number
8	USEmployerOrTaxIDNumber	US Employer Identification Number
9	AustralianBusinessNumber	Australian Business Number

Code	Name	Description
A	AustralianTaxFileNumber	Australian Tax File Number
B	BIC	BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary/Custom code
E	ISOCountryCode	ISO Country Code
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	MIC (ISO 10383 - Market Identifier Code) (See "Appendix 6-C")
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC ‘ETC Best Practice’ guidelines document

Used in groups: NestedParties

95.2.508 NestedPartyRole

PartyRole value within a nested repeating group. Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buyside firm)
14	GiveupClearingFirm	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm

Code	Name	Description
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
30	Agent	Agent
31	SubCustodian	Sub custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering Trader
37	ContraTrader	Contra Trader
38	PositionAccount	Position Account
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate/Lending Firm (for short-sales)
9	FundManagerClientID	Fund manager Client ID (for CIV)

Used in groups: NestedParties

95.2.509 NestedPartySubID

PartySubID value within a nested repeating group. Same values as PartySubID (523)

Type: String

Used in groups: NstdPtysSubGrp

95.2.510 NestedPartySubIDType

Type of NestedPartySubID (545) value. Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
18	RegisteredAddress	Registered address
19	FundAccountName	Fund/account name
2	Person	Person
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location / Desk
26	PositionAccountType	Position Account Type
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm

Code	Name	Description
6	PostalAddress	Postal address (inclusive of street address, location, and postal code)
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name

Used in groups: NstdPtysSubGrp

95.2.511 NetChgPrevDay

Net change from previous day's closing price vs. last traded price.

Type: PriceOffset

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh

95.2.512 NetGrossInd

Code to represent whether value is net (inclusive of tax) or gross

Type: int

Allowed values in NetGrossIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in groups: BidCompReqGrp, BidCompRspGrp

95.2.513 NetMoney

Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.514 NetworkRequestID

Unique identifier for a network request.

Type: String

Used in messages: NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatus-Response

95.2.515 NetworkRequestType

Indicates the type and level of details required for a Network Status Request Message Boolean logic applies EG If you want to subscribe for changes to certain id's then UserRequestType =0 (8+2), Snapshot for certain ID's = 9 (8+)

Type: int

Allowed values in NetworkRequestTypeCodeSet:

Code	Name	Description
1	Snapshot	Snapshot
2	Subscribe	Subscribe
4	StopSubscribing	Stop subscribing
8	LevelOfDetail	Level of detail, then NoCompID's becomes required

Used in messages: NetworkCounterpartySystemStatusRequest

95.2.516 NetworkResponseID

Unique identifier for a network response.

Type: String

Used in messages: NetworkCounterpartySystemStatusResponse

95.2.517 NetworkStatusResponseType

Indicates the type of Network Response Message

Type: int

Allowed values in NetworkStatusResponseTypeCodeSet:

Code	Name	Description
1	Full	Full
2	IncrementalUpdate	Incremental update

Used in messages: NetworkCounterpartySystemStatusResponse

95.2.518 NewPassword

New Password or passphrase

Type: String

Used in messages: UserRequest

95.2.519 NewSeqNo

New sequence number

Type: SeqNum

Used in messages: SequenceReset

95.2.520 NextExpectedMsgSeqNum

Next expected MsgSeqNum value to be received.

Type: SeqNum

Used in messages: Logon

95.2.521 NoAffectedOrders

Number of affected orders in the repeating group of order ids.

Type: NumInGroup

Used in groups: AffectedOrdGrp

95.2.522 NoAllocs

Number of repeating AllocAccount (79)/AllocPrice (366) entries.

Type: NumInGroup

Used in groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

95.2.523 NoAltMDSource

Number of alternative market data sources

Type: NumInGroup

Used in groups: MDRjctGrp

95.2.524 NoBidComponents

Indicates the number of list entries.

Type: NumInGroup

Used in groups: BidCompReqGrp, BidCompRspGrp

95.2.525 NoBidDescriptors

Number of BidDescriptor (400) entries.

Type: NumInGroup

Used in groups: BidDescReqGrp

95.2.526 NoCapacities

Number of repeating OrderCapacity entries.

Type: NumInGroup

Used in groups: CpctyConfGrp

95.2.527 NoClearingInstructions

Number of clearing instructions

Type: NumInGroup

Used in groups: ClrInstGrp

95.2.528 NoCollInquiryQualifier

Number of CollInquiryQualifier entries in a repeating group.

Type: NumInGroup

Used in groups: CollInqQualGrp

95.2.529 NoCompIDs

Number of CompID entries in a repeating group.

Type: NumInGroup

Used in groups: CompIDReqGrp, CompIDStatGrp

95.2.530 NoContAmts

The number of Contract Amount details on an Execution Report message

Type: NumInGroup

Used in groups: ContAmtGrp

95.2.531 NoContraBrokers

The number of ContraBroker (375) entries.

Type: NumInGroup

Used in groups: ContraGrp

95.2.532 NoDates

Number of Date fields provided in date range

Type: NumInGroup

Used in groups: TrdCapDtGrp

95.2.533 NoDistribInsts

The number of Distribution Instructions on a Registration Instructions message

Type: NumInGroup

Used in groups: RgstDistInstGrp

95.2.534 NoDlvyInst

Number of delivery instruction fields in repeating group. Note this field was removed in FIX 4.1 and reinstated in FIX 4.4.

Type: NumInGroup

Used in groups: DlvyInstGrp

95.2.535 NoEvents

Number of repeating EventType entries.

Type: NumInGroup

Used in groups: EvntGrp

95.2.536 NoExecs

No of execution repeating group entries to follow.

Type: NumInGroup

Used in groups: ExecAllocGrp, ExecCollGrp

95.2.537 NoHops

Number of HopCompID entries in repeating group.

Type: NumInGroup

Used in groups: Hop

95.2.538 NoInstrAttrib

Number of repeating InstrAttribType entries.

Type: NumInGroup

Used in groups: AttrbGrp

95.2.539 NoIOIQualifiers

Number of repeating groups of IOIQualifiers (04).

Type: NumInGroup

Used in groups: IOIQualGrp

95.2.540 NoLegAllocs

Number of Allocations for the leg

Type: NumInGroup

Used in groups: LegPreAllocGrp

95.2.541 NoLegs

Number of InstrumentLeg repeating group instances.

Type: NumInGroup

Used in groups: InstrmtLegExecGrp, InstrmtLegGrp, InstrmtLegIOIGrp, InstrmtLegSecListGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, TrdInstrmtLegGrp

95.2.542 NoLegSecurityAltID

Multileg instrument's individual security's NoSecurityAltID. See NoSecurityAltID (454) field for description

Type: NumInGroup

Used in groups: LegSecAltIDGrp

95.2.543 NoLegStipulations

Number of leg stipulation entries

Type: NumInGroup

Used in groups: LegStipulations

95.2.544 NoLinesOfText

Identifies number of lines of text body

Type: NumInGroup

Used in groups: LinesOfTextGrp

95.2.545 NoMDEntries

Number of entries in Market Data message.

Type: NumInGroup

Used in groups: MDFullGrp, MDIncGrp

95.2.546 NoMDEntryTypes

Number of MDEntryType (269) fields requested.

Type: NumInGroup

Used in groups: MDReqGrp

95.2.547 NoMiscFees

Number of repeating groups of miscellaneous fees

Type: NumInGroup

Used in groups: MiscFeesGrp

95.2.548 NoMsgTypes

Number of MsgTypes (35) in repeating group.

Type: NumInGroup

Used in groups: MsgTypeGrp

95.2.549 NoNested2PartyIDs

Number of Nested2PartyID (757), Nested2PartyIDSource (758), and Nested2PartyRole (759) entries

Type: NumInGroup

Used in groups: NestedParties2

95.2.550 NoNested2PartySubIDs

Number of Nested2PartySubID (760) and Nested2PartySubIDType (807) entries. Second instance of <NestedParties>.

Type: NumInGroup

Used in groups: NstdPtys2SubGrp

95.2.551 NoNested3PartyIDs

Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (95) entries

Type: NumInGroup

Used in groups: NestedParties3

95.2.552 NoNested3PartySubIDs

Number of Nested3PartySubIDs (953) entries

Type: NumInGroup

Used in groups: NstdPtys3SubGrp

95.2.553 NoNestedPartyIDs

Number of NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538) entries

Type: NumInGroup

Used in groups: NestedParties

95.2.554 NoNestedPartySubIDs

Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries

Type: NumInGroup

Used in groups: NstdPtysSubGrp

95.2.555 NoOrders

Indicates number of orders to be combined for average pricing and allocation.

Type: NumInGroup

Used in groups: ListOrdGrp, OrdAllocGrp, OrdListStatGrp

95.2.556 NoPartyIDs

Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries

Type: NumInGroup

Used in groups: Parties

95.2.557 NoPartySubIDs

Number of PartySubID (523)and PartySubIDType (803) entries

Type: NumInGroup

Used in groups: PtysSubGrp

95.2.558 NoPosAmt

Number of position amount entries.

Type: NumInGroup

Used in groups: PositionAmountData

95.2.559 NoPositions

Number of position entries.

Type: NumInGroup

Used in groups: PositionQty

95.2.560 NoQuoteEntries

The number of quote entries for a QuoteSet.

Type: NumInGroup

Used in groups: QuotCxlEntriesGrp, QuotEntryAckGrp, QuotEntryGrp

95.2.561 NoQuoteQualifiers

Number of repeating groups of QuoteQualifiers (695).

Type: NumInGroup

Used in groups: QuotQualGrp

95.2.562 NoQuoteSets

The number of sets of quotes in the message.

Type: NumInGroup

Used in groups: QuotSetAckGrp, QuotSetGrp

95.2.563 NoRegistDtls

The number of registration details on a Registration Instructions message

Type: NumInGroup

Used in groups: RgstDtlsGrp

95.2.564 NoRelatedSym

Specifies the number of repeating symbols specified.

Type: NumInGroup

Used in groups: InstrmtGrp, InstrmtMDReqGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, SecListGrp

95.2.565 NoRoutingIDs

Number of repeating groups of RoutingID (27) and RoutingType (26) values. See Volume 3: "Pre-Trade Message Targeting/Routing"

Type: NumInGroup

Used in groups: RoutingGrp

95.2.566 NoRpts

Total number of reports within series.

Type: int

Used in messages: ListStatus

95.2.567 NoSecurityAltID

Number of SecurityAltID (455) entries.

Type: NumInGroup

Used in groups: SecAltIDGrp

95.2.568 NoSecurityTypes

Number of Security Type repeating group instances.

Type: NumInGroup

Used in groups: SecTypesGrp

95.2.569 NoSettlInst

Number of settlement instructions within repeating group.

Type: NumInGroup

Used in groups: SettlInstGrp

95.2.570 NoSettlPartyIDs

Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries

Type: NumInGroup

Used in groups: SettlParties

95.2.571 NoSettlPartySubIDs

Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries

Type: NumInGroup

Used in groups: SettlPtysSubGrp

95.2.572 NoSides

Number of Side repeating group instances.

Type: NumInGroup

Allowed values in NoSidesCodeSet:

Code	Name	Description
1	OneSide	one side
2	BothSides	both sides

Used in groups: SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

95.2.573 NoStipulations

Number of stipulation entries (Note tag # was reserved in FIX 4.1, added in FIX 4.3).

Type: NumInGroup

Used in groups: Stipulations

95.2.574 NoStrikes

Number of list strike price entries.

Type: NumInGroup

Used in groups: InstrmtStrkPxGrp

95.2.575 NotifyBrokerOfCredit

Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker).

Type: Boolean

Allowed values in NotifyBrokerOfCreditCodeSet:

Code	Name	Description
N	DetailsShouldNotBeCommunicated	Details should not be communicated
Y	DetailsShouldBeCommunicated	Details should be communicated

Used in groups: AllocGrp

95.2.576 NoTrades

Number of trades in repeating group.

Type: NumInGroup

Used in groups: TrdCollGrp

95.2.577 NoTradingSessions

Number of TradingSessionIDs (336) in repeating group.

Type: NumInGroup

Used in groups: TrdgSesGrp

95.2.578 NoTrdRegTimestamps

Number of TrdRegTimestamp (769) entries

Type: NumInGroup

Used in groups: TrdRegTimestamps

95.2.579 NoUnderlyings

Number of underlying legs that make up the security.

Type: NumInGroup

Used in groups: PosUndInstrmtGrp, UndInstrmtCollGrp, UndInstrmtGrp, UndInstrmtStrkPxGrp

95.2.580 NoUnderlyingSecurityAltID

Number of UnderlyingSecurityAltID (458) entries.

Type: NumInGroup

Used in groups: UndSecAltIDGrp

95.2.581 NoUnderlyingStips

Number of underlying stipulation entries

Type: NumInGroup

Used in groups: UnderlyingStipulations

95.2.582 NstdPtys2SubGrp

No component usage documentation for NstdPtys2SubGrp

Name	Mult.	Type	Description
NoNested2PartySubIDs	[1..1]	NumInGroup	
Nested2PartySubID	[0..1]	String	
Nested2PartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties2

95.2.583 NstdPtys3SubGrp

No component usage documentation for NstdPtys3SubGrp

Name	Mult.	Type	Description
NoNested3PartySubIDs	[1..1]	NumInGroup	
Nested3PartySubID	[0..1]	String	
Nested3PartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties3

95.2.584 NstdPtysSubGrp

No component usage documentation for NstdPtysSubGrp

Name	Mult.	Type	Description
NoNestedPartySubIDs	[1..1]	NumInGroup	
NestedPartySubID	[0..1]	String	
NestedPartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties

95.2.585 NumberOfOrders

Number of orders in the market.

Type: int

Used in groups: MDFullGrp, MDIncGrp

95.2.586 NumBidders

Indicates the total number of bidders on the list

Type: int

Used in messages: BidRequest

95.2.587 NumDaysInterest

Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.

Type: int

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.588 NumTickets

Total number of tickets.

Type: int

Used in messages: BidRequest

95.2.589 OddLot

This trade is to be treated as an odd lot

Type: Boolean

Allowed values in OddLotCodeSet:

Code	Name	Description
N	TreatAsRoundLot	treat as round lot
Y	TreatAsOddLot	treat as odd lot

Used in groups: TrdCapRptSideGrp

95.2.590 OfferForwardPoints

Offer F/X forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.591 OfferForwardPoints2

Offer F/X forward points of the future portion of an F/X swap quote added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.592 OfferPx

Offer price/rate

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.593 OfferSize

Quantity of offer (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.594 OfferSpotRate

Offer F/X spot rate.

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.595 OfferYield

Offer yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.596 OnBehalfOfCompID

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.

Type: String

Used in components: StandardHeader

95.2.597 OnBehalfOfLocationID

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

Type: String

Used in components: StandardHeader

95.2.598 OnBehalfOfSubID

Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

95.2.599 OpenCloseSettlFlag

Flag that identifies a market data entry (Prior to FIX 4.3 this field was of type char)

Type: MultipleValueString

Allowed values in OpenCloseSettlFlagCodeSet:

Code	Name	Description
0	DailyOpen	Daily Open / Close / Settlement entry
1	SessionOpen	Session Open / Close / Settlement entry
2	DeliverySettlementEntry	Delivery Settlement entry
3	ExpectedEntry	Expected entry
4	EntryFromPreviousBusinessDay	Entry from previous business day
5	TheoreticalPriceValue	Theoretical Price value

Used in groups: MDFullGrp, MDIncGrp

Used in messages: MarketDataRequest

95.2.600 OpenInterest

Open interest that was eligible for assignment.

Type: Amt

Used in messages: AssignmentReport

95.2.601 OptAttribute

Can be used for SecurityType(167)=OPT to identify a particular security. Valid values vary by SecurityExchange: *** REPLACED values - See "Replaced Features and Supported Approach" *** 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).

Type: char

Used in components: Instrument

95.2.602 OrdAllocGrp

No component usage documentation for OrdAllocGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	
ClOrdID	[0..1]	String	
OrderID	[0..1]	String	
SecondaryOrderID	[0..1]	String	
SecondaryClOrdID	[0..1]	String	
ListID	[0..1]	String	
NestedParties2	[0..*]	Group	
OrderQty	[0..1]	Qty	
OrderAvgPx	[0..1]	Price	
OrderBookingQty	[0..1]	Qty	

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ConfirmationRequest

95.2.603 OrderAvgPx

Average price for a specific order

Type: Price

Used in groups: OrdAllocGrp

95.2.604 OrderBookingQty

Quantity of the order that is being booked out as part of an Allocation Instruction or Allocation Report message

Type: Qty

Used in groups: OrdAllocGrp

95.2.605 OrderCapacity

Designates the capacity of the firm placing the order (as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions (529) field) (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrderCapacityCodeSet:

Code	Name	Description
A	Agency	Agency
G	Proprietary	Proprietary
I	Individual	Individual
P	Principal	Principal (Note for CMS purposes, Principal includes Proprietary)
R	RisklessPrincipal	Riskless Principal
W	AgentForOtherMember	Agent for Other Member

Used in groups: CpctyConfGrp, ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteRequest, QuoteResponse, TradeCaptureReportAck

95.2.606 OrderCapacityQty

Quantity executed under a specific OrderCapacity (e.g. quantity executed as agent, quantity executed as principal)

Type: Qty

Used in groups: CpctyConfGrp

95.2.607 OrderID

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.

Type: String

Used in groups: MDFullGrp, MDIncGrp, OrdAllocGrp, TrdCapRptSideGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, Email, ExecutionReport, MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderStatusRequest, TradeCaptureReportRequest

95.2.608 OrderInputDevice

Specific device number, terminal number or station where order was entered

Type: String

Used in groups: TrdCapRptSideGrp

95.2.609 OrderPercent

For CIV specifies the approximate order quantity desired. For a CIV Sale it specifies percentage of investor's total holding to be sold. For a CIV switch/exchange it specifies percentage of investor's cash realised from sales to be re-invested. The executing broker, intermediary or fund manager is responsible for converting and calculating OrderQty (38) in shares/units for subsequent messages.

Type: Percentage

Used in components: OrderQtyData

95.2.610 OrderQty

Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in components: OrderQtyData

Used in groups: OrdAllocGrp

95.2.611 OrderQty2

OrderQty (38) of the future part of an F/X swap order.

Type: Qty

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

95.2.612 OrderQtyData

The OrderQtyData component block contains the fields commonly used for indicating the amount or quantity of an order. Note that when this component block is marked as "required" in a message either one of these three fields must be used to identify the amount: OrderQty, CashOrderQty or OrderPercent (in the case of CIV).

Name	Mult.	Type	Description
OrderQty	[0..1]	Qty	One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified.
CashOrderQty	[0..1]	Qty	One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in tradeable units (e.g. shares) for subsequent messages.
OrderPercent	[0..1]	Percentage	For CIV - Optional. One of CashOrderQty, OrderQty or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified.
RoundingDirection	[0..1]	CodeSet	For CIV - Optional
RoundingModulus	[0..1]	float	For CIV - Optional

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: DontKnowTrade, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.613 OrderRestrictions

Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.

Type: MultipleValueString

Allowed values in OrderRestrictionsCodeSet:

Code	Name	Description
1	ProgramTrade	Program Trade
2	IndexArbitrage	Index Arbitrage
3	NonIndexArbitrage	Non-Index Arbitrage
4	CompetingMarketMaker	Competing Market Maker
5	ActingAsMarketMakerOrSpecialistInSecurity	Acting as Market Maker or Specialist in the security
6	ActingAsMarketMakerOrSpecialistInUnderlying	Acting as Market Maker or Specialist in the underlying security of a derivative security
7	ForeignEntity	Foreign Entity (of foreign government or regulatory jurisdiction)
8	ExternalMarketParticipant	External Market Participant
9	ExternalInterConnectedMarketLinkage	External Inter-connected Market Linkage
A	RisklessArbitrage	Riskless Arbitrage

Used in groups: CpctyConfGrp, ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReportAck

95.2.614 OrdListStatGrp

No component usage documentation for OrdListStatGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	
ClOrdID	[1..1]	String	
SecondaryClOrdID	[0..1]	String	
CumQty	[1..1]	Qty	
OrdStatus	[1..1]	CodeSet	
WorkingIndicator	[0..1]	CodeSet	
LeavesQty	[1..1]	Qty	
CxlQty	[1..1]	Qty	
AvgPx	[1..1]	Price	
OrdRejReason	[0..1]	CodeSet	

Name	Mult.	Type	Description
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: ListStatus

95.2.615 OrdRejReason

Code to identify reason for order rejection.

Type: int

Allowed values in OrdRejReasonCodeSet:

Code	Name	Description
0	BrokerCredit	Broker / Exchange option
1	UnknownSymbol	Unknown symbol
10	InvalidInvestorID	Invalid Investor ID
11	UnsupportedOrderCharacteristic	Unsupported order characteristic
12	SurveillanceOption	Surveillance Option
13	IncorrectQuantity	Incorrect quantity
14	IncorrectAllocatedQuantity	Incorrect allocated quantity
15	UnknownAccount	Unknown account(s)
2	ExchangeClosed	Exchange closed
3	OrderExceedsLimit	Order exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownOrder	Unknown Order
6	DuplicateOrder	Duplicate Order (e.g. dupe ClOrdID (11))
7	DuplicateOfAVerballyCommunicate-dOrder	Duplicate of a verbally communicated order
8	StaleOrder	Stale Order
9	TradeAlongRequired	Trade Along required
99	Other	Other

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

95.2.616 OrdStatus

Identifies current status of order. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrdStatusCodeSet:

Code	Name	Description
0	New	New
1	PartiallyFilled	Partially filled
2	Filled	Filled
3	DoneForDay	Done for day
4	Canceled	Canceled
6	PendingCancel	Pending Cancel (e.g. result of Order Cancel Request)
7	Stopped	Stopped
8	Rejected	Rejected
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	AcceptedForBidding	Accepted for bidding
E	PendingReplace	Pending Replace (e.g. result of Order Cancel/Replace Request)

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport, OrderCancelReject, TradeCaptureReport

95.2.617 OrdStatusReqID

Can be used to uniquely identify a specific Order Status Request message.

Type: String

Used in messages: ExecutionReport, OrderStatusRequest

95.2.618 OrdType

Order type *** SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrdTypeCodeSet:

Code	Name	Description
1	Market	Market
2	Limit	Limit
3	Stop	Stop
4	StopLimit	Stop limit
6	WithOrWithout	With or without
7	LimitOrBetter	Limit or better (Deprecated)
8	LimitWithOrWithout	Limit with or without
9	OnBasis	On basis
D	PreviouslyQuoted	Previously quoted
E	PreviouslyIndicated	Previously indicated
G	ForexSwap	Forex - Swap
I	Funari	Funari (Limit Day Order with unexecuted portion handled as Market On Close. E.g. Japan)
J	MarketIfTouched	Market If Touched (MIT)
K	MarketWithLeftOverAsLimit	Market with Leftover as Limit (market order then unexecuted quantity becomes limit order at last price)
L	PreviousFundValuationPoint	Previous Fund Valuation Point (Historic pricing) (for CIV)
M	NextFundValuationPoint	Next Fund Valuation Point –(Forward pricing) (for CIV)
P	Pegged	Pegged

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, TrdCapRptSideGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

95.2.619 OrigClOrdID

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.

Type: String

Used in groups: AffectedOrdGrp, SideCrossOrdCxlGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

95.2.620 OrigCrossID

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.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport

95.2.621 OrigOrdModTime

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.

Type: UTCTimestamp

Used in groups: SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

95.2.622 OrigPosReqRefID

Reference to the PosReqID (710) of a previous maintenance request that is being replaced or canceled.

Type: String

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

95.2.623 OrigSendingTime

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.

Type: UTCTimestamp

Used in components: StandardHeader

95.2.624 OrigTime

Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))

Type: UTCTimestamp

Used in messages: Email, News

95.2.625 OutMainCntryUIndex

Value of stocks in Currency

Type: Amt

Used in messages: BidRequest

95.2.626 OutsideIndexPct

Used in EFP trades. Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

95.2.627 OwnershipType

The relationship between Registration parties.

Type: char

Allowed values in OwnershipTypeCodeSet:

Code	Name	Description
2	JointTrustees	Joint Trustees
J	JointInvestors	Joint Investors
T	TenantsInCommon	Tenants in Common

Used in messages: RegistrationInstructions

95.2.628 OwnerType

Identifies the type of owner

Type: int

Allowed values in OwnerTypeCodeSet:

Code	Name	Description
1	IndividualInvestor	Individual Investor
10	NetworkingSubAccount	Networking Sub-Account
11	NonProfitOrganization	Non-Profit Organization
12	CorporateBody	Corporate Body
13	Nominee	Nominee
2	PublicCompany	Public Company
3	PrivateCompany	Private Company
4	IndividualTrustee	Individual Trustee
5	CompanyTrustee	Company Trustee
6	PensionPlan	Pension Plan
7	CustodianUnderGiftsToMinorsAct	Custodian Under Gifts to Minors Act
8	Trusts	Trusts
9	Fiduciaries	Fiduciaries

Used in groups: RgstDtlsGrp

95.2.629 ParticipationRate

For a TargetStrategy=Participate order specifies the target participation rate. For other order types this is a volume limit (i.e. do not be more than this percent of the market volume)

Type: Percentage

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.630 Parties

The Parties component block is used to identify and convey information on the entities both central and peripheral to the financial transaction represented by the FIX message containing the Parties Block. The Parties block allows many different types of entites to be expressed through use of the PartyRole field and identifies the source of the PartyID through the PartyIDSource.

Name	Mult.	Type	Description
NoPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole
PartyID	[0..1]	String	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0.
PartyIDSource	[0..1]	CodeSet	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0.
PartyRole	[0..1]	CodeSet	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0.
PtysSubGrp	[0..*]	Group	Repeating group of Party sub-identifiers.

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SettlInstGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RegistrationInstructions, RegistrationInstructionsResponse, RequestForPositions, RequestForPositionsAck, SettlementInstructionRequest, TradeCaptureReportRequest

95.2.631 PartyID

Party identifier/code. See PartyIDSource (447) and PartyRole (452). See "Appendix 6-G – Use of <Parties> Component Block"

Type: String

Used in groups: Parties

95.2.632 PartyIDSource

Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Note: applicable values depend upon PartyRole (452) specified. See "Appendix 6-G – Use of <Parties> Component Block"

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	**Name**	**Description**
1	KoreanInvestorID	Korean Investor ID
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII / FID
3	TaiwaneseTradingAcct	Taiwanese Trading Account
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
5	ChineseInvestorID	Chinese B Share (Shezhen and Shanghai)
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
7	USSocialSecurityNumber	US Social Security Number
8	USEmployerOrTaxIDNumber	US Employer Identification Number
9	AustralianBusinessNumber	Australian Business Number
A	AustralianTaxFileNumber	Australian Tax File Number
B	BIC	BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary/Custom code
E	ISOCountryCode	ISO Country Code
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	MIC (ISO 10383 - Market Identifier Code) (See "Appendix 6-C")

Code	Name	Description
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC 'ETC Best Practice' guidelines document

Used in groups: Parties

95.2.633 PartyRole

Identifies the type or role of the PartyID (448) specified. See "Appendix 6-G – Use of <Parties> Component Block"

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buyside firm)
14	GiveupClearingFirm	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization

Code	Name	Description
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
30	Agent	Agent
31	SubCustodian	Sub custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering Trader
37	ContraTrader	Contra Trader
38	PositionAccount	Position Account
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate/Lending Firm (for short-sales)
9	FundManagerClientID	Fund manager Client ID (for CIV)

Used in groups: Parties

95.2.634 PartySubID

Sub-identifier (e.g. Clearing Account for PartyRole (452)=Clearing Firm, Locate ID # for PartyRole=Locate/Lending Firm, etc). Not required when using PartyID (448), PartyIDSource (447), and PartyRole.

Type: String

Used in groups: PtysSubGrp

95.2.635 PartySubIDType

Type of PartySubID (523) value 4000+ = Reserved and available for bi-laterally agreed upon user defined values

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
18	RegisteredAddress	Registered address
19	FundAccountName	Fund/account name
2	Person	Person
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location / Desk
26	PositionAccountType	Position Account Type
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address (inclusive of street address, location, and postal code)
7	PhoneNumber	Phone number
8	EmailAddress	Email address

Code	Name	Description
9	ContactName	Contact name

Used in groups: PtysSubGrp

95.2.636 Password

Password or passphrase.

Type: String

Used in messages: Logon, UserRequest

95.2.637 PaymentDate

The date written on a cheque or date payment should be submitted to the relevant clearing system.

Type: LocalMktDate

Used in groups: SettlInstGrp

95.2.638 PaymentMethod

A code identifying the Settlement payment method. 16 through 998 are reserved for future use Values above 000 are available for use by private agreement among counterparties

Type: int

Allowed values in PaymentMethodCodeSet:

Code	Name	Description
1	CREST	CREST
10	DirectCredit	Direct Credit (BECS)
11	CreditCard	Credit Card
12	ACHDebit	ACH Debit
13	ACHCredit	ACH Credit
14	BPAY	BPAY
15	HighValueClearingSystem	High Value Clearing System (HVACS)
2	NSCC	NSCC

Code	Name	Description
3	Euroclear	Euroclear
4	Clearstream	Clearstream
5	Cheque	Cheque
6	TelegraphicTransfer	Telegraphic Transfer
7	FedWire	FedWire
8	DebitCard	Debit Card
9	DirectDebit	Direct Debit (BECS)

Used in groups: SettlInstGrp

95.2.639 PaymentRef

"Settlement Payment Reference" – A free format Payment reference to assist with reconciliation, e.g. a Client and/or Order ID number.

Type: String

Used in groups: SettlInstGrp

95.2.640 PaymentRemitterID

Identifies sender of a payment, e.g. the payment remitter or a customer reference number.

Type: String

Used in groups: SettlInstGrp

95.2.641 PctAtRisk

Percent at risk due to lowest possible call.

Type: Percentage

Used in components: InstrumentExtension

95.2.642 PeggedPrice

The price the order is currently pegged at

Type: Price

Used in messages: ExecutionReport

95.2.643 PegInstructions

The Peg Instructions component block is used to tie the price of a security to a market event such as opening price, mid-price, best price. The Peg Instructions block may also be used to tie the price to the behavior of a related security.

Name	Mult.	Type	Description
PegOffsetValue	[0..1]	float	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType
PegMoveType	[0..1]	CodeSet	Describes whether peg is static/fixed or floats
PegOffsetType	[0..1]	CodeSet	Type of Peg Offset (e.g. price offset, tick offset etc)
PegLimitType	[0..1]	CodeSet	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)
PegRoundDirection	[0..1]	CodeSet	If the calculated peg price is not a valid tick price, specifies how to round the price (e.g. be more or less aggressive)
PegScope	[0..1]	CodeSet	The scope of the "related to" price of the peg (e.g. local, global etc)

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.644 PegLimitType

Type of Peg Limit

Type: int

Allowed values in PegLimitTypeCodeSet:

Code	Name	Description
0	OrBetter	Or better (default) - price improvement allowed
1	Strict	Strict – limit is a strict limit

Code	Name	Description
2	OrWorse	Or worse – for a buy the peg limit is a minimum and for a sell the peg limit is a maximum (for use for orders which have a price range)

Used in components: PegInstructions

95.2.645 PegMoveType

Describes whether peg is static or floats

Type: int

Allowed values in PegMoveTypeCodeSet:

Code	Name	Description
0	Floating	Floating (default)
1	Fixed	Fixed

Used in components: PegInstructions

95.2.646 PegOffsetType

Type of Peg Offset value

Type: int

Allowed values in PegOffsetTypeCodeSet:

Code	Name	Description
0	Price	Price (default)
1	BasisPoints	Basis Points
2	Ticks	Ticks
3	PriceTier	Price Tier / Level

Used in components: PegInstructions

95.2.647 PegOffsetValue

Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836) (Prior to FIX 4.4 this field was of type PriceOffset)

Type: float

Used in components: PegInstructions

95.2.648 PegRoundDirection

If the calculated peg price is not a valid tick price, specifies whether to round the price to be more or less aggressive

Type: int

Allowed values in PegRoundDirectionCodeSet:

Code	Name	Description
1	MoreAggressive	More aggressive – on a buy order round the price up to the nearest tick, on a sell round down to the nearest tick
2	MorePassive	More passive – on a buy order round down to nearest tick on a sell order round up to nearest tick

Used in components: PegInstructions

95.2.649 PegScope

The scope of the peg

Type: int

Allowed values in PegScopeCodeSet:

Code	Name	Description
1	Local	Local (Exchange, ECN, ATS)
2	National	National
3	Global	Global
4	NationalExcludingLocal	National excluding local

Used in components: PegInstructions

95.2.650 Pool

For Fixed Income, identifies MBS / ABS pool.

Type: String

Used in components: Instrument

95.2.651 PosAmt

Position amount

Type: Amt

Used in groups: PositionAmountData

95.2.652 PosAmtType

Type of Position amount

Type: String

Allowed values in PosAmtTypeCodeSet:

Code	Name	Description
CASH	CashAmount	Cash Amount (Corporate Event)
CRES	CashResidualAmount	Cash Residual Amount
FMTM	FinalMarkToMarketAmount	Final Mark-to-Market Amount
IMTM	IncrementalMarkToMarketAmount	Incremental Mark-to-Market Amount
PREM	PremiumAmount	Premium Amount
SMTM	StartOfDayMarkToMarketAmount	Start-of-Day Mark-to-Market Amount
TVAR	TradeVariationAmount	Trade Variation Amount
VADJ	ValueAdjustedAmount	Value Adjusted Amount

Used in groups: PositionAmountData

95.2.653 PositionAmountData

The PositionAmountData component block is used to report netted amounts associated with position quantities. In the listed derivatives market the amount is generally expressing a type of futures variation or option premium. In the equities market this may be the net pay or collect on a given position.

Name	Mult.	Type	Description
NoPosAmt	[1..1]	NumInGroup	Number of Position Amount entries
PosAmtType	[0..1]	CodeSet	
PosAmt	[0..1]	Amt	

Used in messages: AssignmentReport, PositionMaintenanceReport, PositionReport, TradeCaptureReport

95.2.654 PositionEffect

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.

Type: char

Allowed values in PositionEffectCodeSet:

Code	Name	Description
C	Close	Close
F	FIFO	FIFO
O	Open	Open
R	Rolled	Rolled

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReportAck

95.2.655 PositionQty

The PositionQty component block specifies the various types of position quantity in the position life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities. Quantities are expressed in terms of long and short quantities.

Name	Mult.	Type	Description
NoPositions	[1..1]	NumInGroup	
PosType	[0..1]	CodeSet	Required if NoPositions > 1
LongQty	[0..1]	Qty	
ShortQty	[0..1]	Qty	
PosQtyStatus	[0..1]	CodeSet	
NestedParties	[0..*]	Group	Optional repeating group - used to associate or distribute position to a specific party other than the party that currently owns the position.

Used in messages: AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport

95.2.656 PosMaintAction

Maintenance Action to be performed

Type: int

Allowed values in PosMaintActionCodeSet:

Code	Name	Description
1	New	New: used to increment the overall transaction quantity
2	Replace	Replace: used to override the overall transaction quantity or specific add messages based on the reference id
3	Cancel	Cancel: used to remove the overall transaction or specific add messages based on reference id

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

95.2.657 PosMaintResult

Result of Position Maintenance Request.

Type: int

Allowed values in PosMaintResultCodeSet:

Code	Name	Description
0	SuccessfulCompletion	Successful completion - no warnings or errors
1	Rejected	Rejected
99	Other	Other

Used in messages: PositionMaintenanceReport

95.2.658 PosMaintRptID

Unique identifier for this position report

Type: String

Used in messages: PositionMaintenanceReport, PositionReport, RequestForPositionsAck

95.2.659 PosMaintRptRefID

Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being replaced or canceled.

Type: String

Used in messages: PositionMaintenanceRequest

95.2.660 PosMaintStatus

Status of Position Maintenance Request

Type: int

Allowed values in PosMaintStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithWarnings	Accepted with Warnings
2	Rejected	Rejected
3	Completed	Completed
4	CompletedWithWarnings	Completed with Warnings

Used in messages: PositionMaintenanceReport

95.2.661 PosQtyStatus

Status of this position

Type: int

Allowed values in PosQtyStatusCodeSet:

Code	Name	Description
0	Submitted	Submitted
1	Accepted	Accepted
2	Rejected	Rejected

Used in groups: PositionQty

95.2.662 PosReqID

Unique identifier for the position maintenance request as assigned by the submitter

Type: String

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions, RequestForPositionsAck

95.2.663 PosReqResult

Result of Request for Position 4000+ Reserved and available for bi-laterally agreed upon user-defined values

Type: int

Allowed values in PosReqResultCodeSet:

Code	Name	Description
0	ValidRequest	Valid Request
1	InvalidOrUnsupportedRequest	Invalid or unsupported Request
2	NoPositionsFoundThatMatchCriteria	No positions found that match criteria
3	NotAuthorizedToRequestPositions	Not authorized to request positions
4	RequestForPositionNotSupported	Request for Position not supported

Code	Name	Description
99	Other	Other (use Text(58) in conjunction with this code for an explanation)

Used in messages: PositionReport, RequestForPositionsAck

95.2.664 PosReqStatus

Status of Request for Positions

Type: int

Allowed values in PosReqStatusCodeSet:

Code	Name	Description
0	Completed	Completed
1	CompletedWithWarnings	Completed with Warnings
2	Rejected	Rejected

Used in messages: RequestForPositionsAck

95.2.665 PosReqType

Unique identifier for the position maintenance request as assigned by the submitter

Type: int

Allowed values in PosReqTypeCodeSet:

Code	Name	Description
0	Positions	Positions
1	Trades	Trades
2	Exercises	Exercises
3	Assignments	Assignments

Used in messages: PositionReport, RequestForPositions

95.2.666 PossDupFlag

Indicates possible retransmission of message with this sequence number

Type: Boolean

Allowed values in PossDupFlagCodeSet:

Code	Name	Description
N	OriginalTransmission	Original transmission
Y	PossibleDuplicate	Possible duplicate

Used in components: StandardHeader

95.2.667 PossResend

Indicates that message may contain information that has been sent under another sequence number.

Type: Boolean

Allowed values in PossResendCodeSet:

Code	Name	Description
N	OriginalTransmission	Original transmission
Y	PossibleResend	Possible resend

Used in components: StandardHeader

95.2.668 PosTransType

Identifies the type of position transaction

Type: int

Allowed values in PosTransTypeCodeSet:

Code	Name	Description
1	Exercise	Exercise
2	DoNotExercise	Do Not Exercise

Code	Name	Description
3	PositionAdjustment	Position Adjustment
4	PositionChangeSubmission	Position Change Submission/Margin Disposition
5	Pledge	Pledge

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

95.2.669 PosType

Used to identify the type of quantity that is being returned

Type: String

Allowed values in PosTypeCodeSet:

Code	Name	Description
ALC	AllocationTradeQty	Allocation Trade Qty
AS	OptionAssignment	Option Assignment
ASF	AsOfTradeQty	As-of Trade Qty
DLV	DeliveryQty	Delivery Qty
ETR	ElectronicTradeQty	Electronic Trade Qty
EX	OptionExerciseQty	Option Exercise Qty
FIN	EndOfDayQty	End-of-Day Qty
IAS	IntraSpreadQty	Intra-Spread Qty
IES	InterSpreadQty	Inter-Spread Qty
PA	AdjustmentQty	Adjustment Qty
PIT	PitTradeQty	Pit Trade Qty
SOD	StartOfDayQty	Start-of-Day Qty
SPL	IntegralSplit	Integral Split
TA	TransactionFromAssignment	Transaction from Assignment
TOT	TotalTransactionQty	Total Transaction Qty
TQ	TransactionQuantity	Transaction Quantity
TRF	TransferTradeQty	Transfer Trade Qty
TX	TransactionFromExercise	Transaction from Exercise
XM	CrossMarginQty	Cross Margin Qty

Used in groups: PositionQty

95.2.670 PosUndInstrmtGrp

No component usage documentation for PosUndInstrmtGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	
UnderlyingInstrument	[0..1]	Component	
UnderlyingSettlPrice	[1..1]	Price	
UnderlyingSettlPriceType	[1..1]	int	

Used in messages: PositionReport

95.2.671 PreAllocGrp

No component usage documentation for PreAllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
IndividualAllocID	[0..1]	String	
NestedParties	[0..*]	Group	
AllocQty	[0..1]	Qty	

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: NewOrderSingle, OrderCancelReplaceRequest

95.2.672 PreallocMethod

Indicates the method of preallocation.

Type: char

Allowed values in PreallocMethodCodeSet:

Code	Name	Description
0	ProRata	Pro-rata
1	DoNotProRata	Do not pro-rata = discuss first

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReportAck

95.2.673 PreAllocMlegGrp

No component usage documentation for PreAllocMlegGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
IndividualAllocID	[0..1]	String	
NestedParties3	[0..*]	Group	
AllocQty	[0..1]	Qty	

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

95.2.674 PrevClosePx

Previous closing price of security.

Type: Price

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, UndInstrmtStrkPxGrp

Used in messages: CrossOrderCancelReplaceRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle

95.2.675 PreviouslyReported

Indicates if the trade capture report was previously reported to the counterparty

Type: Boolean

Allowed values in PreviouslyReportedCodeSet:

Code	Name	Description
N	NotReportedToCounterparty	not reported to counterparty
Y	PerviouslyReportedToCounterparty	previously reported to counterparty

Used in messages: AllocationInstruction, AllocationReport, TradeCaptureReport

95.2.676 Price

Price per unit of quantity (e.g. per share)

Type: Price

Used in groups: BidCompRspGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, UndInstrmtStrkPxGrp

Used in messages: Advertisement, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, QuoteResponse, QuoteStatusReport

95.2.677 Price2

Price of the future part of an F/X swap order. See Price (44) for description.

Type: Price

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: NewOrderSingle, OrderCancelReplaceRequest

95.2.678 PriceDelta

Delta calculated from theoretical price

Type: float

Used in groups: MDFullGrp, MDIncGrp

95.2.679 PriceImprovement

Amount of price improvement.

Type: PriceOffset

Used in messages: ExecutionReport

95.2.680 PriceType

Code to represent the price type

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (e.g. percent of par) (often called "dollar price" for fixed income)
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed Amount (absolute value)
4	Discount	Discount – percentage points below par
5	Premium	Premium – percentage points over par
6	Spread	Spread
7	TEDPrice	TED price
8	TEDYield	TED yield
9	Yield	Yield

Used in groups: BidCompRspGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.681 PriorityIndicator

Indicates if a Cancel/Replace has caused an order to lose book priority

Type: int

Allowed values in PriorityIndicatorCodeSet:

Code	Name	Description
0	PriorityUnchanged	Priority Unchanged
1	LostPriorityAsResultOfOrderChange	Lost Priority as result of order change

Used in messages: ExecutionReport

95.2.682 PriorSettlPrice

Previous settlement price

Type: Price

Used in messages: PositionReport

95.2.683 PriorSpreadIndicator

Indicates if requesting a rollover of prior day's spread submissions.

Type: Boolean

Used in messages: PositionMaintenanceRequest

95.2.684 ProcessCode

Processing code for sub-account. Absence of this field in AllocAccount (79) / AllocPrice (366) /AllocQty (80) / ProcessCode instance indicates regular trade.

Type: char

Allowed values in ProcessCodeCodeSet:

Code	Name	Description
0	Regular	regular

Code	Name	Description
1	SoftDollar	soft dollar
2	StepIn	step-in
3	StepOut	step-out
4	SoftDollarStepIn	soft-dollar step-in
5	SoftDollarStepOut	soft-dollar step-out
6	PlanSponsor	plan sponsor

Used in groups: AllocGrp, ListOrdGrp, TrdCapRptSideGrp

Used in messages: Confirmation, CrossOrderCancelReplaceRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle

95.2.685 Product

Indicates the type of product the security is associated with. See also the CFICode(146) and Security-Type(167) fields.

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: AllocationInstructionAck, AllocationReportAck, SecurityTypeRequest, SettlementInstructionRequest

95.2.686 ProgPeriodInterval

Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.

Type: int

Used in messages: BidRequest, NewOrderList

95.2.687 ProgRptReqs

Code to identify the desired frequency of progress reports

Type: int

Allowed values in ProgRptReqsCodeSet:

Code	Name	Description
1	BuySideRequests	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	SellSideSends	SellSide periodically sends status using ListStatus. Period optionally specified in ProgressPeriod
3	RealTimeExecutionReports	Real-time execution reports (to be discouraged)

Used in messages: BidRequest, NewOrderList

95.2.688 PtysSubGrp

No component usage documentation for PtysSubGrp

Name	Mult.	Type	Description
NoPartySubIDs	[1..1]	NumInGroup	
PartySubID	[0..1]	String	

Name	Mult.	Type	Description
PartySubIDType	[0..1]	CodeSet	

Used in groups: Parties

95.2.689 PublishTrdIndicator

Indicates if a trade should be reported via a market reporting service.

Type: Boolean

Allowed values in PublishTrdIndicatorCodeSet:

Code	Name	Description
N	DoNotReportTrade	Do not report trade
Y	ReportTrade	Report trade

Used in messages: TradeCaptureReport

95.2.690 PutOrCall

Indicates whether an Option is for a put or call

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put
1	Call	Call

Used in components: Instrument

95.2.691 QtyType

Type of quantity specified in a quantity field

Type: int

Allowed values in QtyTypeCodeSet:

Code	Name	Description
0	Units	Units (shares, par, currency)
1	Contracts	Contracts (if used - should specify ContractMultiplier (tag 231))

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdModGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReport

95.2.692 Quantity

Overall/total quantity (e.g. number of shares) (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in messages: Advertisement, AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse

95.2.693 QuotCxlEntriesGrp

No component usage documentation for QuotCxlEntriesGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	
Instrument	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	

Used in messages: QuoteCancel

95.2.694 QuoteCancelType

Identifies the type of quote cancel.

Type: int

Allowed values in QuoteCancelTypeCodeSet:

Code	Name	Description
1	CancelForOneOrMoreSecurities	Cancel for Symbol(s)
2	CancelForSecurityType	Cancel for Security Type(s)
3	CancelForUnderlyingSecurity	Cancel for Underlying Symbol
4	CancelAllQuotes	Cancel All Quotes

Used in messages: QuoteCancel

95.2.695 QuoteCondition

Space-delimited list of conditions describing a quote

Type: MultipleValueString

Allowed values in QuoteConditionCodeSet:

Code	Name	Description
A	Open	Open / Active
B	Closed	Closed / Inactive
C	ExchangeBest	Exchange Best
D	ConsolidatedBest	Consolidated Best
E	Locked	Locked
F	Crossed	Crossed
G	Depth	Depth
H	FastTrading	Fast Trading
I	NonFirm	Non-Firm

Used in groups: MDFullGrp, MDIncGrp

95.2.696 QuoteEntryID

Uniquely identifies the quote as part of a QuoteSet.

Type: String

Used in groups: MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp

95.2.697 QuoteEntryRejectReason

Reason Quote Entry was rejected

Type: int

Used in groups: QuotEntryAckGrp

95.2.698 QuoteID

Unique identifier for quote

Type: String

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest

95.2.699 QuotEntryAckGrp

No component usage documentation for QuotEntryAckGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	
QuoteEntryID	[0..1]	String	
Instrument	[0..1]	Component	
InstrmtLegGrp	[0..*]	Group	
BidPx	[0..1]	Price	
OfferPx	[0..1]	Price	
BidSize	[0..1]	Qty	
OfferSize	[0..1]	Qty	

Name	Mult.	Type	Description
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	
OfferSpotRate	[0..1]	Price	
BidForwardPoints	[0..1]	PriceOffset	
OfferForwardPoints	[0..1]	PriceOffset	
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
SettlDate	[0..1]	LocalMktDate	
OrdType	[0..1]	CodeSet	
SettlDate2	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	
BidForwardPoints2	[0..1]	PriceOffset	
OfferForwardPoints2	[0..1]	PriceOffset	
Currency	[0..1]	Currency	
QuoteEntryRejectReason	[0..1]	int	

Used in groups: QuotSetAckGrp

95.2.700 QuotEntryGrp

No component usage documentation for QuotEntryGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	
QuoteEntryID	[1..1]	String	
Instrument	[0..1]	Component	
InstrmtLegGrp	[0..*]	Group	
BidPx	[0..1]	Price	

Name	Mult.	Type	Description
OfferPx	[0..1]	Price	
BidSize	[0..1]	Qty	
OfferSize	[0..1]	Qty	
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	
OfferSpotRate	[0..1]	Price	
BidForwardPoints	[0..1]	PriceOffset	
OfferForwardPoints	[0..1]	PriceOffset	
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
SettlDate	[0..1]	LocalMktDate	
OrdType	[0..1]	CodeSet	
SettlDate2	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	
BidForwardPoints2	[0..1]	PriceOffset	
OfferForwardPoints2	[0..1]	PriceOffset	
Currency	[0..1]	Currency	

Used in groups: QuotSetGrp

95.2.701 QuotePriceType

Code to represent price type requested in Quote

Type: int

Allowed values in QuotePriceTypeCodeSet:

Code	Name	Description
1	Percent	percent (percent of par)

Code	Name	Description
10	Yield	Yield
2	PerShare	per share (e.g. cents per share)
3	FixedAmount	fixed amount (absolute value)
4	Discount	discount – percentage points below par
5	Premium	premium – percentage points over par
6	Spread	basis points relative to benchmark
7	TEDPrice	TED price
8	TEDYield	TED yield
9	YieldSpread	Yield spread (swaps)

Used in groups: QuotReqGrp, QuotReqRjctGrp

95.2.702 QuoteQualifier

Code to qualify Quote use See IOIQualifier (04) for description and valid values.

Type: char

Used in groups: QuotQualGrp

95.2.703 QuoteRejectReason

Reason Quote was rejected

Type: int

Allowed values in QuoteRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (Security)
2	Exchange	Exchange (Security) closed
3	QuoteRequestExceedsLimit	Quote Request exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownQuote	Unknown Quote
6	DuplicateQuote	Duplicate Quote
7	InvalidBid	Invalid bid/ask spread

Code	Name	Description
8	InvalidPrice	Invalid price
9	NotAuthorizedToQuoteSecurity	Not authorized to quote security
99	Other	Other

Used in messages: MassQuoteAcknowledgement

95.2.704 QuoteReqID

Unique identifier for quote request

Type: String

Used in messages: MassQuote, MassQuoteAcknowledgement, Quote, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteStatusReport

95.2.705 QuoteRequestRejectReason

Reason Quote was rejected:

Type: int

Allowed values in QuoteRequestRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (Security)
10	Pass	Pass
2	Exchange	Exchange (Security) closed
3	QuoteRequestExceedsLimit	Quote Request exceeds limit
4	TooLateToEnter	Too late to enter
5	InvalidPrice	Invalid price
6	NotAuthorizedToRequestQuote	Not authorized to request quote
7	NoMatchForInquiry	No match for inquiry
8	NoMarketForInstrument	No market for instrument
9	NoInventory	No inventory
99	Other	Other

Used in messages: QuoteRequestReject

95.2.706 QuoteRequestType

Indicates the type of Quote Request being generated

Type: int

Allowed values in QuoteRequestTypeCodeSet:

Code	Name	Description
1	Manual	Manual
2	Automatic	Automatic

Used in groups: QuotReqGrp, QuotReqRjctGrp, RFQReqGrp

95.2.707 QuoteRespID

Message reference for Quote Response

Type: String

Used in messages: ExecutionReport, Quote, QuoteResponse, QuoteStatusReport

95.2.708 QuoteResponseLevel

Level of Response requested from receiver of quote messages.

Type: int

Allowed values in QuoteResponseLevelCodeSet:

Code	Name	Description
0	NoAcknowledgement	No Acknowledgement (Default)
1	AcknowledgeOnlyNegativeOrErroneousQuotes	Acknowledge only negative or erroneous quotes
2	AcknowledgeEachQuoteMessage	Acknowledge each quote messages

Used in messages: MassQuote, MassQuoteAcknowledgement, Quote, QuoteCancel

95.2.709 QuoteRespType

Identifies the type of Quote Response

Type: int

Allowed values in QuoteRespTypeCodeSet:

Code	Name	Description
1	Hit	Hit/Lift
2	Counter	Counter
3	Expired	Expired
4	Cover	Cover
5	DoneAway	Done Away
6	Pass	Pass

Used in messages: QuoteResponse

95.2.710 QuoteSetID

Unique id for the Quote Set.

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp

95.2.711 QuoteSetValidUntilTime

Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuotSetGrp

95.2.712 QuoteStatus

Identifies the status of the quote acknowledgement

Type: int

Allowed values in QuoteStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	CancelForSymbol	Canceled for Symbol(s)
10	Pending	Pending
11	Pass	Pass
12	LockedMarketWarning	Locked Market Warning
13	CrossMarketWarning	Cross Market Warning
14	CanceledDueToLockMarket	Canceled due to lock market
15	CanceledDueToCrossMarket	Canceled due to cross market
2	CanceledForSecurityType	Canceled for Security Type(s)
3	CanceledForUnderlying	Canceled for Underlying
4	CanceledAll	Canceled All
5	Rejected	Rejected
6	RemovedFromMarket	Removed from Market
7	Expired	Expired
8	Query	Query
9	QuoteNotFound	Quote Not Found

Used in messages: MassQuoteAcknowledgement, QuoteStatusReport

95.2.713 QuoteStatusReqID

Unique identifier for Quote Status Request.

Type: String

Used in messages: QuoteStatusReport, QuoteStatusRequest

95.2.714 QuoteType

Identifies the type of quote. An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade. A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market. A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with restrictions are sent to the quote issuer who can choose to accept or decline the order. A counter quote is used in the negotiation model. See Volume 7 – Product: Fixed Income for example usage.

Type: int

Allowed values in QuoteTypeCodeSet:

Code	Name	Description
0	Indicative	Indicative
1	Tradeable	Tradeable
2	RestrictedTradeable	Restricted Tradeable
3	Counter	Counter (tradable)

Used in groups: QuotReqGrp, QuotReqRjctGrp, RFQReqGrp

Used in messages: MassQuote, MassQuoteAcknowledgement, Quote, QuoteResponse, QuoteStatusReport

95.2.715 QuotQualGrp

No component usage documentation for QuotQualGrp

Name	Mult.	Type	Description
NoQuoteQualifiers	[1..1]	NumInGroup	
QuoteQualifier	[0..1]	char	

Used in groups: QuotReqGrp, QuotReqRjctGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.716 QuotReqGrp

No component usage documentation for QuotReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[1..1]	Component	

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	
QuoteRequestType	[0..1]	CodeSet	
QuoteType	[0..1]	CodeSet	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
TradeOriginationDate	[0..1]	LocalMktDate	
Side	[0..1]	CodeSet	
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
SettlDate2	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	
Currency	[0..1]	Currency	
Stipulations	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
QuotReqLegsGrp	[0..*]	Group	
QuotQualGrp	[0..*]	Group	
QuotePriceType	[0..1]	CodeSet	
OrdType	[0..1]	CodeSet	
ValidUntilTime	[0..1]	UTCTimestamp	
ExpireTime	[0..1]	UTCTimestamp	
TransactTime	[0..1]	UTCTimestamp	
SpreadOrBenchmarkCurveData	[0..1]	Component	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
Price2	[0..1]	Price	
YieldData	[0..1]	Component	
Parties	[0..*]	Group	

Used in messages: QuoteRequest

95.2.717 QuotReqLegsGrp

No component usage documentation for QuotReqLegsGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegQty	[0..1]	Qty	
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	
LegBenchmarkCurveData	[0..1]	Component	

Used in groups: QuotReqGrp, QuotReqRjctGrp

95.2.718 QuotReqRjctGrp

No component usage documentation for QuotReqRjctGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[1..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	
QuoteRequestType	[0..1]	CodeSet	
QuoteType	[0..1]	CodeSet	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
TradeOriginationDate	[0..1]	LocalMktDate	
Side	[0..1]	CodeSet	

Name	Mult.	Type	Description
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
SettlDate2	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	
Currency	[0..1]	Currency	
Stipulations	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
QuotReqLegsGrp	[0..*]	Group	
QuotQualGrp	[0..*]	Group	
QuotePriceType	[0..1]	CodeSet	
OrdType	[0..1]	CodeSet	
ExpireTime	[0..1]	UTCTimestamp	
TransactTime	[0..1]	UTCTimestamp	
SpreadOrBenchmarkCurveData	[0..1]	Component	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
Price2	[0..1]	Price	
YieldData	[0..1]	Component	
Parties	[0..*]	Group	

Used in messages: QuoteRequestReject

95.2.719 QuotSetAckGrp

No component usage documentation for QuotSetAckGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	NumInGroup	
QuoteSetID	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingInstrument	[0..1]	Component	
TotNoQuoteEntries	[0..1]	int	
LastFragment	[0..1]	CodeSet	
QuotEntryAckGrp	[0..*]	Group	

Used in messages: MassQuoteAcknowledgement

95.2.720 QuotSetGrp

No component usage documentation for QuotSetGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	NumInGroup	
QuoteSetID	[1..1]	String	
UnderlyingInstrument	[0..1]	Component	
QuoteSetValidUntilTime	[0..1]	UTCTimestamp	
TotNoQuoteEntries	[1..1]	int	
LastFragment	[0..1]	CodeSet	
QuotEntryGrp	[1..*]	Group	

Used in messages: MassQuote

95.2.721 RawData

Unformatted raw data, can include bitmaps, word processor documents, etc.

Type: data

Used in messages: Email, Logon, News, UserRequest

95.2.722 RawDataLength

Number of bytes in raw data field.

Type: Length

Used in messages: Email, Logon, News, UserRequest

95.2.723 RedemptionDate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Return of investor's principal in a security. Bond redemption can occur before maturity date. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

95.2.724 RefAllocID

Reference identifier to be used with AllocTransType (7) =Replace or Cancel. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: AllocationInstruction, AllocationReport

95.2.725 RefCompID

Assigned value used to identify a firm.

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp

95.2.726 RefMsgType

The MsgType (35) of the FIX message being referenced.

Type: String

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

95.2.727 RefSeqNum

Reference message sequence number

Type: SeqNum

Used in messages: BusinessMessageReject, Reject

95.2.728 RefSubID

Assigned value used to identify specific elements within a firm.

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp

95.2.729 RefTagID

The tag number of the FIX field being referenced.

Type: int

Used in messages: Reject

95.2.730 RegistAcctType

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

Type: String

Used in messages: RegistrationInstructions

95.2.731 RegistDtls

Set of Registration name and address details, possibly including phone, fax etc.

Type: String

Used in groups: RgstDtlsGrp

95.2.732 RegistEmail

Email address relating to Registration name and address details

Type: String

Used in groups: RgstDtlsGrp

95.2.733 RegistID

Unique identifier of the registration details as assigned by institution or intermediary.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, RegistrationInstructions, RegistrationInstructionsResponse

95.2.734 RegistRefID

Reference identifier for the RegistID(513) with Cancel and Replace RegistTransType(514) transaction types.

Type: String

Used in messages: RegistrationInstructions, RegistrationInstructionsResponse

95.2.735 RegistRejReasonCode

Reason(s) why Registration Instructions has been rejected. The reason may be further amplified in the RegistRejReasonCode field. Possible values of reason code include:

Type: int

Allowed values in RegistRejReasonCodeCodeSet:

Code	Name	Description
1	InvalidAccountType	Invalid/unacceptable Account Type
10	InvalidInvestorIDSource	Invalid/unacceptable Investor ID Source
11	InvalidDateOfBirth	Invalid/unacceptable Date of Birth
12	InvalidCountry	Invalid/unacceptable Investor Country Of Residence
13	InvalidDistribInstns	Invalid/unacceptable NoDistribInstns
14	InvalidPercentage	Invalid/unacceptable Distrib Percentage
15	InvalidPaymentMethod	Invalid/unacceptable Distrib Payment Method
16	InvalidAccountName	Invalid/unacceptable Cash Distrib Agent Acct Name
17	InvalidAgentCode	Invalid/unacceptable Cash Distrib Agent Code
18	InvalidAccountNum	Invalid/unacceptable Cash Distrib Agent Acct Num
2	InvalidTaxExemptType	Invalid/unacceptable Tax Exempt Type

Code	Name	Description
3	InvalidOwnershipType	Invalid/unacceptable Ownership Type
4	NoRegDetails	Invalid/unacceptable No Reg Dtls
5	InvalidRegSeqNo	Invalid/unacceptable Reg Seq No
6	InvalidRegDetails	Invalid/unacceptable Reg Dtls
7	InvalidMailingDetails	Invalid/unacceptable Mailing Dtls
8	InvalidMailingInstructions	Invalid/unacceptable Mailing Inst
9	InvalidInvestorID	Invalid/unacceptable Investor ID
99	Other	Other

Used in messages: RegistrationInstructionsResponse

95.2.736 RegistRejReasonText

Text indicating reason(s) why a Registration Instruction has been rejected.

Type: String

Used in messages: RegistrationInstructionsResponse

95.2.737 RegistStatus

Registration status as returned by the broker or (for CIV) the fund manager

Type: char

Allowed values in RegistStatusCodeSet:

Code	Name	Description
A	Accepted	Accepted
H	Held	Held
N	Reminder	Reminder – i.e. Registration Instructions are still outstanding
R	Rejected	Rejected

Used in messages: PositionReport, RegistrationInstructionsResponse

95.2.738 RegistTransType

Identifies Registration Instructions transaction type

Type: char

Allowed values in RegistTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Cancel	Cancel

Used in messages: RegistrationInstructions, RegistrationInstructionsResponse

95.2.739 RelSymDerivSecGrp

No component usage documentation for RelSymDerivSecGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
ExpirationCycle	[0..1]	CodeSet	
InstrumentExtension	[0..1]	Component	
InstrmtLegGrp	[0..*]	Group	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: DerivativeSecurityList

95.2.740 RepoCollateralSecurityType

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** 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)

Type: String

Used in components: Instrument

95.2.741 ReportedPx

Reported price (used to differentiate from AvgPx on a confirmation of a marked-up or marked-down principal trade)

Type: Price

Used in messages: Confirmation

95.2.742 ReportToExch

Identifies party of trade responsible for exchange reporting.

Type: Boolean

Allowed values in ReportToExchCodeSet:

Code	Name	Description
N	SenderReports	Indicates that party sending message will report trade
Y	ReceiverReports	Indicates that party receiving message must report trade

Used in messages: ExecutionReport

95.2.743 RepurchaseRate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Percent of par at which a Repo will be repaid. Represented as a percent, e.g. .9525 represents 95-/4 percent of par. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: Instrument

95.2.744 RepurchaseTerm

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Number of business days before repurchase of a repo. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: int

Used in components: Instrument

95.2.745 ResetSeqNumFlag

Indicates that the both sides of the FIX session should reset sequence numbers.

Type: Boolean

Allowed values in ResetSeqNumFlagCodeSet:

Code	Name	Description
N	No	No
Y	Yes	Yes, reset sequence numbers

Used in messages: Logon

95.2.746 ResponseDestination

URI (Uniform Resource Identifier) for details) or other pre-arranged value. Used in conjunction with ResponseTransportType (725) value of Out-of-Band to identify the out-of-band destination. See "Appendix 6-B FIX Fields Based Upon Other Standards"

Type: String

Used in messages: CollateralInquiry, CollateralInquiryAck, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.747 ResponseTransportType

Identifies how the response to the request should be transmitted.

Type: int

Allowed values in ResponseTransportTypeCodeSet:

Code	Name	Description
0	Inband	Inband: transport the request was sent over (Default)
1	OutOfBand	Out-of-Band: pre-arranged out of band delivery mechanism (i.e. FTP, HTTP, NDM, etc) between counterparties. Details specified via ResponseDestination (726).

Used in messages: CollateralInquiry, CollateralInquiryAck, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.748 ReversalIndicator

Indicates a trade that reverses a previous trade.

Type: Boolean

Used in messages: AllocationInstruction, AllocationReport

95.2.749 RFQReqGrp

No component usage documentation for RFQReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[1..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	
QuoteRequestType	[0..1]	CodeSet	
QuoteType	[0..1]	CodeSet	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	

Used in messages: RFQRequest

95.2.750 RFQReqID

RFQ Request ID – used to identify an RFQ Request.

Type: String

Used in messages: QuoteRequest, QuoteRequestReject, RFQRequest

95.2.751 RgstDistInstGrp

No component usage documentation for RgstDistInstGrp

Name	Mult.	Type	Description
NoDistribInsts	[1..1]	NumInGroup	
DistribPaymentMethod	[0..1]	CodeSet	
DistribPercentage	[0..1]	Percentage	
CashDistribCurr	[0..1]	Currency	
CashDistribAgentName	[0..1]	String	
CashDistribAgentCode	[0..1]	String	
CashDistribAgentAcctNumber	[0..1]	String	
CashDistribPayRef	[0..1]	String	
CashDistribAgentAcctName	[0..1]	String	

Used in messages: RegistrationInstructions

95.2.752 RgstDtlsGrp

No component usage documentation for RgstDtlsGrp

Name	Mult.	Type	Description
NoRegistDtls	[1..1]	NumInGroup	
RegistDtls	[0..1]	String	
RegistEmail	[0..1]	String	
MailingDtls	[0..1]	String	
MailingInst	[0..1]	String	
NestedParties	[0..*]	Group	
OwnerType	[0..1]	CodeSet	

Name	Mult.	Type	Description
DateOfBirth	[0..1]	LocalMktDate	
InvestorCountryOfResidence	[0..1]	Country	

Used in messages: RegistrationInstructions

95.2.753 RoundingDirection

Specifies which direction to round For CIV – indicates whether or not the quantity of shares/units is to be rounded and in which direction where CashOrdQty (52) or (for CIV only) OrderPercent (56) are specified on an order. The default is for rounding to be at the discretion of the executing broker or fund manager. e.g. for an order specifying CashOrdQty or OrderPercent if the calculated number of shares/units was 325.76 and RoundingModulus (469) was 0 – "round down" would give 320 units, "round up" would give 330 units and "round to nearest" would give 320 units.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: OrderQtyData

95.2.754 RoundingModulus

For CIV - a float value indicating the value to which rounding is required. i.e. 0 means round to a multiple of 0 units/shares; 0.5 means round to a multiple of 0.5 units/shares. The default, if RoundingDirection (468) is specified without RoundingModulus, is to round to a whole unit/share.

Type: float

Used in components: OrderQtyData

95.2.755 RoundLot

The trading lot size of a security

Type: Qty

Used in groups: SecListGrp

Used in messages: SecurityDefinition

95.2.756 RoutingGrp

No component usage documentation for RoutingGrp

Name	Mult.	Type	Description
NoRoutingIDs	[1..1]	NumInGroup	
RoutingType	[0..1]	CodeSet	
RoutingID	[0..1]	String	

Used in messages: Email, IOI, News

95.2.757 RoutingID

Assigned value used to identify a specific routing destination.

Type: String

Used in groups: RoutingGrp

95.2.758 RoutingType

Indicates the type of RoutingID (27) specified

Type: int

Allowed values in RoutingTypeCodeSet:

Code	Name	Description
1	TargetFirm	Target Firm
2	TargetList	Target List

Code	Name	Description
3	BlockFirm	Block Firm
4	BlockList	Block List

Used in groups: RoutingGrp

95.2.759 RptSeq

Sequence number of message within report series.

Type: int

Used in messages: ListStatus

95.2.760 Scope

Defines the scope of a data element

Type: MultipleValueString

Allowed values in ScopeCodeSet:

Code	Name	Description
1	LocalMarket	Local (Exchange, ECN, ATS)
2	National	National
3	Global	Global

Used in groups: MDFullGrp, MDIncGrp

Used in messages: MarketDataRequest

95.2.761 SecAltIDGrp

No component usage documentation for SecAltIDGrp

Name	Mult.	Type	Description
NoSecurityAltID	[1..1]	NumInGroup	

Name	Mult.	Type	Description
SecurityAltID	[0..1]	String	
SecurityAltIDSource	[0..1]	CodeSet	

Used in components: Instrument

95.2.762 SecListGrp

No component usage documentation for SecListGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
Currency	[0..1]	Currency	
Stipulations	[0..*]	Group	
InstrmtLegSecListGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
RoundLot	[0..1]	Qty	
MinTradeVol	[0..1]	Qty	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
ExpirationCycle	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: SecurityList

95.2.763 SecondaryAllocID

Secondary allocation identifier. Unlike the AllocID (70), this can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original allocation message on multiple messages (e.g. from one party to a second to a third, across cancel and replace messages etc.).

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, Confirmation, ConfirmationRequest

95.2.764 SecondaryClOrdID

Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system.

Type: String

Used in groups: ListOrdGrp, OrdAllocGrp, OrdListStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderStatusRequest

95.2.765 SecondaryExecID

Assigned by the party which accepts the order. Can be used to provide the ExecID (7) used by an exchange or executing system.

Type: String

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

95.2.766 SecondaryOrderID

Assigned by the party which accepts the order. Can be used to provide the OrderID (37) used by an exchange or executing system.

Type: String

Used in groups: OrdAllocGrp, TrdCapRptSideGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, DontKnowTrade, ExecutionReport, OrderCancelReject, Order-MassCancelReport

95.2.767 SecondaryTradeReportID

Secondary trade report identifier - can be used to associate an additional identifier with a trade.

Type: String

Used in groups: TrdCollGrp

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.768 SecondaryTradeReportRefID

Used to refer to a previous SecondaryTradeReportRefID when amending the transaction (cancel, replace, release, or reversal).

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

95.2.769 SecondaryTrdType

Additional TrdType (see tag 828) assigned to a trade by trade match system.

Type: int

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.770 SecTypesGrp

No component usage documentation for SecTypesGrp

Name	Mult.	Type	Description
NoSecurityTypes	[1..1]	NumInGroup	
SecurityType	[0..1]	CodeSet	

Name	Mult.	Type	Description
SecuritySubType	[0..1]	String	
Product	[0..1]	CodeSet	
CFICode	[0..1]	String	

Used in messages: SecurityTypes

95.2.771 SecureData

Actual encrypted data stream

Type: data

Used in components: StandardHeader

95.2.772 SecureDataLen

Length of encrypted message

Type: Length

Used in components: StandardHeader

95.2.773 SecurityAltID

Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource.

Type: String

Used in groups: SecAltIDGrp

95.2.774 SecurityAltIDSource

Identifies class or source of the SecurityAltID (455) value. Required if SecurityAltID is specified. Valid values: Same valid values as the SecurityIDSource (22) field

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in groups: SecAltIDGrp

95.2.775 SecurityDesc

Security description.

Type: String

Used in components: Instrument

95.2.776 SecurityExchange

Market used to help identify a security. Valid values: See "Appendix 6-C"

Type: Exchange

Used in components: Instrument

95.2.777 SecurityID

Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource.

Type: String

Used in components: Instrument

95.2.778 SecurityIDSource

Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification

Code	Name	Description
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in components: Instrument

95.2.779 SecurityListRequestType

Identifies the type/criteria of Security List Request

Type: int

Allowed values in SecurityListRequestTypeCodeSet:

Code	Name	Description
0	Symbol	Symbol
1	SecurityTypeAnd	SecurityType and/or CFICode
2	Product	Product
3	TradingSessionID	TradingSessionID
4	AllSecurities	All Securities

Used in messages: DerivativeSecurityListRequest, SecurityListRequest

95.2.780 SecurityReqID

Unique ID of a Security Definition Request.

Type: String

Used in messages: DerivativeSecurityList, DerivativeSecurityListRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityList, SecurityListRequest, SecurityTypeRequest, SecurityTypes

95.2.781 SecurityRequestResult

The results returned to a Security Request message

Type: int

Allowed values in SecurityRequestResultCodeSet:

Code	Name	Description
0	ValidRequest	Valid request
1	InvalidOrUnsupportedRequest	Invalid or unsupported request
2	NoInstrumentsFound	No instruments found that match selection criteria
3	NotAuthorizedToRetrieveInstrumentData	Not authorized to retrieve instrument data
4	InstrumentDataTemporarilyUnavailable	Instrument data temporarily unavailable
5	RequestForInstrumentDataNotSupported	Request for instrument data not supported

Used in messages: DerivativeSecurityList, SecurityList

95.2.782 SecurityRequestType

Type of Security Definition Request.

Type: int

Allowed values in SecurityRequestTypeCodeSet:

Code	Name	Description
0	RequestSecurityIdentityAndSpecifications	Request Security identity and specifications
1	RequestSecurityIdentityForSpecifications	Request Security identity for the specifications provided (Name of the security is not supplied)
2	RequestListSecurityTypes	Request List Security Types
3	RequestListSecurities	Request List Securities (Can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type)

Used in messages: SecurityDefinitionRequest

95.2.783 SecurityResponseID

Unique ID of a Security Definition message.

Type: String

Used in messages: DerivativeSecurityList, SecurityDefinition, SecurityList, SecurityTypes

95.2.784 SecurityResponseType

Type of Security Definition message response

Type: int

Allowed values in SecurityResponseTypeCodeSet:

Code	Name	Description
1	AcceptAsIs	Accept security proposal as is
2	AcceptWithRevisions	Accept security proposal with revisions as indicated in the message
5	RejectSecurityProposal	Reject security proposal
6	CannotMatchSelectionCriteria	Can not match selection criteria

Used in messages: SecurityDefinition, SecurityTypes

95.2.785 SecurityStatusReqID

Unique ID of a Security Status Request message.

Type: String

Used in messages: SecurityStatus, SecurityStatusRequest

95.2.786 SecuritySubType

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

Type: String

Used in components: Instrument

Used in groups: SecTypesGrp

Used in messages: DerivativeSecurityListRequest, SecurityTypeRequest

95.2.787 SecurityTradingStatus

Identifies the trading status applicable to the transaction

Type: int

Allowed values in SecurityTradingStatusCodeSet:

Code	Name	Description
1	OpeningDelay	Opening Delay
10	MarketOnCloseImbalanceSell	Market On Close Imbalance Sell
12	NoMarketImbalance	No Market Imbalance
13	NoMarketOnCloseImbalance	No Market On Close Imbalance
14	ITSPreOpening	ITS Pre-Opening
15	NewPriceIndication	New Price Indication
16	TradeDisseminationTime	Trade Dissemination Time
17	ReadyToTrade	Ready to trade (start of session)
18	NotAvailableForTrading	Not Available for trading (end of session)
19	NotTradedOnThisMarket	Not Traded on this Market
2	TradingHalt	Trading Halt
20	UnknownOrInvalid	Unknown or Invalid
21	PreOpen	Pre-Open
22	OpeningRotation	Opening Rotation
23	FastMarket	Fast Market
3	Resume	Resume
4	NoOpen	No Open/No Resume
5	PriceIndication	Price Indication
6	TradingRangeIndication	Trading Range Indication
7	MarketImbalanceBuy	Market Imbalance Buy
8	MarketImbalanceSell	Market Imbalance Sell
9	MarketOnCloseImbalanceBuy	Market On Close Imbalance Buy

Used in messages: SecurityStatus

95.2.788 SecurityType

Indicates type of security. See also the Product(460) and CFICode(461) fields. It is recommended that CFICode(461) be used instead of SecurityType(167) for non-Fixed Income instruments. Example values (grouped by Product field value) (Note: additional values may be used by mutual agreement of the counterparties): * Identify the Issuer in the field Issuer(106) *** REPLACED values - See "Replaced Features and Supported Approach" *** NOTE: Additional values may be used by mutual agreement of the counterparties)

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AMENDED	Amended	Amended & Restated
AN	OtherAnticipationNotes	Other Anticipation Notes BAN, GAN, etc.
BA	BankersAcceptance	Bankers Acceptance
BN	BankNotes	Bank Notes
BOX	BillOfExchanges	Bill of Exchanges
BRADY	BradyBond	Brady Bond
BRIDGE	BridgeLoan	Bridge Loan
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CD	CertificateOfDeposit	Certificate of Deposit
CL	CallLoans	Call Loans
CMBS	Corp	Corp. Mortgage-backed Securities
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
COFO	CertificateOfObligation	Certificate of Obligation
COFP	CertificateOfParticipation	Certificate of Participation
CORP	CorporateBond	Corporate Bond
CP	CommercialPaper	Commercial Paper
CPP	CorporatePrivatePlacement	Corporate Private Placement
CS	CommonStock	Common Stock
DEFLTED	Defaulted	Defaulted
DINP	DebtorInPossession	Debtor in Possession
DN	DepositNotes	Deposit Notes
DUAL	DualCurrency	Dual Currency
EUCD	EuroCertificateOfDeposit	Euro Certificate of Deposit
EUCORP	EuroCorporateBond	Euro Corporate Bond
EUCP	EuroCommercialPaper	Euro Commercial Paper

Code	Name	Description
EUSOV	EuroSovereigns	Euro Sovereigns *
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons *
FAC	FederalAgencyCoupon	Federal Agency Coupon
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FOR	ForeignExchangeContract	Foreign Exchange Contract
FORWARD	Forward	Forward
GO	GeneralObligationBonds	General Obligation Bonds
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter of Credit
LQN	LiquidityNote	Liquidity Note
MATURED	Matured	Matured
MBS	MortgageBackedSecurities	Mortgage-backed Securities
MF	MutualFund	Mutual Fund (i.e. any kind of open-ended "Collective Investment Vehicle")
MIO	MortgageInterestOnly	Mortgage Interest Only
MLEG	MultilegInstrument	Multi-leg instrument (e.g. options strategy or futures spread. CFICode (461) can be used to identify if options-based, futures-based, etc.)
MPO	MortgagePrincipalOnly	Mortgage Principal Only
MPP	MortgagePrivatePlacement	Mortgage Private Placement
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MT	MandatoryTender	Mandatory Tender
MTN	MediumTermNotes	Medium Term Notes
NONE	NoSecurityType	No Security Type
ONITE	Overnight	Overnight
PEF	PrivateExportFunding	Private Export Funding *
PFAND	Pfandbriefe	Pfandbriefe *
PN	PromissoryNote	Promissory Note
PS	PreferredStock	Preferred Stock
PZFJ	PlazosFijos	Plazos Fijos
RAN	RevenueAnticipationNote	Revenue Anticipation Note
REPLACD	Replaced	Replaced
REPO	Repurchase	Repurchase
RETIRED	Retired	Retired
REV	RevenueBonds	Revenue Bonds

Code	Name	Description
RVLV	RevolverLoan	Revolver Loan
RVLVTRM	Revolver	Revolver/Term Loan
SECLOAN	SecuritiesLoan	Securities Loan
SECPLEDGE	SecuritiesPledge	Securities Pledge
SPCLA	SpecialAssessment	Special Assessment
SPCLO	SpecialObligation	Special Obligation
SPCLT	SpecialTax	Special Tax
STN	ShortTermLoanNote	Short Term Loan Note
STRUCT	StructuredNotes	Structured Notes
SUPRA	USDSupranationalCoupons	USD Supranational Coupons *
SWING	SwingLineFacility	Swing Line Facility
TAN	TaxAnticipationNote	Tax Anticipation Note
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To be Announced
TBILL	USTreasuryBill	US Treasury Bill
TBOND	USTreasuryBond	US Treasury Bond
TCAL	PrincipalStripOfACallableBon-dOrNote	Principal strip of a callable bond or note
TD	TimeDeposit	Time Deposit
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
TERM	TermLoan	Term Loan
TINT	InterestStripFromAnyBondOrNote	Interest strip from any bond or note
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
TNOTE	USTreasuryNote	US Treasury Note
TPRN	PrincipalStripFromANonCallable-BondOrNote	Principal strip from a non-callable bond or note
TRAN	TaxRevenueAnticipationNote	Tax & Revenue Anticipation Note
UST	USTreasuryNoteOld	US Treasury Note (deprecated value, use "TNOTE")
USTB	USTreasuryBillOld	US Treasury Bill (deprecated value, use "TBILL")
VRDN	VariableRateDemandNote	Variable Rate Demand Note
WAR	Warrant	Warrant
WITHDRN	Withdrawn	Withdrawn
XCN	ExtendedCommNote	Extended Comm Note
XLINKD	IndexedLinked	Indexed Linked
YANK	YankeeCorporateBond	Yankee Corporate Bond

Code	Name	Description
YCD	YankeeCertificateOfDeposit	Yankee Certificate of Deposit
FUT	Future	Future
OPT	Option	Option

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: AllocationInstructionAck, AllocationReportAck, SecurityTypeRequest, SettlementInstructionRequest

95.2.789 SellerDays

Specifies the number of days that may elapse before delivery of the security

Type: int

Used in groups: MDFullGrp, MDIncGrp

95.2.790 SellVolume

Quantity sold.

Type: Qty

Used in messages: SecurityStatus

95.2.791 SenderCompID

Assigned value used to identify firm sending message.

Type: String

Used in components: StandardHeader

95.2.792 SenderLocationID

Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

95.2.793 SenderSubID

Assigned value used to identify specific message originator (desk, trader, etc.)

Type: String

Used in components: StandardHeader

95.2.794 SendingTime

Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in components: StandardHeader

95.2.795 SessionRejectReason

Code to identify reason for a session-level Reject message

Type: int

Allowed values in SessionRejectReasonCodeSet:

Code	Name	Description
0	InvalidTagNumber	Invalid tag number
1	RequiredTagMissing	Required tag missing
10	SendingTimeAccuracyProblem	SendingTime accuracy problem
11	InvalidMsgType	Invalid MsgType
12	XMLValidationError	XML Validation error
13	TagAppearsMoreThanOnce	Tag appears more than once
14	TagSpecifiedOutOfRequiredOrder	Tag specified out of required order
15	RepeatingGroupFieldsOutOfOrder	Repeating group fields out of order
16	IncorrectNumInGroupCountForRe-peatingGroup	Incorrect NumInGroup count for repeating group
17	Non	Non "data" value includes field delimiter (SOH character)

Code	Name	Description
2	TagNotDefinedForThisMessageType	Tag not defined for this message type
3	UndefinedTag	Undefined Tag
4	TagSpecifiedWithoutAValue	Tag specified without a value
5	ValueIsIncorrect	Value is incorrect (out of range) for this tag
6	IncorrectDataFormatForValue	Incorrect data format for value
7	DecryptionProblem	Decryption problem
8	SignatureProblem	Signature problem
9	CompIDProblem	CompID problem
99	Other	Other

Used in messages: Reject

95.2.796 SettlCurrAmt

Total amount due expressed in settlement currency (includes the effect of the forex transaction)

Type: Amt

Used in groups: AllocGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

95.2.797 SettlCurrBidFxRate

Foreign exchange rate used to compute the bid "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)

Type: float

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.798 SettlCurrency

Currency code of settlement denomination.

Type: Currency

Used in groups: AllocGrp, ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.799 SettlCurrFxRate

Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120)

Type: float

Used in groups: AllocGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

95.2.800 SettlCurrFxRateCalc

Specifies whether or not SettlCurrFxRate(155) should be multiplied or divided

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: AllocGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport, Quote, QuoteResponse, QuoteStatusReport

95.2.801 SettlCurrOfferFxRate

Foreign exchange rate used to compute the offer "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)

Type: float

Used in messages: Quote, QuoteResponse, QuoteStatusReport

95.2.802 SettlDate

Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). This field is required if the value of SettlType (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlType (63) is 7 (When and If Issued) (expressed in local time at place of settlement)

Type: LocalMktDate

Used in groups: BidCompReqGrp, BidCompRspGrp, ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.803 SettlDate2

SettDate (64) of the future part of an F/X swap order.

Type: LocalMktDate

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

95.2.804 SettlDeliveryType

Identifies type of settlement

Type: int

Allowed values in SettlDeliveryTypeCodeSet:

Code	Name	Description
0	Versus	"Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment
1	Free	"Free": Deliver (if Sell) or Receive (if Buy) Free
2	TriParty	Tri-Party

Code	Name	Description
3	HoldInCustody	Hold In Custody

Used in components: SettlInstructionsData

95.2.805 SettlInstGrp

No component usage documentation for SettlInstGrp

Name	Mult.	Type	Description
NoSettlInst	[1..1]	NumInGroup	
SettlInstID	[0..1]	String	
SettlInstTransType	[0..1]	CodeSet	
SettlInstRefID	[0..1]	String	
Parties	[0..*]	Group	
Side	[0..1]	CodeSet	
Product	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	
CFICode	[0..1]	String	
EffectiveTime	[0..1]	UTCTimestamp	
ExpireTime	[0..1]	UTCTimestamp	
LastUpdateTime	[0..1]	UTCTimestamp	
SettlInstructionsData	[0..1]	Component	
PaymentMethod	[0..1]	CodeSet	
PaymentRef	[0..1]	String	
CardHolderName	[0..1]	String	
CardNumber	[0..1]	String	
CardStartDate	[0..1]	LocalMktDate	
CardExpDate	[0..1]	LocalMktDate	
CardIssNum	[0..1]	String	
PaymentDate	[0..1]	LocalMktDate	
PaymentRemitterID	[0..1]	String	

Used in messages: SettlementInstructions

95.2.806 SettlInstID

Unique identifier for Settlement Instruction.

Type: String

Used in groups: SettlInstGrp

95.2.807 SettlInstMode

Indicates mode used for Settlement Instructions message. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***

Type: char

Allowed values in SettlInstModeCodeSet:

Code	Name	Description
1	StandingInstructionsProvided	Standing Instructions Provided
4	SpecificOrderForASingleAccount	Specific Order for a single account (for CIV)
5	RequestReject	Request reject

Used in groups: ListOrdGrp

Used in messages: SettlementInstructions

95.2.808 SettlInstMsgID

Unique identifier for Settlement Instruction message.

Type: String

Used in messages: SettlementInstructions

95.2.809 SettlInstRefID

Reference identifier for the SettlInstID (62) with Cancel and Replace SettlInstTransType (63) transaction types.

Type: String

Used in groups: SettlInstGrp

95.2.810 SettlInstReqID

Unique ID of settlement instruction request message

Type: String

Used in messages: SettlementInstructionRequest, SettlementInstructions

95.2.811 SettlInstReqRejCode

Identifies reason for rejection (of a settlement instruction request message)

Type: int

Allowed values in SettlInstReqRejCodeCodeSet:

Code	Name	Description
0	UnableToProcessRequest	unable to process request (e.g. database unavailable)
1	UnknownAccount	unknown account
2	NoMatchingSettlementInstructions-Found	no matching settlement instructions found
99	Other	other

Used in messages: SettlementInstructions

95.2.812 SettlInstructionsData

The SettlInstructionsData component block is used to convey key information regarding standing settlement and delivery instructions. It also provides a reference to standing settlement details regarding the source, delivery instructions, and settlement parties

Name	Mult.	Type	Description
SettlDeliveryType	[0..1]	CodeSet	Required if AllocSettlInstType = 1 or 2
StandInstDbType	[0..1]	CodeSet	Required if AllocSettlInstType = 3 (should not be populated otherwise)
StandInstDbName	[0..1]	String	Required if AllocSettlInstType = 3 (should not be populated otherwise)

Name	Mult.	Type	Description
StandInstDbID	[0..1]	String	Identifier used within the StandInstDbType Required if AllocSettlInstType = 3 (should not be populated otherwise)
DlvyInstGrp	[0..*]	Group	Required (and must be > 0) if AllocSettlInstType = 2 (should not be populated otherwise)

Used in groups: AllocGrp, SettlInstGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, Confirmation

95.2.813 SettlInstSource

Indicates source of Settlement Instructions

Type: char

Allowed values in SettlInstSourceCodeSet:

Code	Name	Description
1	BrokerCredit	Broker's Instructions
2	Institution	Institution's Instructions
3	Investor	Investor (e.g. CIV use)

Used in groups: DlvyInstGrp

95.2.814 SettlInstTransType

Settlement Instructions message transaction type

Type: char

Allowed values in SettlInstTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Code	Name	Description
T	Restate	Restate (used where the Settlement Instruction is being used to communicate standing instructions which have not been changed or added to)

Used in groups: SettlInstGrp

95.2.815 SettlParties

The SettlParties component block is used in a similar manner as Parties Block within the context of settlement instruction messages to distinguish between parties involved in the settlement and parties who are expected to execute the settlement process.

Name	Mult.	Type	Description
NoSettlPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of SettlPartyID, SettlPartyIDSource, and SettlPartyRole
SettlPartyID	[0..1]	String	Used to identify source of SettlPartyID. Required if SettlPartyIDSource is specified. Required if NoSettlPartyIDs > 0.
SettlPartyIDSource	[0..1]	CodeSet	Used to identify class source of SettlPartyID value (e.g. BIC). Required if SettlPartyID is specified. Required if NoSettlPartyIDs > 0.
SettlPartyRole	[0..1]	CodeSet	Identifies the type of SettlPartyID (e.g. Executing Broker). Required if NoSettlPartyIDs > 0.
SettlPtysSubGrp	[0..*]	Group	Repeating group of SettlParty sub-identifiers.

Used in groups: DlvyInstGrp

95.2.816 SettlPartyID

PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448)

Type: String

Used in groups: SettlParties

95.2.817 SettlPartyIDSource

PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII / FID
3	TaiwaneseTradingAcct	Taiwanese Trading Account
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
5	ChineseInvestorID	Chinese B Share (Shezhen and Shanghai)
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
7	USSocialSecurityNumber	US Social Security Number
8	USEmployerOrTaxIDNumber	US Employer Identification Number
9	AustralianBusinessNumber	Australian Business Number
A	AustralianTaxFileNumber	Australian Tax File Number
B	BIC	BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary/Custom code
E	ISOCountryCode	ISO Country Code
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	MIC (ISO 10383 - Market Identifier Code) (See "Appendix 6-C")
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC ‘ETC Best Practice’ guidelines document

Used in groups: SettlParties

95.2.818 SettlPartyRole

PartyRole value within a settlement parties component. Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buyside firm)
14	GiveupClearingFirm	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
30	Agent	Agent
31	SubCustodian	Sub custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering Trader
37	ContraTrader	Contra Trader

Code	Name	Description
38	PositionAccount	Position Account
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate/Lending Firm (for short-sales)
9	FundManagerClientID	Fund manager Client ID (for CIV)

Used in groups: SettlParties

95.2.819 SettlPartySubID

PartySubID value within a settlement parties component. Same values as PartySubID (523)

Type: String

Used in groups: SettlPtysSubGrp

95.2.820 SettlPartySubIDType

Type of SettlPartySubID (785) value. Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC

Code	Name	Description
17	CSDParticipantMemberCode	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
18	RegisteredAddress	Registered address
19	FundAccountName	Fund/account name
2	Person	Person
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location / Desk
26	PositionAccountType	Position Account Type
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address (inclusive of street address, location, and postal code)
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name

Used in groups: SettlPtysSubGrp

95.2.821 SettlPrice

Settlement price

Type: Price

Used in messages: AssignmentReport, PositionReport

95.2.822 SettlPriceType

Type of settlement price

Type: int

Allowed values in SettlPriceTypeCodeSet:

Code	Name	Description
1	Final	Final
2	Theoretical	Theoretical

Used in messages: AssignmentReport, PositionReport

95.2.823 SettlPtysSubGrp

No component usage documentation for SettlPtysSubGrp

Name	Mult.	Type	Description
NoSettlPartySubIDs	[1..1]	NumInGroup	
SettlPartySubID	[0..1]	String	
SettlPartySubIDType	[0..1]	CodeSet	

Used in groups: SettlParties

95.2.824 SettlSessID

Identifies a specific settlement session

Type: String

Allowed values in SettlSessIDCodeSet:

Code	Name	Description
ETH	ElectronicTradingHours	Electronic Trading Hours
ITD	Intraday	Intraday
RTH	RegularTradingHours	Regular Trading Hours

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions

95.2.825 SettlSessSubID

SubID value associated with SettlSessID (76)

Type: String

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions

95.2.826 SettlType

Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular) Regular is defined as the default settlement period for the particular security on the exchange of execution. In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.

Type: char

Allowed values in SettlTypeCodeSet:

Code	Name	Description
0	Regular	Regular
1	Cash	Cash
2	NextDay	Next Day (T+1)
3	TPlus2	T+2
4	TPlus3	T+3
5	TPlus4	T+4
6	Future	Future
7	WhenAndIfIssued	When And If Issued
8	SellersOption	Sellers Option
9	TPlus5	T+ 5

Used in groups: BidCompReqGrp, BidCompRspGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.827 SharedCommission

Commission to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.

Type: Amt

Used in messages: Confirmation

95.2.828 ShortQty

Short Quantity

Type: Qty

Used in groups: PositionQty

95.2.829 ShortSaleReason

Reason for short sale

Type: int

Allowed values in ShortSaleReasonCodeSet:

Code	Name	Description
0	DealerSoldShort	Dealer Sold Short
1	DealerSoldShortExempt	Dealer Sold Short Exempt
2	SellingCustomerSoldShort	Selling Customer Sold Short
3	SellingCustomerSoldShortExempt	Selling Customer Sold Short Exempt
4	QualifiedServiceRepresentative	Qualified Service Representative (QSR) or Automatic Giveup (AGU) Contra Side Sold Short
5	QSROrAGUContraSideSoldShortExempt	QSR or AGU Contra Side Sold Short Exempt

Used in messages: TradeCaptureReport

95.2.830 Side

Side of order

Type: char

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell
3	BuyMinus	Buy minus
4	SellPlus	Sell plus
5	SellShort	Sell short
6	SellShortExempt	Sell short exempt
7	Undisclosed	Undisclosed (valid for IOI and List Order messages only)
8	Cross	Cross (orders where counterparty is an exchange, valid for all messages except IOIs)
9	CrossShort	Cross short
A	CrossShortExempt	Cross short exempt
B	AsDefined	"As Defined" (for use with multileg instruments)
C	Opposite	"Opposite" (for use with multileg instruments)
D	Subscribe	Subscribe (e.g. CIV)
E	Redeem	Redeem (e.g. CIV)
F	Lend	Lend (FINANCING - identifies direction of collateral)
G	Borrow	Borrow (FINANCING - identifies direction of collateral)

Used in groups: BidCompReqGrp, BidCompRspGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SettlInstGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, DontKnowTrade, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, Quote, QuoteResponse, QuoteStatusReport, SettlementInstructionRequest, TradeCaptureReportRequest

95.2.831 SideComplianceID

ID within repeating group of sides which is used to represent this transaction for compliance purposes (e.g. OATS reporting).

Type: String

Used in groups: SideCrossOrdModGrp

95.2.832 SideCrossOrdCxlGrp

No component usage documentation for SideCrossOrdCxlGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	
Side	[1..1]	CodeSet	
OrigClOrdID	[1..1]	String	
ClOrdID	[1..1]	String	
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
OrderQtyData	[1..1]	Component	
ComplianceID	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: CrossOrderCancelRequest

95.2.833 SideCrossOrdModGrp

No component usage documentation for SideCrossOrdModGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	
Side	[1..1]	CodeSet	
ClOrdID	[1..1]	String	
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	
PreAllocGrp	[0..*]	Group	
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	
CommissionData	[0..1]	Component	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
BookingType	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
PositionEffect	[0..1]	CodeSet	
CoveredOrUncovered	[0..1]	CodeSet	
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
SolicitedFlag	[0..1]	CodeSet	

Name	Mult.	Type	Description
SideComplianceID	[0..1]	String	

Used in messages: CrossOrderCancelReplaceRequest, NewOrderCross

95.2.834 SideMultiLegReportingType

Used to indicate if the side being reported on Trade Capture Report represents a leg of a multileg instrument or a single security

Type: int

Allowed values in SideMultiLegReportingTypeCodeSet:

Code	Name	Description
1	SingleSecurity	Single Security (default if not specified)
2	IndividualLegOfAMultilegSecurity	Individual leg of a multi-leg security
3	MultilegSecurity	Multi-leg security

Used in groups: TrdCapRptSideGrp

95.2.835 SideValue1

Amounts in currency

Type: Amt

Used in messages: BidRequest

95.2.836 SideValue2

Amounts in currency

Type: Amt

Used in messages: BidRequest

95.2.837 SideValueInd

Code to identify which "SideValue" the value refers to. SideValue and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.

Type: int

Allowed values in SideValueIndCodeSet:

Code	Name	Description
1	SideValue1	SideValue1
2	SideValue2	SideValue 2

Used in groups: BidDescReqGrp, ListOrdGrp

95.2.838 Signature

Electronic signature

Type: data

Used in components: StandardTrailer

95.2.839 SignatureLength

Number of bytes in signature field.

Type: Length

Used in components: StandardTrailer

95.2.840 SolicitedFlag

Indicates whether or not the order was solicited.

Type: Boolean

Allowed values in SolicitedFlagCodeSet:

Code	Name	Description
N	WasNotSolicited	Was not solicited

Code	Name	Description
Y	WasSolicited	Was solicited

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.841 Spread

For Fixed Income. Either Swap Spread or Spread to Benchmark depending upon the order type. Spread to Benchmark: Basis points relative to a benchmark. To be expressed as "count of basis points" (vs. an absolute value). E.g. High Grade Corporate Bonds may express price as basis points relative to benchmark (the BenchmarkCurveName(221) field). Note: Basis points can be negative. Swap Spread: Target spread for a swap.

Type: PriceOffset

Used in components: SpreadOrBenchmarkCurveData

95.2.842 SpreadOrBenchmarkCurveData

The SpreadOrBenchmarkCurveData component block is primarily used for Fixed Income to convey spread to a benchmark security or curve.

Name	Mult.	Type	Description
Spread	[0..1]	PriceOffset	For Fixed Income
BenchmarkCurveCurrency	[0..1]	Currency	
BenchmarkCurveName	[0..1]	String	
BenchmarkCurvePoint	[0..1]	String	
BenchmarkPrice	[0..1]	Price	
BenchmarkPriceType	[0..1]	int	Must be present if BenchmarkPrice is used.
BenchmarkSecurityID	[0..1]	String	The identifier of the benchmark security, e.g. Treasury against Corporate bond.
BenchmarkSecurityIDSource	[0..1]	CodeSet	Source of BenchmarkSecurityID. If not specified, then ID Source is understood to be the same as that in the Instrument block.

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.843 StandardHeader

The standard FIX message header

Name	Mult.	Type	Description
BeginString	[1..1]	String	FIX.4.4 (Always unencrypted, must be first field in message)
BodyLength	[1..1]	Length	(Always unencrypted, must be second field in message)
MsgType	[1..1]	CodeSet	(Always unencrypted, must be third field in message)
SenderCompID	[1..1]	String	(Always unencrypted)
TargetCompID	[1..1]	String	(Always unencrypted)
OnBehalfOfCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)
DeliverToCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)
SecureDataLen	[0..1]	Length	Required to identify length of encrypted section of message. (Always unencrypted)
SecureData	[0..1]	data	Required when message body is encrypted. Always immediately follows SecureDataLen field.
MsgSeqNum	[1..1]	SeqNum	(Can be embedded within encrypted data section.)
SenderSubID	[0..1]	String	(Can be embedded within encrypted data section.)
SenderLocationID	[0..1]	String	Sender's LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
TargetSubID	[0..1]	String	"ADMIN" reserved for administrative messages not intended for a specific user. (Can be embedded within encrypted data section.)

Name	Mult.	Type	Description
TargetLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
OnBehalfOfSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
OnBehalfOfLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
PossDupFlag	[0..1]	CodeSet	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. (Can be embedded within encrypted data section.)
PossResend	[0..1]	CodeSet	Required when message may be duplicate of another message sent under a different sequence number. (Can be embedded within encrypted data section.)
SendingTime	[1..1]	UTCTimestamp	(Can be embedded within encrypted data section.)
OrigSendingTime	[0..1]	UTCTimestamp	Required for message resent as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.)
XmlDataLen	[0..1]	Length	Required when specifying XmlData to identify the length of a XmlData message block. (Can be embedded within encrypted data section.)
XmlData	[0..1]	data	Can contain an XML formatted message block (e.g. FIXML). Always immediately follows XmlDataLen field. (Can be embedded within encrypted data section.) See Volume 1: FIXML Support
MessageEncoding	[0..1]	CodeSet	Type of message encoding (non-ASCII characters) used in a message's "Encoded" fields. Required if any "Encoding" fields are used.

Name	Mult.	Type	Description
LastMsgSeqNumProcessed	[0..1]	SeqNum	The last MsgSeqNum value received by the FIX engine and processed by downstream application, such as trading system or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.
Hop	[0..*]	Group	Number of repeating groups of historical "hop" information. Only applicable if OnBehalfOfCompID is used, however, its use is optional. Note that some market regulations or counterparties may require tracking of message hops.

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, BidRequest, BidResponse, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DerivativeSecurityList, DerivativeSecurityListRequest, DontKnowTrade, Email, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatusResponse, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RFQRequest, RegistrationInstructions, RegistrationInstructionsResponse, Reject, RequestForPositions, RequestForPositionsAck, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityList, SecurityListRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, SequenceReset, SettlementInstructionRequest, SettlementInstructions, TestRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus, TradingSessionStatusRequest, UserRequest, UserResponse, XMLnonFIX

95.2.844 StandardTrailer

The standard FIX message trailer

Name	Mult.	Type	Description
SignatureLength	[0..1]	Length	Required when trailer contains signature. Note: Not to be included within SecureData field
Signature	[0..1]	data	Note: Not to be included within SecureData field
CheckSum	[1..1]	String	(Always unencrypted, always last field in message)

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, BidRequest, BidResponse, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DerivativeSecurityList, DerivativeSecurityListRequest, DontKnowTrade, Email, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MassQuote, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatusResponse, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RFQRequest, RegistrationInstructions, RegistrationInstructionsResponse, Reject, RequestForPositions, RequestForPositionsAck, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityList, SecurityListRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, SequenceReset, SettlementInstructionRequest, SettlementInstructions, TestRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus, TradingSessionStatusRequest, UserRequest, UserResponse, XMLnonFIX

95.2.845 StandInstDbID

Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.

Type: String

Used in components: SettlInstructionsData

Used in messages: SettlementInstructionRequest

95.2.846 StandInstDbName

Name of the Standing Instruction database represented with StandInstDbType (69) (i.e. the Global Custodian's name).

Type: String

Used in components: SettlInstructionsData

Used in messages: SettlementInstructionRequest

95.2.847 StandInstDbType

Identifies the Standing Instruction database used

Type: int

Allowed values in StandInstDbTypeCodeSet:

Code	Name	Description
0	Other	Other
1	DTCSID	DTC SID
2	ThomsonALERT	Thomson ALERT
3	AGlobalCustodian	A Global Custodian (StandInstDbName (170) must be provided)
4	AccountNet	AccountNet

Used in components: SettlInstructionsData

Used in messages: SettlementInstructionRequest

95.2.848 StartCash

Starting dirty cash consideration of a financing deal, i.e. paid to the seller on the Start Date.

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport

95.2.849 StartDate

Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral

Type: LocalMktDate

Used in components: FinancingDetails

95.2.850 StateOrProvinceOfIssue

A two-character state or province abbreviation.

Type: String

Used in components: Instrument

95.2.851 StatusText

A text description associated with a network status.

Type: String

Used in groups: CompIDStatGrp

95.2.852 StatusValue

Indicates the status of a network connection

Type: int

Allowed values in StatusValueCodeSet:

Code	Name	Description
1	Connected	Connected
2	NotConnectedUnexpected	Not connected – down expected up
3	NotConnectedExpected	Not connected – down expected down
4	InProcess	In Process

Used in groups: CompIDStatGrp

95.2.853 Stipulations

The Stipulations component block is used in Fixed Income to provide additional information on a given security. These additional information are usually not considered static data information.

Name	Mult.	Type	Description
NoStipulations	[1..1]	NumInGroup	
StipulationType	[0..1]	CodeSet	Required if NoStipulations >0
StipulationValue	[0..1]	String	

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, Quote, QuoteResponse, QuoteStatusReport

95.2.854 StipulationType

Type of Stipulation

Type: String

Allowed values in StipulationTypeCodeSet:

Code	Name	Description
AMT	AlternativeMinimumTax	AMT (y/n)
AUTOREINV	AutoReinvestment	Auto Reinvestment at <rate> or better
BANKQUAL	BankQualified	Bank qualified (y/n)
BGNCON	BargainConditions	Bargain Conditions– see (234) for values
COUPON	CouponRange	Coupon range
CURRENCY	ISOCurrencyCode	ISO Currency code
CUSTOMDATE	CustomStart	Custom start/end date
GEOG	Geographics	Geographics and % Range (ex. 234=CA 0-80 [minimum of 80% California assets])
HAIRCUT	ValuationDiscount	Valuation discount
INSURED	Insured	Insured (y/n)
ISSUE	IssueDate	Year or Year/Month of Issue (ex. 234=2002/09)

Code	Name	Description
ISSUER	Issuer	Issuer’s ticker
ISSUESIZE	IssueSizeRange	issue size range
LOOKBACK	LookbackDays	Lookback days
LOT	ExplicitLotIdentifier	Explicit lot identifier
LOTVAR	LotVariance	Lot Variance (value in percent maximum over- or under-allocation allowed)
MAT	MaturityYearAndMonth	Maturity Year and Month
MATURITY	MaturityRange	Maturity range
MAXSUBS	MaximumSubstitutions	Maximum substitutions (Repo)
MINDNOM	MinimumDenomination	Minimum denomination
MININCR	MinimumIncrement	Minimum increment
MINQTY	MinimumQuantity	Minimum quantity
PAYFREQ	PaymentFrequency	Payment frequency, calendar
PIECES	NumberOfPieces	Number of Pieces
PMAX	PoolsMaximum	Pools Maximum
PPL	PoolsPerLot	Pools per Lot
PPM	PoolsPerMillion	Pools per Million
PPT	PoolsPerTrade	Pools per Trade
PRICE	PriceRange	Price range
PRICEFREQ	PricingFrequency	Pricing frequency
PROD	ProductionYear	Production Year
PROTECT	CallProtection	Call protection
PURPOSE	Purpose	Purpose
PXSOURCE	BenchmarkPriceSource	Benchmark price source
RATING	RatingSourceAndRange	Rating source and range
REDEMPTION	TypeOfRedemption	Type of redemption – values are: NonCallable, Callable, Prefunded, EscrowedToMaturity, Putable, Convertible
RESTRICTED	Restricted	Restricted (y/n)
SECTOR	MarketSector	Market sector
SECTYPE	SecurityTypeIncludedOrExcluded	SecurityType included or excluded
STRUCT	Structure	Structure
SUBSFREQ	SubstitutionsFrequency	Substitutions frequency (Repo)
SUBSLEFT	SubstitutionsLeft	Substitutions left (Repo)
TEXT	FreeformText	Freeform text

Code	Name	Description
TRDVAR	TradeVariance	Trade Variance (value in percent maximum over- or under-allocation allowed)
WAC	WeightedAverageCoupon	Weighted Average Coupon:value in percent (exact or range) plus 'Gross' or 'Net' of servicing spread (the default) (ex. 234=6.5- Net [minimum of 6.5% net of servicing fee])
WAL	WeightedAverageLifeCoupon	Weighted Average Life Coupon: value in percent (exact or range)
WALA	WeightedAverageLoanAge	Weighted Average Loan Age: value in months (exact or range)
WAM	WeightedAverageMaturity	Weighted Average Maturity : value in months (exact or range)
WHOLE	WholePool	Whole Pool (y/n)
YIELD	YieldRange	Yield range

Used in groups: Stipulations

95.2.855 StipulationValue

For Fixed Income. Value of stipulation. The expression can be an absolute single value or a combination of values and logical operators: < value > value <= value >= value value value – value2 value OR value2 value AND value2 YES NO (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in groups: Stipulations

95.2.856 StopPx

Price per unit of quantity (e.g. per share)

Type: Price

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.857 StrikeCurrency

Currency in which the StrikePrice is denominated.

Type: Currency

Used in components: Instrument

95.2.858 StrikePrice

Strike Price for an Option.

Type: Price

Used in components: Instrument

95.2.859 StrikeTime

The time at which current market prices are used to determine the value of a basket.

Type: UTCTimestamp

Used in messages: BidRequest

95.2.860 Subject

The subject of an Email message

Type: String

Used in messages: Email

95.2.861 SubscriptionRequestType

Subscription Request Type

Type: char

Allowed values in SubscriptionRequestTypeCodeSet:

Code	Name	Description
0	Snapshot	Snapshot
1	SnapshotAndUpdates	Snapshot + Updates (Subscribe)
2	DisablePreviousSnapshot	Disable previous Snapshot + Update Request (Unsubscribe)

Used in messages: CollateralInquiry, DerivativeSecurityListRequest, MarketDataRequest, PositionReport, QuoteStatusRequest, RFQRequest, RequestForPositions, SecurityDefinitionRequest, SecurityListRequest, SecurityStatusRequest, SecurityTypes, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatusRequest

95.2.862 Symbol

Ticker symbol. Common, "human understood" representation of the security. SecurityID (48) value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use "[N/A]" for products which do not have a symbol.

Type: String

Used in components: Instrument

95.2.863 SymbolSfx

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 Fixed Income use: WI = "When Issued" for a security to be reissued under an old CUSIP or ISIN CD = a EUCP with lump-sum interest rather than discount price

Type: String

Used in components: Instrument

95.2.864 TargetCompID

Assigned value used to identify receiving firm.

Type: String

Used in components: StandardHeader

95.2.865 TargetLocationID

Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

95.2.866 TargetStrategy

The target strategy of the order 1000+ = Reserved and available for bi-laterally agreed upon user defined values

Type: int

Allowed values in TargetStrategyCodeSet:

Code	Name	Description
1	VWAP	VWAP
2	Participate	Participate (i.e. aim to be x percent of the market volume)
3	MininizeMarketImpact	Minimize market impact

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.867 TargetStrategyParameters

Field to allow further specification of the TargetStrategy – usage to be agreed between counterparties

Type: String

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.868 TargetStrategyPerformance

For communication of the performance of the order versus the target strategy

Type: float

Used in messages: ExecutionReport

95.2.869 TargetSubID

Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.

Type: String

Used in components: StandardHeader

95.2.870 TaxAdvantageType

For CIV - a code identifying the type of tax-exempt account in which purchased shares/units are to be held

Type: int

Allowed values in TaxAdvantageTypeCodeSet:

Code	Name	Description
0	None	None/Not Applicable (default)
1	MaxiISA	Maxi ISA (UK)
10	EmployeeCurrentYear	Employee – current year (US)
11	EmployerPriorYear	Employer - prior year (US)
12	EmployerCurrentYear	Employer – current year (US)
13	NonFundPrototypeIRA	Non-fund prototype IRA (US)
14	NonFundQualifiedPlan	Non-fund qualified plan (US)
15	DefinedContributionPlan	Defined contribution plan (US)
16	IRA	Individual Retirement Account (US)
17	IRARollover	Individual Retirement Account – Rollover (US)
18	KEOGH	KEOGH (US)
19	ProfitSharingPlan	Profit Sharing Plan (US)
2	TESSA	TESSA (UK)
20	US401K	401K (US)
21	SelfDirectedIRA	Self-Directed IRA (US)
22	US403b	403(b) (US)
23	US457	457 (US)
24	RothIRAPrototype	Roth IRA (fund prototype) (US)
25	RothIRANonPrototype	Roth IRA (non-prototype) (US)
26	RothConversionIRAPrototype	Roth Conversion IRA (fund prototype) (US)
27	RothConversionIRANonPrototype	Roth Conversion IRA (non-prototype) (US)
28	EducationIRAPrototype	Education IRA (fund prototype) (US)
29	EducationIRANonPrototype	Education IRA (non-prototype) (US)
3	MiniCashISA	Mini Cash ISA (UK)

Code	Name	Description
4	MiniStocksAndSharesISA	Mini Stocks and Shares ISA (UK)
5	MiniInsuranceISA	Mini Insurance ISA (UK)
6	CurrentYearPayment	Current year payment (US)
7	PriorYearPayment	Prior year payment (US)
8	AssetTransfer	Asset transfer (US)
9	EmployeePriorYear	Employee - prior year (US)

Used in messages: RegistrationInstructions

95.2.871 TerminationType

Type of financing termination

Type: int

Allowed values in TerminationTypeCodeSet:

Code	Name	Description
1	Overnight	Overnight
2	Term	Term
3	Flexible	Flexible
4	Open	Open

Used in components: FinancingDetails

95.2.872 TestMessageIndicator

Indicates whether or not this FIX Session is a "test" vs. "production" connection. Useful for preventing "accidents".

Type: Boolean

Allowed values in TestMessageIndicatorCodeSet:

Code	Name	Description
N	False	False (Production)
Y	True	True (Test)

Used in messages: Logon

95.2.873 TestReqID

Identifier included in Test Request message to be returned in resulting Heartbeat

Type: String

Used in messages: Heartbeat, TestRequest

95.2.874 Text

Free format text string (Note: this field does not have a specified maximum length)

Type: String

Used in groups: BidCompRspGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, SecListGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptSideGrp, UndInstrmtStrkPxGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, DerivativeSecurityListRequest, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, MassQuoteAcknowledgement, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus

95.2.875 ThresholdAmount

Amount that a position has to be in the money before it is exercised.

Type: PriceOffset

Used in messages: AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest

95.2.876 TickDirection

Direction of the "tick"

Type: char

Allowed values in TickDirectionCodeSet:

Code	Name	Description
0	PlusTick	Plus Tick
1	ZeroPlusTick	Zero-Plus Tick
2	MinusTick	Minus Tick
3	ZeroMinusTick	Zero-Minus Tick

Used in groups: MDFullGrp, MDIncGrp

95.2.877 TimeBracket

A code that represents a time interval in which a fill or trade occurred. Required for US futures markets.

Type: String

Used in groups: TrdCapRptSideGrp

Used in messages: ExecutionReport, TradeCaptureReportRequest

95.2.878 TimeInForce

Specifies how long the order remains in effect. Absence of this field is interpreted as DAY.

Type: char

Allowed values in TimeInForceCodeSet:

Code	Name	Description
0	Day	Day (or session)
1	GoodTillCancel	Good Till Cancel (GTC)
2	AtTheOpening	At the Opening (OPG)
3	ImmediateOrCancel	Immediate or Cancel (IOC)
4	FillOrKill	Fill or Kill (FOK)
5	GoodTillCrossing	Good Till Crossing (GTX)
6	GoodTillDate	Good Till Date
7	AtTheClose	At the Close

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

95.2.879 TotalAccruedInterestAmt

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Total Amount of Accrued Interest for convertible bonds and fixed income

Type: Amt

Used in messages: AllocationInstruction, AllocationReport

95.2.880 TotalAffectedOrders

Total number of orders affected by mass cancel request.

Type: int

Used in messages: OrderMassCancelReport

95.2.881 TotalNetValue

TotalNetValue is determined as follows: At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue * (1-haircut)). In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue * (1-haircut)). For listed derivatives clearing margin management, this is the collateral value which equals (Market value * haircut)

Type: Amt

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse

95.2.882 TotalNumPosReports

Total number of Position Reports being returned.

Type: int

Used in messages: PositionReport, RequestForPositionsAck

95.2.883 TotalTakedown

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)

Type: Amt

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport

95.2.884 TotalVolumeTraded

Total volume (quantity) traded.

Type: Qty

Used in messages: TradingSessionStatus

95.2.885 TotNoAllocs

Total number of NoAlloc entries across all messages. Should be the sum of all NoAllocs in each message that has repeating NoAlloc entries related to the same AllocID or AllocReportID. Used to support fragmentation.

Type: int

Used in messages: AllocationInstruction, AllocationReport

95.2.886 TotNoOrders

Total number of list order entries across all messages. Should be the sum of all NoOrders (73) in each message that has repeating list order entries related to the same ListID (66). Used to support fragmentation. (Prior to FIX 4.2 this field was named "ListNoOrds")

Type: int

Used in messages: ListStatus, NewOrderList

95.2.887 TotNoQuoteEntries

Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set. (Prior to FIX 4.4 this field was named TotQuoteEntries)

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp

95.2.888 TotNoRelatedSym

Total number of securities. (Prior to FIX 4.4 this field was named TotalNumSecurities)

Type: int

Used in messages: BidRequest, DerivativeSecurityList, SecurityList

95.2.889 TotNoSecurityTypes

Indicates total number of security types in the event that multiple Security Type messages are used to return results (Prior to FIX 4.4 this field was named TotalNumSecurityTypes)

Type: int

Used in messages: SecurityTypes

95.2.890 TotNoStrikes

Total number of strike price entries across all messages. Should be the sum of all NoStrikes (428) in each message that has repeating strike price entries related to the same ListID (66). Used to support fragmentation.

Type: int

Used in messages: ListStrikePrice

95.2.891 TotNumAssignmentReports

Total Number of Assignment Reports being returned to a firm

Type: int

Used in messages: AssignmentReport

95.2.892 TotNumReports

Total number of reports returned in response to a request

Type: int

Used in messages: CollateralInquiryAck, CollateralReport, ExecutionReport

95.2.893 TotNumTradeReports

Total number of trade reports returned.

Type: int

Used in messages: TradeCaptureReport, TradeCaptureReportRequestAck

95.2.894 TradeAllocIndicator

Identifies how the trade is to be allocated

Type: int

Allowed values in TradeAllocIndicatorCodeSet:

Code	Name	Description
0	AllocationNotRequired	Allocation not required
1	AllocationRequired	Allocation required (give up trade) allocation information not provided (incomplete)
2	UseAllocationProvidedWithTheTrade	Use allocation provided with the trade

Used in groups: TrdCapRptSideGrp

95.2.895 TradeCondition

Space-delimited list of conditions describing a trade

Type: MultipleValueString

Allowed values in TradeConditionCodeSet:

Code	Name	Description
A	Cash	Cash (only) Market
B	AveragePriceTrade	Average Price Trade
C	CashTrade	Cash Trade (same day clearing)
D	NextDay	Next Day (only) Market
E	Opening	Opening / Reopening Trade Detail
F	IntradayTradeDetail	Intraday Trade Detail
G	Rule127Trade	Rule 127 Trade (NYSE)
H	Rule155Trade	Rule 155 Trade (Amex)
I	SoldLast	Sold Last (late reporting)
J	NextDayTrade	Next Day Trade (next day clearing)
K	Opened	Opened (late report of opened trade)
L	Seller	Seller
M	Sold	Sold (out of sequence)
N	StoppedStock	Stopped Stock (guarantee of price but does not execute the order)
P	ImbalanceMoreBuyers	Imbalance More Buyers (Cannot be used in combination with Q)
Q	ImbalanceMoreSellers	Imbalance More Sellers (Cannot be used in combination with P)
R	OpeningPrice	Opening Price

Used in groups: MDFullGrp, MDIncGrp

95.2.896 TradeDate

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).

Type: LocalMktDate

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapDtGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, BidRequest, Confirmation, ConfirmationAck, ExecutionReport, ListCancelRequest, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, TradeCaptureReport

95.2.897 TradedFlatSwitch

Driver and part of trade in the event that the Security Master file was wrong at the point of entry (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Boolean

Allowed values in TradedFlatSwitchCodeSet:

Code	Name	Description
N	NotTradedFlat	Not Traded Flat
Y	TradedFlat	Traded Flat

Used in messages: ExecutionReport

95.2.898 TradeInputDevice

Specific device number, terminal number or station where trade was entered

Type: String

Used in groups: TrdCapRptSideGrp

Used in messages: TradeCaptureReportRequest

95.2.899 TradeInputSource

Type of input device or system from which the trade was entered.

Type: String

Used in groups: TrdCapRptSideGrp

Used in messages: TradeCaptureReportRequest

95.2.900 TradeLegRefID

Reference to the leg of a multileg instrument to which this trade refers

Type: String

Used in messages: TradeCaptureReport

95.2.901 TradeLinkID

Used to link a group of trades together. Useful for linking a group of trades together for average price calculations.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.902 TradeOriginationDate

Used with Fixed Income for Municipal New Issue Market. Agreement in principal between counter-parties prior to actual trade date. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport, ListCancelRequest, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest

95.2.903 TradeReportID

Unique identifier of trade capture report

Type: String

Used in groups: TrdCollGrp

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.904 TradeReportRefID

Reference identifier used with CANCEL and REPLACE transaction types.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

95.2.905 TradeReportRejectReason

Reason Trade Capture Request was rejected. 4000+ Reserved and available for bi-laterally agreed upon user-defined values

Type: int

Allowed values in TradeReportRejectReasonCodeSet:

Code	Name	Description
0	Successful	Successful (Default)
1	InvalidPartyOnformation	Invalid party information
2	UnknownInstrument	Unknown instrument
3	UnauthorizedToReportTrades	Unauthorized to report trades
4	InvalidTradeType	Invalid trade type
99	Other	Other

Used in messages: TradeCaptureReportAck

95.2.906 TradeReportTransType

Identifies Trade Report message transaction type (Prior to FIX 4.4 this field was of type char)

Type: int

Allowed values in TradeReportTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Cancel	Cancel
2	Replace	Replace

Code	Name	Description
3	Release	Release
4	Reverse	Reverse

Used in messages: TradeCaptureReport, TradeCaptureReportAck

95.2.907 TradeReportType

Type of Trade Report

Type: int

Allowed values in TradeReportTypeCodeSet:

Code	Name	Description
0	Submit	Submit
1	Alleged	Alleged
2	Accept	Accept
3	Decline	Decline
4	Addendum	Addendum
5	No	No/Was
6	TradeReportCancel	Trade Report Cancel
7	LockedIn	Locked In Trade Break

Used in messages: TradeCaptureReport, TradeCaptureReportAck

95.2.908 TradeRequestID

Trade Capture Report Request ID

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.909 TradeRequestResult

Result of Trade Request 4000+ Reserved and available for bi-laterally agreed upon user-defined values

Type: int

Allowed values in TradeRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (Default)
1	InvalidOrUnknownInstrument	Invalid or unknown instrument
2	InvalidTypeOfTradeRequested	Invalid type of trade requested
3	InvalidParties	Invalid parties
4	InvalidTransportTypeRequested	Invalid Transport Type requested
5	InvalidDestinationRequested	Invalid Destination requested
8	TradeRequestTypeNotSupported	TradeRequestType not supported
9	NotAuthorized	Unauthorized for Trade Capture Report Request
99	Other	Other

Used in messages: TradeCaptureReportRequestAck

95.2.910 TradeRequestStatus

Status of Trade Request.

Type: int

Allowed values in TradeRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Completed	Completed
2	Rejected	Rejected

Used in messages: TradeCaptureReportRequestAck

95.2.911 TradeRequestType

Type of Trade Capture Report

Type: int

Allowed values in TradeRequestTypeCodeSet:

Code	Name	Description
0	AllTrades	All trades
1	MatchedTradesMatchingCriteria	Matched trades matching Criteria provided on request (parties, exec id, trade id, order id, instrument, input source, etc.)
2	UnmatchedTradesThatMatchCriteria	Unmatched trades that match criteria
3	UnreportedTradesThatMatchCriteria	Unreported trades that match criteria
4	AdvisoriesThatMatchCriteria	Advisories that match criteria

Used in messages: TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.912 TradingSessionID

Identifier for Trading Session Can be used to represent a specific market trading session (e.g. "PRE-OPEN", "CROSS_2", "AFTER-HOURS", "TOSTNET", "TOSTNET2", etc). To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID. Values should be bi-laterally agreed to between counterparties. Firms may register Trading Session values on the FIX website (presently a document maintained within "ECN and Exchanges" working group section).

Type: String

Used in groups: BidCompReqGrp, BidCompRspGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, SecListGrp, TrdCapRptSideGrp, TrdgSesGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, DerivativeSecurityListRequest, ExecutionReport, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReportRequest, TradingSessionStatus, TradingSessionStatusRequest

95.2.913 TradingSessionSubID

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.

Type: String

Used in groups: BidCompReqGrp, BidCompRspGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, SecListGrp, TrdCapRptSideGrp, TrdgSesGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, DerivativeSecurityListRequest, ExecutionReport, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReportRequest, TradingSessionStatus, TradingSessionStatusRequest

95.2.914 TradSesCloseTime

Closing time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

95.2.915 TradSesEndTime

End time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

95.2.916 TradSesMethod

Method of trading

Type: int

Allowed values in TradSesMethodCodeSet:

Code	Name	Description
1	Electronic	Electronic
2	OpenOutcry	Open Outcry
3	TwoParty	Two Party

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

95.2.917 TradSesMode

Trading Session Mode

Type: int

Allowed values in TradSesModeCodeSet:

Code	Name	Description
1	Testing	Testing
2	Simulated	Simulated
3	Production	Production

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

95.2.918 TradSesOpenTime

Time of the opening of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

95.2.919 TradSesPreCloseTime

Time of the pre-closed of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

95.2.920 TradSesReqID

Unique ID of a Trading Session Status message.

Type: String

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

95.2.921 TradSesStartTime

Starting time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

95.2.922 TradSesStatus

State of the trading session

Type: int

Allowed values in TradSesStatusCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	Halted	Halted
2	Open	Open
3	Closed	Closed
4	PreOpen	Pre-Open
5	PreClose	Pre-Close
6	RequestRejected	Request Rejected

Used in messages: TradingSessionStatus

95.2.923 TradSesStatusRejReason

Indicates the reason a Trading Session Status Request was rejected

Type: int

Allowed values in TradSesStatusRejReasonCodeSet:

Code	Name	Description
1	UnknownOrInvalidTradingSessionID	Unknown or invalid TradingSessionID
99	Other	Other

Used in messages: TradingSessionStatus

95.2.924 TransactTime

Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, TrdCapDtGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, CollateralAssignment, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatus, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderMassCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions, SecurityStatus, SettlementInstructionRequest, SettlementInstructions, TradeCaptureReport, TradeCaptureReportAck

95.2.925 TransBkdTime

For CIV A date and time stamp to indicate the time a CIV order was booked by the fund manager.

Type: UTCTimestamp

Used in groups: TrdCapRptSideGrp

Used in messages: ExecutionReport

95.2.926 TransferReason

Reason trade is being transferred

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.927 TrdAllocGrp

No component usage documentation for TrdAllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
IndividualAllocID	[0..1]	String	
NestedParties2	[0..*]	Group	
AllocQty	[0..1]	Qty	

Used in groups: TrdCapRptSideGrp

Used in messages: TradeCaptureReportAck

95.2.928 TrdCapDtGrp

No component usage documentation for TrdCapDtGrp

Name	Mult.	Type	Description
NoDates	[1..1]	NumInGroup	
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	

Used in messages: TradeCaptureReportRequest

95.2.929 TrdCapRptSideGrp

No component usage documentation for TrdCapRptSideGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	
Side	[1..1]	CodeSet	
OrderID	[1..1]	String	
SecondaryOrderID	[0..1]	String	
ClOrdID	[0..1]	String	
SecondaryClOrdID	[0..1]	String	
ListID	[0..1]	String	
Parties	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
ProcessCode	[0..1]	CodeSet	
OddLot	[0..1]	CodeSet	
ClrInstGrp	[0..*]	Group	
ClearingFeeIndicator	[0..1]	CodeSet	
TradeInputSource	[0..1]	String	
TradeInputDevice	[0..1]	String	
OrderInputDevice	[0..1]	String	
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
OrdType	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	
TransBkdTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	
TimeBracket	[0..1]	String	
CommissionData	[0..1]	Component	

Name	Mult.	Type	Description
GrossTradeAmt	[0..1]	Amt	
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	
SettlCurrAmt	[0..1]	Amt	
SettlCurrency	[0..1]	Currency	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
SideMultiLegReportingType	[0..1]	CodeSet	
ContAmtGrp	[0..*]	Group	
Stipulations	[0..*]	Group	
MiscFeesGrp	[0..*]	Group	
ExchangeRule	[0..1]	String	
TradeAllocIndicator	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	
TrdAllocGrp	[0..*]	Group	

Used in messages: TradeCaptureReport

95.2.930 TrdCollGrp

No component usage documentation for TrdCollGrp

Name	Mult.	Type	Description
NoTrades	[1..1]	NumInGroup	
TradeReportID	[0..1]	String	
SecondaryTradeReportID	[0..1]	String	

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse

95.2.931 TrdgSesGrp

No component usage documentation for TrdgSesGrp

Name	Mult.	Type	Description
NoTradingSessions	[1..1]	NumInGroup	
TradingSessionID	[0..1]	String	
TradingSessionSubID	[0..1]	String	

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, MarketDataRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, PositionMaintenanceRequest, RequestForPositions

95.2.932 TrdInstrmtLegGrp

No component usage documentation for TrdInstrmtLegGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	
LegQty	[0..1]	Qty	

Name	Mult.	Type	Description
LegSwapType	[0..1]	CodeSet	
LegStipulations	[0..*]	Group	
LegPositionEffect	[0..1]	char	
LegCoveredOrUncovered	[0..1]	int	
NestedParties	[0..*]	Group	
LegRefID	[0..1]	String	
LegPrice	[0..1]	Price	
LegSettlType	[0..1]	char	
LegSettlDate	[0..1]	LocalMktDate	
LegLastPx	[0..1]	Price	

Used in messages: TradeCaptureReport, TradeCaptureReportAck

95.2.933 TrdMatchID

Identifier assigned to a trade by a matching system.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.934 TrdRegTimestamp

Traded / Regulatory timestamp value. Use to store time information required by government regulators or self-regulatory organizations (such as an exchange or clearing house).

Type: UTCTimestamp

Used in groups: TrdRegTimestamps

95.2.935 TrdRegTimestampOrigin

Text which identifies the "origin" (i.e. system which was used to generate the time stamp) for the Traded / Regulatory timestamp value.

Type: String

Used in groups: TrdRegTimestamps

95.2.936 TrdRegTimestamps

The TrdRegTimestamps component block is used to express timestamps for an order or trade that are required by regulatory agencies. These timestamps are used to identify the timeframes for when an order or trade is received on the floor, received and executed by the broker, etc.

Name	Mult.	Type	Description
NoTrdRegTimestamps	[1..1]	NumInGroup	
TrdRegTimestamp	[0..1]	UTCTimestamp	Required if NoTrdRegTimestamps > 1
TrdRegTimestampType	[0..1]	CodeSet	Required if NoTrdRegTimestamps > 1
TrdRegTimestampOrigin	[0..1]	String	Optional

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, TradeCaptureReport, TradeCaptureReportAck

95.2.937 TrdRegTimestampType

Traded / Regulatory timestamp type Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction. (see Volume : "Glossary" for value definitions)

Type: int

Allowed values in TrdRegTimestampTypeCodeSet:

Code	Name	Description
1	ExecutionTime	Execution Time
2	TimeIn	Time In
3	TimeOut	Time Out
4	BrokerReceipt	Broker Receipt
5	BrokerExecution	Broker Execution

Used in groups: TrdRegTimestamps

95.2.938 TrdRptStatus

Trade Report Status

Type: int

Allowed values in TrdRptStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Rejected	Rejected

Used in messages: TradeCaptureReportAck

95.2.939 TrdSubType

Further qualification to the trade type

Type: int

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.940 TrdType

Type of Trade

Type: int

Allowed values in TrdTypeCodeSet:

Code	Name	Description
0	RegularTrade	Regular Trade
1	BlockTrade	Block Trade
10	AfterHoursTrade	After Hours Trade
2	EFP	EFP (Exchange for Physical)
3	Transfer	Transfer
4	LateTrade	Late Trade
5	TTrade	T Trade
6	WeightedAveragePriceTrade	Weighted Average Price Trade
7	BunchedTrade	Bunched Trade
8	LateBunchedTrade	Late Bunched Trade
9	PriorReferencePriceTrade	Prior Reference Price Trade

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

95.2.941 UnderlyingCFICode

Underlying security's CFICode. Valid values: see CFICode(461) field

Type: String

Used in components: UnderlyingInstrument

95.2.942 UnderlyingContractMultiplier

Underlying security's ContractMultiplier. See ContractMultiplier (23) field for description

Type: float

Used in components: UnderlyingInstrument

95.2.943 UnderlyingCountryOfIssue

Underlying security's CountryOfIssue. See CountryOfIssue (470) field for description

Type: Country

Used in components: UnderlyingInstrument

95.2.944 UnderlyingCouponPaymentDate

Underlying security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

95.2.945 UnderlyingCouponRate

Underlying security's CouponRate. See CouponRate (223) field for description

Type: Percentage

Used in components: UnderlyingInstrument

95.2.946 UnderlyingCPProgram

The program under which the underlying commercial paper is issued

Type: String

Used in components: UnderlyingInstrument

95.2.947 UnderlyingCPRegType

The registration type of the underlying commercial paper issuance

Type: String

Used in components: UnderlyingInstrument

95.2.948 UnderlyingCreditRating

Underlying security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: UnderlyingInstrument

95.2.949 UnderlyingCurrency

Underlying security's Currency. See Currency(15) field for description and valid values

Type: Currency

Used in components: UnderlyingInstrument

95.2.950 UnderlyingCurrentValue

Currency value currently attributed to this collateral

Type: Amt

Used in components: UnderlyingInstrument

95.2.951 UnderlyingDirtyPrice

Price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest

Type: Price

Used in components: UnderlyingInstrument

95.2.952 UnderlyingEndPrice

Price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

Type: Price

Used in components: UnderlyingInstrument

95.2.953 UnderlyingEndValue

Currency value attributed to this collateral at the end of the agreement

Type: Amt

Used in components: UnderlyingInstrument

95.2.954 UnderlyingFactor

Underlying security's Factor. See Factor (228) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: float

Used in components: UnderlyingInstrument

95.2.955 UnderlyingInstrRegistry

Underlying security's InstrRegistry. See InstrRegistry (543) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.956 UnderlyingInstrument

The UnderlyingInstrument component block, like the Instrument component block, contains all the fields commonly used to describe a security or instrument. In the case of the UnderlyingInstrument component block it describes an instrument which underlies the primary instrument Refer to the Instrument component block comments as this component block mirrors Instrument, except for the noted fields.

Name	Mult.	Type	Description
UnderlyingSymbol	[0..1]	String	
UnderlyingSymbolSfx	[0..1]	String	
UnderlyingSecurityID	[0..1]	String	
UnderlyingSecurityIDSource	[0..1]	CodeSet	
UndSecAltIDGrp	[0..*]	Group	
UnderlyingProduct	[0..1]	int	
UnderlyingCFICode	[0..1]	String	
UnderlyingSecurityType	[0..1]	String	
UnderlyingSecuritySubType	[0..1]	String	
UnderlyingMaturityMonthYear	[0..1]	MonthYear	
UnderlyingMaturityDate	[0..1]	LocalMktDate	
UnderlyingPutOrCall	[0..1]	int	
UnderlyingCouponPaymentDate	[0..1]	LocalMktDate	
UnderlyingIssueDate	[0..1]	LocalMktDate	
UnderlyingRepoCollateralSecurityType	[0..1]	String	(Deprecated, not applicable/used for Repos)
UnderlyingRepurchaseTerm	[0..1]	int	(Deprecated, not applicable/used for Repos)
UnderlyingRepurchaseRate	[0..1]	Percentage	(Deprecated, not applicable/used for Repos)
UnderlyingFactor	[0..1]	float	
UnderlyingCreditRating	[0..1]	String	
UnderlyingInstrRegistry	[0..1]	String	
UnderlyingCountryOfIssue	[0..1]	Country	
UnderlyingStateOrProvinceOfIssue	[0..1]	String	
UnderlyingLocaleOfIssue	[0..1]	String	
UnderlyingRedemptionDate	[0..1]	LocalMktDate	(Deprecated, use YieldRedemptionDate (696) in <YieldData> component block)
UnderlyingStrikePrice	[0..1]	Price	
UnderlyingStrikeCurrency	[0..1]	Currency	
UnderlyingOptAttribute	[0..1]	char	

Name	Mult.	Type	Description
UnderlyingContractMultiplier	[0..1]	float	
UnderlyingCouponRate	[0..1]	Percentage	
UnderlyingSecurityExchange	[0..1]	Exchange	
UnderlyingIssuer	[0..1]	String	
EncodedUnderlyingIssuerLen	[0..1]	Length	
EncodedUnderlyingIssuer	[0..1]	data	
UnderlyingSecurityDesc	[0..1]	String	
EncodedUnderlyingSecurityDescLen	[0..1]	Length	
EncodedUnderlyingSecurityDesc	[0..1]	data	
UnderlyingCPProgram	[0..1]	String	
UnderlyingCPRegType	[0..1]	String	
UnderlyingCurrency	[0..1]	Currency	Specific to the <UnderlyingInstrument> (not in <Instrument>)
UnderlyingQty	[0..1]	Qty	Specific to the <UnderlyingInstrument> (not in <Instrument>) Unit amount of the underlying security (par, shares, currency, etc.)
UnderlyingPx	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal clean price (percent-of-par or per unit) of the underlying security or basket.
UnderlyingDirtyPrice	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest
UnderlyingEndPrice	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>) In a financing deal price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.
UnderlyingStartValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value attributed to this collateral at the start of the agreement
UnderlyingCurrentValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value currently attributed to this collateral
UnderlyingEndValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>) Currency value attributed to this collateral at the end of the agreement

Name	Mult.	Type	Description
UnderlyingStipulations	[0..*]	Group	Specific to the <UnderlyingInstrument> (not in <Instrument>) Insert here the contents of the <UnderlyingStipulations> Component Block

Used in groups: PosUndInstrmtGrp, QuotSetAckGrp, QuotSetGrp, UndInstrmtCollGrp, UndInstrmtGrp, UndInstrmtStrkPxGrp

Used in messages: DerivativeSecurityList, DerivativeSecurityListRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest

95.2.957 UnderlyingIssueDate

Underlying security's IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

95.2.958 UnderlyingIssuer

Underlying security's Issuer. See Issuer(106) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.959 UnderlyingLastPx

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.

Type: Price

Used in messages: ExecutionReport

95.2.960 UnderlyingLastQty

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.

Type: Qty

Used in messages: ExecutionReport

95.2.961 UnderlyingLocaleOfIssue

Underlying security's LocaleOfIssue. See LocaleOfIssue (472) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.962 UnderlyingMaturityDate

Underlying security's maturity date. See MaturityDate(541) field for description

Type: LocalMktDate

Used in components: UnderlyingInstrument

95.2.963 UnderlyingMaturityMonthYear

Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate (542) field. See MaturityMonthYear (200) field for description

Type: MonthYear

Used in components: UnderlyingInstrument

95.2.964 UnderlyingOptAttribute

Underlying security's OptAttribute. See OptAttribute (206) field for description

Type: char

Used in components: UnderlyingInstrument

95.2.965 UnderlyingProduct

Underlying security's Product. Valid values: see Product(460) field

Type: int

Used in components: UnderlyingInstrument

95.2.966 UnderlyingPutOrCall

Underlying security's PutOrCall. See PutOrCall field for description

Type: int

Used in components: UnderlyingInstrument

95.2.967 UnderlyingPx

Underlying price associate with a derivative instrument.

Type: Price

Used in components: UnderlyingInstrument

95.2.968 UnderlyingQty

Unit amount of the underlying security (par, shares, currency, etc.)

Type: Qty

Used in components: UnderlyingInstrument

95.2.969 UnderlyingRedemptionDate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Underlying security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

95.2.970 UnderlyingRepoCollateralSecurityType

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Underlying security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: UnderlyingInstrument

95.2.971 UnderlyingRepurchaseRate

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Underlying security's RepurchaseRate. See RepurchaseRate (227) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: UnderlyingInstrument

95.2.972 UnderlyingRepurchaseTerm

*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" *** Underlying security's RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: int

Used in components: UnderlyingInstrument

95.2.973 UnderlyingSecurityAltID

Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource.

Type: String

Used in groups: UndSecAltIDGrp

95.2.974 UnderlyingSecurityAltIDSource

Identifies class or source of the UnderlyingSecurityAltID (458) value. Required if UnderlyingSecurityAltID is specified. Valid values: Same valid values as the SecurityIDSource (22) field

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK

Code	Name	Description
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in groups: UndSecAltIDGrp

95.2.975 UnderlyingSecurityDesc

Underlying security's SecurityDesc. See SecurityDesc (07) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.976 UnderlyingSecurityExchange

Underlying security's SecurityExchange. Can be used to identify the underlying security. Valid values: see SecurityExchange (207)

Type: Exchange

Used in components: UnderlyingInstrument

95.2.977 UnderlyingSecurityID

Underlying security's SecurityID. See SecurityID (48) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.978 UnderlyingSecurityIDSource

Underlying security's SecurityIDSource. Valid values: see SecurityIDSource (22) field

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing House / Clearing Organization
I	ISDAFpMLSpecification	ISDA/FpML Product Specification
J	OptionPriceReportingAuthority	Options Price Reporting Authority

Used in components: UnderlyingInstrument

95.2.979 UnderlyingSecuritySubType

Underlying security's SecuritySubType. See SecuritySubType (762) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.980 UnderlyingSecurityType

Underlying security's SecurityType. Valid values: see SecurityType(167) field (see below for details concerning this fields use in conjunction with SecurityType=REPO) The following applies when used in conjunction with SecurityType=REPO Represents the general or specific type of security that underlies a financing agreement Valid values for SecurityType=REPO: TREASURY = Federal government or treasury PROVINCE = State, province, region, etc. AGENCY = Federal agency MORTGAGE = Mortgage passthrough CP = Commercial paper CORP = Corporate EQUITY = Equity SUPRA = Supra-national agency CASH If bonds of a particular issuer or country are wanted in an Order or are in the basket of an Execution and the SecurityType is not granular enough, include the UnderlyingIssuer (306), UnderlyingCountryOfIssue (592), UnderlyingProgram, UnderlyingRegType and/or <UnderlyingStipulations> block e.g.: SecurityType=REPO UnderlyingSecurityType=MORTGAGE UnderlyingIssuer=GNMA or SecurityType=REPO UnderlyingSecurityType=AGENCY UnderlyingIssuer=CA Housing Trust UnderlyingCountryOfIssue=CA or SecurityType=REPO UnderlyingSecurityType=CORP UnderlyingNoStipulations= UnderlyingStipulationType=RATING UnderlyingStipulationValue=>bbb-

Type: String

Used in components: UnderlyingInstrument

95.2.981 UnderlyingSettlPrice

Underlying security's SettlPrice. See SettlPrice (730) field for description

Type: Price

Used in groups: PosUndInstrmtGrp

Used in messages: AssignmentReport

95.2.982 UnderlyingSettlPriceType

Underlying security's SettlPriceType. See SettlPriceType (73) field for description

Type: int

Used in groups: PosUndInstrmtGrp

95.2.983 UnderlyingStartValue

Currency value attributed to this collateral at the start of the agreement

Type: Amt

Used in components: UnderlyingInstrument

95.2.984 UnderlyingStateOrProvinceOfIssue

Underlying security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.985 UnderlyingStipType

Type of stipulation. Same values as StipulationType (233)

Type: String

Allowed values in StipulationTypeCodeSet:

Code	Name	Description
AMT	AlternativeMinimumTax	AMT (y/n)
AUTOREINV	AutoReinvestment	Auto Reinvestment at <rate> or better
BANKQUAL	BankQualified	Bank qualified (y/n)
BGNCON	BargainConditions	Bargain Conditions– see (234) for values
COUPON	CouponRange	Coupon range
CURRENCY	ISOCurrencyCode	ISO Currency code
CUSTOMDATE	CustomStart	Custom start/end date
GEOG	Geographics	Geographics and % Range (ex. 234=CA 0-80 [minimum of 80% California assets])
HAIRCUT	ValuationDiscount	Valuation discount
INSURED	Insured	Insured (y/n)
ISSUE	IssueDate	Year or Year/Month of Issue (ex. 234=2002/09)

Code	Name	Description
ISSUER	Issuer	Issuer’s ticker
ISSUESIZE	IssueSizeRange	issue size range
LOOKBACK	LookbackDays	Lookback days
LOT	ExplicitLotIdentifier	Explicit lot identifier
LOTVAR	LotVariance	Lot Variance (value in percent maximum over- or under-allocation allowed)
MAT	MaturityYearAndMonth	Maturity Year and Month
MATURITY	MaturityRange	Maturity range
MAXSUBS	MaximumSubstitutions	Maximum substitutions (Repo)
MINDNOM	MinimumDenomination	Minimum denomination
MININCR	MinimumIncrement	Minimum increment
MINQTY	MinimumQuantity	Minimum quantity
PAYFREQ	PaymentFrequency	Payment frequency, calendar
PIECES	NumberOfPieces	Number of Pieces
PMAX	PoolsMaximum	Pools Maximum
PPL	PoolsPerLot	Pools per Lot
PPM	PoolsPerMillion	Pools per Million
PPT	PoolsPerTrade	Pools per Trade
PRICE	PriceRange	Price range
PRICEFREQ	PricingFrequency	Pricing frequency
PROD	ProductionYear	Production Year
PROTECT	CallProtection	Call protection
PURPOSE	Purpose	Purpose
PXSOURCE	BenchmarkPriceSource	Benchmark price source
RATING	RatingSourceAndRange	Rating source and range
REDEMPTION	TypeOfRedemption	Type of redemption – values are: NonCallable, Callable, Prefunded, EscrowedToMaturity, Putable, Convertible
RESTRICTED	Restricted	Restricted (y/n)
SECTOR	MarketSector	Market sector
SECTYPE	SecurityTypeIncludedOrExcluded	SecurityType included or excluded
STRUCT	Structure	Structure
SUBSFREQ	SubstitutionsFrequency	Substitutions frequency (Repo)
SUBSLEFT	SubstitutionsLeft	Substitutions left (Repo)
TEXT	FreeformText	Freeform text

Code	Name	Description
TRDVAR	TradeVariance	Trade Variance (value in percent maximum over- or under-allocation allowed)
WAC	WeightedAverageCoupon	Weighted Average Coupon:value in percent (exact or range) plus 'Gross' or 'Net' of servicing spread (the default) (ex. 234=6.5- Net [minimum of 6.5% net of servicing fee])
WAL	WeightedAverageLifeCoupon	Weighted Average Life Coupon: value in percent (exact or range)
WALA	WeightedAverageLoanAge	Weighted Average Loan Age: value in months (exact or range)
WAM	WeightedAverageMaturity	Weighted Average Maturity : value in months (exact or range)
WHOLE	WholePool	Whole Pool (y/n)
YIELD	YieldRange	Yield range

Used in groups: UnderlyingStipulations

95.2.986 UnderlyingStipulations

The UnderlyingStipulations component block has the same usage as the Stipulations component block, but for an underlying security.

Name	Mult.	Type	Description
NoUnderlyingStips	[1..1]	NumInGroup	
UnderlyingStipType	[0..1]	CodeSet	Required if NoUnderlyingStips >0
UnderlyingStipValue	[0..1]	String	

Used in components: UnderlyingInstrument

95.2.987 UnderlyingStipValue

Value of stipulation. Same values as StipulationValue (234)

Type: String

Used in groups: UnderlyingStipulations

95.2.988 UnderlyingStrikeCurrency

Currency in which the strike price of an underlying instrument is denominated

Type: Currency

Used in components: UnderlyingInstrument

95.2.989 UnderlyingStrikePrice

Underlying security's StrikePrice. See StrikePrice (202) field for description

Type: Price

Used in components: UnderlyingInstrument

95.2.990 UnderlyingSymbol

Underlying security's Symbol. See Symbol (55) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.991 UnderlyingSymbolSfx

Underlying security's SymbolSfx. See SymbolSfx (65) field for description

Type: String

Used in components: UnderlyingInstrument

95.2.992 UnderlyingTradingSessionID

Trading Session in which the underlying instrument trades

Type: String

Used in messages: TradeCaptureReport

95.2.993 UnderlyingTradingSessionSubID

Trading Session sub identifier in which the underlying instrument trades

Type: String

Used in messages: TradeCaptureReport

95.2.994 UndInstrmtCollGrp

No component usage documentation for UndInstrmtCollGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	
UnderlyingInstrument	[0..1]	Component	
CollAction	[0..1]	CodeSet	

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

95.2.995 UndInstrmtGrp

No component usage documentation for UndInstrmtGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	
UnderlyingInstrument	[0..1]	Component	

Used in groups: InstrmtMDReqGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, SecListGrp

Used in messages: Advertisement, AllocationInstruction, AllocationReport, AssignmentReport, CollateralInquiry, CollateralInquiryAck, CollateralReport, Confirmation, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, Email, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, News, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest, PositionMaintenanceReport, PositionMaintenanceRequest, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport, TradeCaptureReportRequest, TradeCaptureReportRequestAck

95.2.996 UndInstrmtStrkPxGrp

No component usage documentation for UndInstrmtStrkPxGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	
UnderlyingInstrument	[0..1]	Component	
PrevClosePx	[0..1]	Price	
ClOrdID	[0..1]	String	
SecondaryClOrdID	[0..1]	String	
Side	[0..1]	CodeSet	
Price	[1..1]	Price	
Currency	[0..1]	Currency	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in messages: ListStrikePrice

95.2.997 UndSecAltIDGrp

No component usage documentation for UndSecAltIDGrp

Name	Mult.	Type	Description
NoUnderlyingSecurityAltID	[1..1]	NumInGroup	
UnderlyingSecurityAltID	[0..1]	String	
UnderlyingSecurityAltIDSource	[0..1]	CodeSet	

Used in components: UnderlyingInstrument

95.2.998 UnsolicitedIndicator

Indicates whether or not message is being sent as a result of a subscription request or not.

Type: Boolean

Allowed values in UnsolicitedIndicatorCodeSet:

Code	Name	Description
N	MessageIsBeingSentAsAResultO-fAPriorRequest	Message is being sent as a result of a prior request
Y	MessageIsBeingSentUnsolicited	Message is being sent unsolicited

Used in messages: PositionReport, RequestForPositionsAck, SecurityStatus, TradeCaptureReport, TradingSessionStatus

95.2.999 Urgency

Urgency flag

Type: char

Allowed values in UrgencyCodeSet:

Code	Name	Description
0	Normal	Normal
1	Flash	Flash
2	Background	Background

Used in messages: News

95.2.1000 URLLink

A URI (Uniform Resource Identifier) or URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html) See "Appendix 6-B FIX Fields Based Upon Other Standards"

Type: String

Used in messages: Advertisement, IOI, News

95.2.1001 Username

Userid or username.

Type: String

Used in messages: Logon, UserRequest, UserResponse

95.2.1002 UserRequestID

Unique identifier for a User Request.

Type: String

Used in messages: UserRequest, UserResponse

95.2.1003 UserRequestType

Indicates the action required by a User Request Message

Type: int

Allowed values in UserRequestTypeCodeSet:

Code	Name	Description
1	LogOnUser	LogOnUser
2	LogOffUser	LogOffUser
3	ChangePasswordForUser	ChangePasswordForUser
4	RequestIndividualUserStatus	Request Individual User Status

Used in messages: UserRequest

95.2.1004 UserStatus

Indicates the status of a user

Type: int

Allowed values in UserStatusCodeSet:

Code	Name	Description
1	LoggedIn	Logged In
2	NotLoggedIn	Not Logged In
3	UserNotRecognised	User Not Recognised
4	PasswordIncorrect	Password Incorrect
5	PasswordChanged	Password Changed
6	Other	Other

Used in messages: UserResponse

95.2.1005 UserStatusText

A text description associated with a user status.

Type: String

Used in messages: UserResponse

95.2.1006 ValidUntilTime

Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp

Used in messages: IOI, Quote, QuoteResponse, QuoteStatusReport

95.2.1007 ValueOfFutures

Used in EFP trades

Type: Amt

Used in groups: BidDescReqGrp

95.2.1008 WorkingIndicator

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.

Type: Boolean

Allowed values in WorkingIndicatorCodeSet:

Code	Name	Description
N	NotWorking	Order has been accepted but not yet in a working state
Y	Working	Order is currently being worked

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport, OrderCancelReject

95.2.1009 WtAverageLiquidity

Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage.

Type: Percentage

Used in messages: BidRequest

95.2.1010 XmlData

Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.

Type: data

Used in components: StandardHeader

95.2.1011 XmlDataLen

Length of the XmlData data block.

Type: Length

Used in components: StandardHeader

95.2.1012 Yield

Yield percentage. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: YieldData

95.2.1013 YieldCalcDate

Include as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day.

Type: LocalMktDate

Used in components: YieldData

95.2.1014 YieldData

The YieldData component block conveys yield information for a given Fixed Income security.

Name	Mult.	Type	Description
YieldType	[0..1]	CodeSet	
Yield	[0..1]	Percentage	
YieldCalcDate	[0..1]	LocalMktDate	
YieldRedemptionDate	[0..1]	LocalMktDate	
YieldRedemptionPrice	[0..1]	Price	
YieldRedemptionPriceType	[0..1]	int	

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

95.2.1015 YieldRedemptionDate

Date to which the yield has been calculated (i.e. maturity, par call or current call, pre-refunded date).

Type: LocalMktDate

Used in components: YieldData

95.2.1016 YieldRedemptionPrice

Price to which the yield has been calculated.

Type: Price

Used in components: YieldData

95.2.1017 YieldRedemptionPriceType

The price type of the YieldRedemptionPrice (697) See PriceType (423) for description and valid values.

Type: int

Used in components: YieldData

95.2.1018 YieldType

Type of yield

Type: String

Allowed values in YieldTypeCodeSet:

Code	Name	Description
AFTERTAX	AfterTaxYield	After Tax Yield (Municipals)
ANNUAL	AnnualYield	Annual Yield
ATISSUE	YieldAtIssue	Yield At Issue (Municipals)
AVGMATURITY	YieldToAverageMaturity	Yield To Average Maturity
BOOK	BookYield	Book Yield
CALL	YieldToNextCall	Yield to Next Call
CHANGE	YieldChangeSinceClose	Yield Change Since Close
CLOSE	ClosingYield	Closing Yield
COMPOUND	CompoundYield	Compound Yield
CURRENT	CurrentYield	Current Yield
GOVTEQUIV	GvntEquivalentYield	Government Equivalent Yield
GROSS	TrueGrossYield	True Gross Yield
INFLATION	YieldWithInflationAssumption	Yield with Inflation Assumption
INVERSEFLOATER	InverseFloaterBondYield	Inverse Floater Bond Yield
LASTCLOSE	MostRecentClosingYield	Most Recent Closing Yield
LASTMONTH	ClosingYieldMostRecentMonth	Closing Yield Most Recent Month
LASTQUARTER	ClosingYieldMostRecentQuarter	Closing Yield Most Recent Quarter
LASTYEAR	ClosingYieldMostRecentYear	Closing Yield Most Recent Year
LONGAVGLIFE	YieldToLongestAverageLife	Yield to Longest Average Life
MARK	MarkToMarketYield	Mark To Market Yield
MATURITY	YieldToMaturity	Yield to Maturity
NEXTREFUND	YieldToNextRefund	Yield To Next Refund (Sinking Fund Bonds)
OPENAVG	OpenAverageYield	Open Average Yield
PREVCLOSE	PreviousCloseYield	Previous Close Yield
PROCEEDS	ProceedsYield	Proceeds Yield
PUT	YieldToNextPut	Yield to Next Put
SEMIANNUAL	SemiAnnualYield	Semi-annual Yield
SHORTAVGLIFE	YieldToShortestAverageLife	Yield to Shortest Average Life

Code	Name	Description
SIMPLE	SimpleYield	Simple Yield
TAXEQUIV	TaxEquivalentYield	Tax Equivalent Yield
TENDER	YieldToTenderDate	Yield to Tender Date
TRUE	TrueYield	True Yield
VALUE1/32	YieldValueOf132	Yield Value Of 1/32
WORST	YieldToWorst	Yield To Worst

Used in components: YieldData