FIX User Defined Fields (UDFs)

FIX UDFs Organized by User

Atomic Wire Technology Limited

An Orchestra specification for FIX user-defined fields (UDFs), with duplicate field names from the original source uniquely numbered to ensure compliance with the Orchestra Schema Definition (XSD). Each message contains user-defined fields tailored by a specific firm, with custom layouts optimized for easier navigation.

Contents

1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

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ABNAMRO	Bank	List of user-defined fields for ABN AMRO.
BNYBrokerage	Bank	List of user-defined fields for BNY Brokerage.
BankOfAmerica	Bank	List of user-defined fields for Bank of America.
BarclaysCapital	Bank	List of user-defined fields for Barclays Capital.
BearStearns	Bank	List of user-defined fields for Bear Stearns & Co.
Citigroup	Bank	List of user-defined fields for Citigroup.
CreditAgricoleCheuvreux	Bank	List of user-defined fields for Credit Agricole Cheuvreux.
CreditSuisse	Bank	List of user-defined fields for Credit Suisse.
DeutscheBank	Bank	List of user-defined fields for Deutsche Bank.
DresdnerKleinwortWasserstein	Bank	List of user-defined fields for Dresdner Kleinwort Wasserstein.
JPMorganChase	Bank	List of user-defined fields for JPMorgan Chase.
Jefferies	Bank	List of user-defined fields for Jefferies.
LehmanBrothers	Bank	List of user-defined fields for Lehman Brothers.
Nomura	Bank	List of user-defined fields for Nomura.
Novita	Bank	List of user-defined fields for Novita.
PiperJaffray	Bank	List of user-defined fields for Piper Jaffray.
RBC	Bank	List of user-defined fields for RBC.
StandardChartered	Bank	List of user-defined fields for Standard Chartered.
StateStreet	Bank	List of user-defined fields for State Street.
UBS	Bank	List of user-defined fields for UBS.

Name	Category	Description
AgentTraderSecuritiesLLC	Brokerage	List of user-defined fields for Agent Trader Securities LLC.
CMC	Brokerage	List of user-defined fields for CMC.
CapMartInc	Brokerage	List of user-defined fields for Cap-Mart Inc.
CapitalInstitutionalServices	Brokerage	List of user-defined fields for Capital Institutional Services.
CharlesRiverBrokerage	Brokerage	List of user-defined fields for Charles River Brokerage.
FidelityCapitalMarkets	Brokerage	List of user-defined fields for Fidelity Capital Markets.
GuosenSecurities	Brokerage	List of user-defined fields for Guosen Securities.
Harts	Brokerage	List of user-defined fields for Harts and Company.
HelfantGroup	Brokerage	List of user-defined fields for Helfant Group.
ICAP	Brokerage	List of user-defined fields for ICAP.
INTERTRADE	Brokerage	List of user-defined fields for INTERTRADE.
Instinet	Brokerage	List of user-defined fields for Instinet.
JapanCrossSecurities	Brokerage	List of user-defined fields for JapanCross Securities.
KnightCapitalGroup	Brokerage	List of user-defined fields for Knight Capital Group.
LekSecuritiesCorp	Brokerage	List of user-defined fields for Lek Securities Corp.
LiquidityDirect	Brokerage	List of user-defined fields for Liquidity Direct.
PaineWebber	Brokerage	List of user-defined fields for Paine Webber.
ParityEnergyInc	Brokerage	List of user-defined fields for Parity Energy Inc.
Tradeweb	Brokerage	List of user-defined fields for Tradeweb.
Weeden	Brokerage	List of user-defined fields for Weeden & Co.
BrookPathPartnersInc	Consulting	List of user-defined fields for Brook Path Partners Inc.

Name	Category	Description
CapitalMarketsConsulting	Consulting	List of user-defined fields for Capital Markets Consulting.
GLConsultantsInc	Consulting	List of user-defined fields for GL Consultants Inc.
McNamaraGroup	Consulting	List of user-defined fields for The McNamara Group.
Bloomberg	DataVendor	List of user-defined fields for Bloomberg.
NationalQuotationBureau	DataVendor	List of user-defined fields for National Quotation Bureau.
Reuters	DataVendor	List of user-defined fields for Reuters.
ThomsonFinancial	DataVendor	List of user-defined fields for Thomson Financial.
ThomsonReuters	DataVendor	List of user-defined fields for Thomson Reuters.
BATSTrading	Exchange	List of user-defined fields for BATS Trading.
BelgradeStockExchange	Exchange	List of user-defined fields for Belgrade Stock Exchange.
BolsadeMercadoriasFuturos	Exchange	List of user-defined fields for Bolsa de Mercadorias & Futuros.
CBOE	Exchange	List of user-defined fields for CBOE.
DeutscheBourse360T	Exchange	List of user-defined fields for 360T.
EBS	Exchange	List of user-defined fields for EBS.
FXall	Exchange	List of user-defined fields for FXall.
KoreaStockExchange	Exchange	List of user-defined fields for Korea Stock Exchange.
LondonStockExchange	Exchange	List of user-defined fields for London Stock Exchange.
MEFF	Exchange	List of user-defined fields for MEFF.
NYFIXEuroMillennium	Exchange	List of user-defined fields for NYFIX Euro-Millennium.
NYSE	Exchange	List of user-defined fields for NYSE.
NYSEEuronext	Exchange	List of user-defined fields for NYSE Euronext.
Nasdaq	Exchange	List of user-defined fields for Nasdaq.
OMX	Exchange	List of user-defined fields for OMX.

Name	Category	Description
PhiladelphiaStockExchange	Exchange	List of user-defined fields for Philadelphia Stock Exchange.
SIXSwissExchange	Exchange	List of user-defined fields for SIX Swiss Exchange.
SWXSwissExchange	Exchange	List of user-defined fields for SWX Swiss Exchange.
TSXGroup	Exchange	List of user-defined fields for TSX Group.
AmericanCenturyInvestments	InvestmentManager	List of user-defined fields for American Century Investments.
AngelNetworks	InvestmentManager	List of user-defined fields for Angel Networks.
CarlinFinancialGroup	InvestmentManager	List of user-defined fields for Carlin Financial Group.
Computershare	InvestmentManager	List of user-defined fields for Computershare.
FannieMae	InvestmentManager	List of user-defined fields for Fannie Mae.
FidelityInvestments	InvestmentManager	List of user-defined fields for Fidelity Investments.
Gartmore	InvestmentManager	List of user-defined fields for Gartmore.
IndusValleyPartners	InvestmentManager	List of user-defined fields for Indus Valley Partners.
MercoInc	InvestmentManager	List of user-defined fields for Merco Inc.
MerrillLynch	InvestmentManager	List of user-defined fields for Merrill Lynch.
Millennium	InvestmentManager	List of user-defined fields for Millennium.
NationalSecuritiesCompany	InvestmentManager	List of user-defined fields for National Securities Company.
OMGroup	InvestmentManager	List of user-defined fields for OM Group.
PELynch	InvestmentManager	List of user-defined fields for P E Lynch.
CMEGroup	MarketInfrastructure	List of user-defined fields for CME Group.
DepositoryTrustCompany	MarketInfrastructure	List of user-defined fields for The Depository Trust Company.
DeutscheBorse	MarketInfrastructure	List of user-defined fields for Deutsche Börse.
Euronext	MarketInfrastructure	List of user-defined fields for Euronext.
GlobeNet	MarketInfrastructure	List of user-defined fields for GlobeNet.
Omgeo	MarketInfrastructure	List of user-defined fields for Omgeo.

Name	Category	Description
AutomatedSecurityClearanceLtd	Other	List of user-defined fields for Automated Security Clearance Ltd.
FIXProtocolLtd	Other	List of user-defined fields for FIX Protocol Ltd.
Unknown	Other	List of user-defined fields for Unknown.
WofexInc	Other	List of user-defined fields for Wofex Inc.
AptComputerSystemsLimited	SoftwareVendor	List of user-defined fields for Apt Computer Systems Limited.
B2BITS	SoftwareVendor	List of user-defined fields for B2BITS.
BeaconCapitalStrategies	SoftwareVendor	List of user-defined fields for Beacon Capital Strategies.
BootComputers	SoftwareVendor	List of user-defined fields for Boot Computers.
BroadridgeFinancialSolutions	SoftwareVendor	List of user-defined fields for Broadridge Financial Solutions.
ChangepondTechnologies	SoftwareVendor	List of user-defined fields for Changepond Technologies.
CinnoberFinancialTechnologyAB	SoftwareVendor	List of user-defined fields for Cinnober Financial Technology AB.
EaseTechnologiesInc	SoftwareVendor	List of user-defined fields for Ease Technologies Inc.
Fidessa	SoftwareVendor	List of user-defined fields for Fidessa.
FinancialGeneticsCorporation	SoftwareVendor	List of user-defined fields for Financial Genetics Corporation.
FinancialModelsCompany	SoftwareVendor	List of user-defined fields for Financial Models Company.
FutureDynamicsLtd	SoftwareVendor	List of user-defined fields for Future Dynamics Ltd.
GATETecnologieInformatiche	SoftwareVendor	List of user-defined fields for GATE Tecnologie Informatiche.
GLTrade	SoftwareVendor	List of user-defined fields for GL Trade.
IntegratedTransactionSystemsLtd	SoftwareVendor	List of user-defined fields for Integrated Transaction Systems Ltd.
InterbizzFinancialSystemsAB	SoftwareVendor	List of user-defined fields for Interbizz Financial Systems AB.
JavelinTechnologiesInc	SoftwareVendor	List of user-defined fields for Javelin Technologies Inc.

Name	Category	Description
LaSalleTechnologyGroup	SoftwareVendor	List of user-defined fields for LaSalle Technology Group.
LavaTrading	SoftwareVendor	List of user-defined fields for Lava Trading.
MBASystemsLtd	SoftwareVendor	List of user-defined fields for MBA Systems Ltd.
Mantara	SoftwareVendor	List of user-defined fields for Mantara.
MarketAxess	SoftwareVendor	List of user-defined fields for MarketAxess.
MiddleWareIdioms	SoftwareVendor	List of user-defined fields for Middle Ware Idioms.
ObjectTrading	SoftwareVendor	List of user-defined fields for Object Trading.
Patsystems	SoftwareVendor	List of user-defined fields for Patsystems.
PerformanceTechnologiesInc	SoftwareVendor	List of user-defined fields for Performance Technologies Inc.
RaptorTradingSystems	SoftwareVendor	List of user-defined fields for Raptor Trading Systems.
SIAC	SoftwareVendor	List of user-defined fields for SIAC.
SSITechnologies	SoftwareVendor	List of user-defined fields for SSI Technologies.
Sungard	SoftwareVendor	List of user-defined fields for Sungard.
TeleinvestSA	SoftwareVendor	List of user-defined fields for Teleinvest SA.
TownsendAnalytics	SoftwareVendor	List of user-defined fields for Townsend Analytics.
TradingboxLtd	SoftwareVendor	List of user-defined fields for Tradingbox Ltd.
VelocitySystemsInternational	SoftwareVendor	List of user-defined fields for Velocity Systems International.

2 ABNAMRO

Category: Bank

2.1 Message Functionality

List of user-defined fields for ABN AMRO.

2.2 Structure

Name	Mult.	Type	Description
ABNCust	[0..1]	String	
ABNCust1	[0..1]	String	
ABNCust2	[0..1]	String	
FracToTrade	[0..1]	int	Fraction to Trade (Int)
MaxCostFromStrike	[0..1]	int	Maximum cost from strike in basis points (int)
StrategyStyle	[0..1]	int	1 = Risk Aversion, 10 =Market Impact (int)

3 AgentTraderSecuritiesLLC

Category: Brokerage

3.1 Message Functionality

List of user-defined fields for Agent Trader Securities LLC.

3.2 Structure

Name	Mult.	Type	Description
Billable	[0..1]	Boolean	Indicates whether an order incur specialist fee. Y=Yes, N=No.

4 AmericanCenturyInvestments

Category: InvestmentManager

4.1 Message Functionality

List of user-defined fields for American Century Investments.

4.2 Structure

Name	Mult.	Type	Description
AllocAvgPx	[0..1]	Price	Allocation: optional price for specific alloc within a ticket (avg across multiple executions) <p> ** ADDED TO FIX 4.1 AS TAG: 153 (AllocAvgPx) **
LocateIdentifier	[0..1]	String	The actual locate identifier/reference provided by the LocateBroker (5700).

5 AngelNetworks

Category: InvestmentManager

5.1 Message Functionality

List of user-defined fields for Angel Networks.

5.2 Structure

Name	Mult.	Type	Description
Reserved7444	[0..1]	String	7444 Reserved
Reserved7445	[0..1]	String	7445 Reserved

6 AptComputerSystemsLimited

Category: SoftwareVendor

6.1 Message Functionality

List of user-defined fields for Apt Computer Systems Limited.

6.2 Structure

Name	Mult.	Type	Description
PriceImprovement	[0..1]	Price	When placing an order based on a quote, in the UK it is a regulatory requirement that you mention any price improvement on the quoted price.

7 AutomatedSecurityClearanceLtd

Category: Other

7.1 Message Functionality

List of user-defined fields for Automated Security Clearance Ltd.

7.2 Structure

Name	Mult.	Type	Description
CxlQty1	[0..1]	Qty	Unsolicited Partial Cancel Quantity.
LiquidityFlag	[0..1]	char	Indicator of how BRUT executed the trade.
MmkrCapacity	[0..1]	char	Capacity, Broker Market Maker status. Valid Values: A=Agency, P=Principle
OrderPrice	[0..1]	char	Customer price per share of Original Order.
OrigOrderDate	[0..1]	UTCDateOnly	Date the Original Order was accepted by ECN.
PfdMktMkr	[0..1]	String	Prefered Market Maker with Through BRUT Order.
RoutingInst	[0..1]	char	Order routing instruction for ECN. Valid Values B=Book (default), T=Through ECN to Prefered Market Maker, X=Order Cross, H=Hidden Order.
SponsorBkr	[0..1]	String	The Sponsor Broker for the Institution. Only used with Institution Orders.

8 B2BITS

Category: SoftwareVendor

8.1 Message Functionality

List of user-defined fields for B2BITS.

8.2 Structure

Name	Mult.	Type	Description
AccruedInterestAmt	[0..1]	Amt	Amount of accrued interest.
AuctionIndicator	[0..1]	Boolean	Indicates whether or not the auction is being held for the security.
BaseSwapPx	[0..1]	Price	Base SWAP price.
BuyBackDate	[0..1]	UTCDateOnly	Buy back date.
BuyBackPx	[0..1]	Price	Buy back price.
ChgFromWAPrice	[0..1]	Price	Indicates change from previous day's weighted average price vs. last traded price.
ChgOpenInterest	[0..1]	Amt	Indicates change from previous day's open interest.
EncodedShortSecurityDesc	[0..1]	String	Encoded (non-ASCII characters) representation of the ShortSecurityDesc (5381) field in the encoded format specified via the MessageEncoding (347) field.
EncodedShortSecurityDescLen	[0..1]	int	Byte length of encoded (non-ASCII characters) EncodedShortSecurityDesc (5383) field.
FaceValue	[0..1]	Amt	Face value of security.
FirstEligibleTradeDate	[0..1]	UTCDateOnly	First eligible trade date.
InstrumentPricePrecision	[0..1]	String	Number of decimals in prices. Similar to InstrAttribValue(872) with InstrAttribType(871) = '27'.
LastEligibleTradeDate	[0..1]	UTCDateOnly	Last eligible trade date. Similar to EventDate(866) with EventType(865) = '7'.

Name	Mult.	Type	Description
LastFragment	[0..1]	Boolean	Used in pre-4.4 versions to provide same functionality as 4.4’s LastFragment(893). Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation. Valid values: ‘Y’ (Last message), ‘N’ (Not last message).
MarketCode	[0..1]	Exchange	Code of market where instrument is traded.
MaxOrdersVolume	[0..1]	Qty	Maximum summary volume of active buy and sell orders.
MinPriceIncrement	[0..1]	float	Used in pre-5.0 versions to provide same functionality as 5.0’s MinPriceIncrement(969).
MktShareLimit	[0..1]	String	Market share limit.
MktShareThreshold	[0..1]	Percentage	Market share limit threshold.
PriceMvmLimit	[0..1]	String	Maximum deviation of prices from settlement price.
PriceMvmLimitT1	[0..1]	Percentage	Maximum deviation of prices from settlement price at T+1.
ProductStatus	[0..1]	String	Product status.
ProductType1	[0..1]	String	Product type.
Repo2Px	[0..1]	Price	Price of the second part of REPO.
SettlPx	[0..1]	Price	Previous day’s settlement price.
ShortSecurityDesc	[0..1]	String	Short security description.
StateSecurityID	[0..1]	String	State Securities Identification Number.
TotalBustedQty	[0..1]	Qty	Total number of shares busted.

9 BATSTrading

Category: Exchange

9.1 Message Functionality

List of user-defined fields for BATS Trading.

9.2 Structure

Name	Mult.	Type	Description
BypassHiddenPeg	[0..1]	Boolean	Y = Bypass hidden peg orders resting on book N (Default) = Access hidden peg orders resting on book
CancelOrigOnReject	[0..1]	Boolean	Y = cancel original order if OrigClOrdId is live but modification must be rejected. (An “unsolicited” cancel will be sent for OrigClOrdId in addition to the replacement reject).N = leave original order if modification is rejected
CentralCounterParty	[0..1]	String	The Central Counterparty.
CorrectedPrice	[0..1]	Price	On the custom UCC trade correction message, this holds the corrected price.
DiscretionAmount	[0..1]	Price	Amount of discretion to apply to Price.Similar in meaning to the standard DiscretionOffset but this field is always non-negative and is implicitly added to bid prices and subtracted from offser prices.
ECNAccessFee	[0..1]	Amt	Only present on fills. The total fees for this fill. Negative for rebate.
InitialDisplayPrice	[0..1]	Price	Send on Accepted and Replaced (150=0,5) execution reports when it is known that the order is being booked. Reports the price at which the order is initially displayed.
LockedQty	[0..1]	Qty	Locked quantity
ModifySequence	[0..1]	int	Count of accepted cancel/replaces.
OrigCompID	[0..1]	String	on drop copies OrigCompID will be the TargetCompID of the original exec report (TargetCompID will be the receiver of the drop copy)

Name	Mult.	Type	Description
OrigSubID	[0..1]	String	on drop copies OrigSubID will be the TargetSubID of the original exec report (TargetSubID will be the receiver of the drop copy)
RouteOddToSlowExchange	[0..1]	Boolean	Y = Route Odd Lot to slow* exchange N = Do no route Odd Lot to slow* exchange*some exhchanges incur extra delay for odd-lot processing or do not process odd lot IOCs
WorkingPrice	[0..1]	Price	If order Price had to be permanently adjusted on entry (i.e. to avoid crossing national market) the adjusted price will be reported here on the accept.The Price field will always be a copy of the price submitted on the order.

10 BNYBrokerage

Category: Bank

10.1 Message Functionality

List of user-defined fields for BNY Brokerage.

10.2 Structure

Name	Mult.	Type	Description
CommissionHandlingInstructions	[0..1]	String	Future Use
CommissionTreatment	[0..1]	String	Future Use

11 BankOfAmerica

Category: Bank

11.1 Message Functionality

List of user-defined fields for Bank of America.

11.2 Structure

Name	Mult.	Type	Description
AlgoParam1	[0..1]	String	
AlgoParam2	[0..1]	String	
AlgoParam3	[0..1]	String	
AlgoParam4	[0..1]	String	
AlgoParam5	[0..1]	String	
AlgoParam6	[0..1]	String	
AlgoParam7	[0..1]	String	
AlgoParam8	[0..1]	String	
AlgoParam9	[0..1]	String	
AlgoParam10	[0..1]	String	
AlgoParam11	[0..1]	String	
AlgoParam12	[0..1]	String	
AvgPx2	[0..1]	Price	Average Price of the far leg of a swap
BidSpotRate2	[0..1]	float	Bid Spot Rate of the far leg of a swap
BofAAlgoParam1	[0..1]	String	
BofAAlgoParam2	[0..1]	String	
BofAAlgoParam3	[0..1]	String	
BofAAlgoParam4	[0..1]	String	
BofAAlgoParam5	[0..1]	String	
BofAAlgoParam6	[0..1]	String	
BofAAlgoParam7	[0..1]	String	
BofAAlgoParam8	[0..1]	String	

Name	Mult.	Type	Description
CanTradeQuote	[0..1]	Boolean	This tag will be used to determine if an order with the same symbol can be traded after a certain period of wait time against a quote. This in regards to block trading of securities electronically.
CumQty2	[0..1]	Qty	the deal amount (order quantity) of a far leg of a swap.
Duration1	[0..1]	int	Duration in minutes. Valid values: (1 – 390, for US markets)
EaseBaseTag	[0..1]	String	Reserved for future use.
EffectiveTime1	[0..1]	UTCTimestamp	Starting time as a UTC timestamp.
ExecBrokerFINS	[0..1]	String	FINS number of broker executing the order (up to 6 characters)
ExecutionMode	[0..1]	char	Execution mode. Valid values: 0 = neutral, 1 = passive, 2 = aggressive.
ExpireTime2	[0..1]	UTCTimestamp	Ending time as a UTC timestamp.
HomeCcy	[0..1]	Currency	Home currency
HomeCcyEquivQty	[0..1]	Qty	Home Ccy Equivalent Quantity
HomeCcyEquivQty2	[0..1]	Currency	Home CCY Equivalent Quantity for the Far leg of a swap
HomeCcyEquivRte	[0..1]	Currency	Home CCY Equivalent Rate
HomeCcyEquivRte2	[0..1]	Currency	Home Ccy Equivalent Rate for the far leg of a swap
LastPx2	[0..1]	Price	Price of the far leg of a swap
LastSpotRate2	[0..1]	float	Spot Rate of the far leg of a swap
LeavesQty2	[0..1]	Qty	Leaves Quantity of the far leg of a swap
LegContraQty	[0..1]	Qty	Contra amount of the leg
NonDirectedBrokerFINS1	[0..1]	String	FINS number of 1st broker not allowed to execute order (up to 6 characters)
NonDirectedBrokerFINS2	[0..1]	String	FINS number of 2nd broker not allowed to execute order (up to 6 characters)
OfferSpotRate2	[0..1]	float	Offer Spot Rate of the far leg of a swap
ParticipationRate1	[0..1]	Percentage	When TargetStrategy is TVOL (5900=2), this parameter represents the target participation rate. For other values, this parameter represents a volume limit. Valid values: a percentage (0 – 100).
PBTFut1	[0..1]	String	Reserved for future Banc of America Securities PBT usage.
PBTFut2	[0..1]	String	Reserved for future Banc of America Securities PBT usage.

Name	Mult.	Type	Description
PBTFut3	[0..1]	String	Reserved for future Banc of America Securities PBT usage.
PBTFut4	[0..1]	String	Reserved for future Banc of America Securities PBT usage.
QuoteStreamClosed	[0..1]	Boolean	This is used to differentiate between a quote rejection and the actual closing of a quote stream for business reasons.
TargetStrategy3	[0..1]	String	1=Volume Weighted Average Price (VWAP), 2=Target Volume (TVOL), 1001=Volume Weighted Average Price (VWAP) [same as 1], 1002=Target Volume (TVOL) [same as 2], 1003=Order Staging Model (OSM), 1004=Sensitivity (SENS), 1005=Time Weighted Average Price (TWAP), 1006=Arrival Price (AP), 1999=Custom (CUST) N.B. This is a required field!
TargetStrategyParameters2	[0..1]	String	Reserved for future use.
USDEquiv	[0..1]	Currency	USD Equivalent of the dealt currency
USDEquiv2	[0..1]	Currency	USD Equivalent of the dealt currency for the far leg for Swaps

12 BarclaysCapital

Category: Bank

12.1 Message Functionality

List of user-defined fields for Barclays Capital.

12.2 Structure

Name	Mult.	Type	Description
BidPx2	[0..1]	Price	The far leg bid in an FX swap
BidSize2	[0..1]	Amt	This is the far leg bid amount
CombinedPointsBid	[0..1]	Price	Used for the Bid side of pre-caluclated combined points for FX-Swaps
CombinedPointsOffer	[0..1]	Price	Used for the Offer side of pre-caluclated combined points for FX-Swaps
Contributor	[0..1]	String	A field identifying the quote provider
EndpointExchangeExecutionId	[0..1]	String	Mostly for algo orders. ExchangeExecutionId of the child order.
EndPointExchangeOrderId	[0..1]	String	Mostly for algo orders. Exchangeorderid of the child order.
ExchangeGatewayID	[0..1]	String	The gateway id (or name) for the exchange in the broker system. (one exchange can have multiple gateways from a broker system)
ExecutedQuantityLeg2	[0..1]	Qty	Executed quantity on fills for leg 2 of a 2-legged strategy.
IssueDenomination	[0..1]	Price	The denomination of the issue
OfferPx2	[0..1]	Price	This is the far leg offer for an FX swap
OfferSize2	[0..1]	Amt	This is the far leg offer amount
OrderedQuantityLeg2	[0..1]	Qty	Ordered quantity for leg 2 of a 2-legged strategy.
QuoteDepthOfMarket	[0..1]	int	Informs the client how many quote contributers there were is determining the quote
SecondaryQty	[0..1]	Qty	This is the calculated side amount on an FX swap
SecondaryQty2	[0..1]	Amt	This is the second calculated side amount for an FX Swap

Name	Mult.	Type	Description
TenorValue	[0..1]	String	Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order.Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year
TenorValue2	[0..1]	String	Secondary TenorValue for Swaps. Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order.Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year

13 BeaconCapitalStrategies

Category: SoftwareVendor

13.1 Message Functionality

List of user-defined fields for Beacon Capital Strategies.

13.2 Structure

Name	Mult.	Type	Description
CreditRatingAgency	[0..1]	int	CreditRatingAgency Instrument Format: int Research Agency provided Credit Rating evaluation. Used in conjunction with CreditRating field (tag 256) Beacon values: 0 – S&P 1 – Moody’s 2 – Fitch
Filter	[0..1]	String	Format: String specifies algorithm source using language type specified in FilterSource (5120).
FilterID	[0..1]	int	Format: int ID provider echo FilterReqID(5122), new generated ID by provider for Requested Filter. Used to cancel/update filters.
FilterReqID	[0..1]	int	Format: int filter requester ID see FilterID generated by filter provider to used to cancel/update filters.
FilterSource	[0..1]	String	Format: String FilterSource specifies which language type supported to create a Filter (5121). valid values “SQL”, “REGEX”, “JAVASCRIPT”, “XPATH”,… used in conjunction with Filter(5121), FilterReqID(5122).
LegCreditRatingAgency	[0..1]	int	Format: int Research Agency provided Leg Credit Rating evaluation. Used in conjunction with LegCreditRating field (tag 257) Beacon values: 0 – S&P 1 – Moody’s 2 – Fitch
NoCreditRating	[0..1]	NumInGroup	Format: NumInGroup Number of repeating CreditRating (255) and CreditRatingAgency (5113) entries. use NoCreditRating == 0 when CreditRatingAgency and CreditRating is not provided.
NoIOIs	[0..1]	NumInGroup	Used in IOIList. Market data field

Name	Mult.	Type	Description
NoLegCreditRating	[0..1]	NumInGroup	Format: NumInGroup Number of repeating LegCreditRating (257) and LegCreditRatingAgency (5117) entries. use NoLegCreditRating == 0 when LegCreditRatingAgency and LegCreditRating is not provided.
NoRFQs	[0..1]	NumInGroup	Specifies the number of RFQRequests. Market data field
NoUnderlyingCreditRating	[0..1]	NumInGroup	Format: NumInGroup Number of repeating UnderlyingCreditRating (256) and UnderlyingCreditRatingAgency (5115) entries. use NoUnderlyingCreditRating == 0 when UnderlyingCreditRatingAgency and UnderlyingCreditRating is not provided.
TotNoIOIs	[0..1]	int	Used in IOIList, SecurityList, SecurityStatus Number of Indications currently alive (not expired based on validUntilTime) Market data field
UnderlyingCreditRatingAgency	[0..1]	int	Format: int Research Agency provided Credit Rating evaluation. Used in conjunction with UnderlyingCreditRating field (tag 256) Beacon values: 0 – S&P 1 – Moody’s 2 – Fitch

14 BearStearns

Category: Bank

14.1 Message Functionality

List of user-defined fields for Bear Stearns & Co.

14.2 Structure

Name	Mult.	Type	Description
Active	[0..1]	Boolean	Boolean value, active or not
AskDifference	[0..1]	float	Double Value
BetaNeutralityLimit	[0..1]	String	beta neutrality limit in dollars
BidDifference	[0..1]	float	Double Value
Cash1	[0..1]	String	Risk Arb Cash Value
DollarNeutral	[0..1]	Boolean	Boolean Value
DollarNeutralityLimit	[0..1]	String	Dollar neutrality limit
LmtTickSizeRatio	[0..1]	float	Double Value
MaxShares	[0..1]	int	Int Value
MktTickSizeRatio	[0..1]	float	Double Value
OrderRatio	[0..1]	float	Decimal value
RatioNeutralityLimit	[0..1]	String	Ratio neutrality limit in percent
RiskAversion1	[0..1]	String	Risk Aversion Parameter
Spread1	[0..1]	float	Float Value
SpreadFormula	[0..1]	int	Int Value
SpreadType	[0..1]	int	Int Value

15 BelgradeStockExchange

Category: Exchange

15.1 Message Functionality

List of user-defined fields for Belgrade Stock Exchange.

15.2 Structure

Name	Mult.	Type	Description
BidActivity	[0..1]	Boolean	Indicates if the Bid Price is within the Price volatility band.
ExtendedVolatilityBand	[0..1]	Percentage	Percentage of refernce price by which volatility bands can be extended in intra-day auction
LowerVolatilityBand	[0..1]	Price	Lower volatility ban boundary (absolute value)
OfferActivity	[0..1]	Boolean	Indicates if the Offer Price is within the Price volatility band.
PriceActivity	[0..1]	char	Indicates if the order price is within the volatility band. N = Not active, A = Active
SumBidQuantity	[0..1]	Qty	Total bid quantity in the order book (all prices – active orders only)
SumOfferQuantity	[0..1]	Qty	Total offer quantity in the order book (all prices – active orders only)
TradingMethod	[0..1]	String	Indicates trading method for security. Values: MKT – Continuous trading, MPC – Fixing, MPP – Proportional, MVC – Multiple price fixing, MKP – Continuous selling, MMC – Minimum price
UpperVolatilityBand	[0..1]	Price	Upper volatility band boundary (absolute value)

16 Bloomberg

Category: DataVendor

16.1 Message Functionality

List of user-defined fields for Bloomberg.

16.2 Structure

Name	Mult.	Type	Description
AdjustedEndCash	[0..1]	Amt	Ending cash consideration of a financing deal on the EndDate(917) adjusted for coupon and interest payments to the collateral holder.
AffirmativeDetermination	[0..1]	Boolean	Used to indicate whether client will locate stock in conjunction with Short Sell and/or Short Sell Exempt order. Valid values are Y and N.
AllInPrice	[0..1]	Price	
AllinPriceFlag	[0..1]	Boolean	This flag (Y/N) indicates whether it's an all-in price.
AllocAccountSubID1	[0..1]	String	Sub identifier for the Allocation Accounts. Will be part of the NoAllocs group.
AllocAccountSubID2	[0..1]	String	Sub identifiers #2 for Allocation Accounts. Will be part of the NoAllocs group.
AllocAccountSubID3	[0..1]	String	Sub identifier #3 for Allocation accounts. Will be part of the NoAllocs group.
AllocAgreementDate	[0..1]	LocalMktDate	Allocation account MCA Date
AllocAgreementDesc	[0..1]	String	Allocation account MCA type
AllocationBlockOriginalFace	[0..1]	String	
AllocationDetailInstiturionId	[0..1]	String	
AllocationDetailOriginalFace	[0..1]	String	
AllocationDetailPrincipal	[0..1]	String	
AllocationIndicator2	[0..1]	char	Indicates if allocations are to follow (Most likely a Allocation Instruction FIX Message) for the trade indicated by this Execution Report. Possible Values: 1 – No Allocations. 2 or More – Allocations Will follow. (They could indicate the possible number of accounts the allocations will occur to.)
AllocCalcAgentLocation	[0..1]	String	Allocation calculation agent location

Name	Mult.	Type	Description
AllocCurrentFace	[0..1]	String	Current Face allocated to this Allocation account. For MTGEs only. Part of “NoAllocs” repeating group.
AllocCurrentFaceNew	[0..1]	String	
AllocGrossTradeAmt1	[0..1]	Amt	Gross trade amount allocated to the Allocation account. Part of the “NoAllocs” repeating group.
AllocGrossTradeAmt2	[0..1]	Amt	
AllocGrossTradeAmtNew	[0..1]	String	
AllocMatrixAgreementType	[0..1]	String	Allocation account matrix agreement type
AllocMcaAnnexDate	[0..1]	LocalMktDate	Allocation MCA annex date
AllocReceiverId	[0..1]	String	Can be internet e-mail or Bloomberg UUID
AllocReceiverIdtype	[0..1]	char	1=email,2=uuid
AllocReceiverRole	[0..1]	char	1 = Sender, 2 = Receiver
AllocRecieverRole	[0..1]	char	1 = Sender, 2 = Receiver
AllocTarget	[0..1]	Qty	Bloomberg allocation target
AllowLimits	[0..1]	Boolean	Values: Y/N.
Application	[0..1]	String	Bloomberg application (yellow key)
AskDelta	[0..1]	Price	The ask delta price – for FX SPOT
AskPrice	[0..1]	Price	Net ask price for 2-way pricing
AssumedCoupon	[0..1]	Percentage	Mortgage/assest backed security assumed coupon
AutoexFirmStatus	[0..1]	char	A Trading System Firm Auto-Execution Status Tag Y – Firm will automatically accept N – Firm will reject all P – Firm will pend for manual accept/reject
BangCounterParty	[0..1]	String	Counterparty of Bloomberg bang execution
BangFlag	[0..1]	Boolean	Y,N – Is execution an Bloomberg bang?
BangGroups	[0..1]	NumInGroup	Number of market makers in bang
BangMinFill	[0..1]	Qty	9909: Min fill qty per MMID in bang group
BangMMID	[0..1]	String	9909: Market maker in bang group
BangMMIDQty	[0..1]	Qty	9909: Qty to a MMID in bang group
BangQty	[0..1]	Qty	Please contact Benedict Zoe for an explanation of this tag’s purpose
BangSDP	[0..1]	Boolean	Y,N – Identifies whether Bloomberg bang was performed via proprietary SDP
BangStyle	[0..1]	char	Tag 9786 allows clients to specify the style of bang applied to each order on an individual basis.S=Single and N=Normal

Name	Mult.	Type	Description
BarrierDirection	[0..1]	char	Designates the direction in which the Barrier needs to be crossed to activate the option. 1 — up, 2 — down.
BarrierEndDate	[0..1]	UTCDateOnly	The date the price monitoring ends.
BarrierLevel	[0..1]	Price	Price of the underlying at which the option comes in existance or ceases to exist.
BarrierLevel2	[0..1]	Price	Level of the second barrier for double barrier options
BarrierRebate	[0..1]	Price	Predefined rebate for Barrier option
BarrierRebate2	[0..1]	Price	Rebate for the second barrier for double barrier options
BarrierStartDate	[0..1]	UTCDateOnly	The date the price monitoring starts.
BarrierStyle	[0..1]	char	Style of a barrier for Barrier option. 1– knock-in, 2 — knock-out
BBBankNum	[0..1]	String	The Bloomberg-specific ID associated with a particular dealer.
BBExecSubType	[0..1]	String	For adding, updating and deleting securities as part of trade capture message, AE.
BbgTradeType	[0..1]	String	Bloomberg Internally used.
BenchmarkBidYield	[0..1]	Percentage	Benchmark bid yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.
BenchmarkOfferPx	[0..1]	Price	Benchmark offer price for quote messages that inclue the SpreadOrBenchmarkCurveData component block.
BenchmarkOfferSpread	[0..1]	float	Benchmark offer spread for quote messages that inclue the SpreadOrBenchmarkCurveData component block.
BenchmarkOfferYield	[0..1]	Percentage	Benchmark offer yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.
BidDelta	[0..1]	Price	The bid delta price – for FX SPOT
BidForwardPointsDelta	[0..1]	String	
BidPriceForDiscountQuotes	[0..1]	Price	This field will contain the bid dollar price for discount-quoted securities.
BidYTM	[0..1]	Percentage	Bid Yield-to-maturity.

Name	Mult.	Type	Description
BlotOrderStatus	[0..1]	char	State of the order on the blot screens. 0 = Sent 1 = Sent Ack 2 = Priced 3 = Covered 4 = Accepted 5 – Rejected 6 = Canceled 7 = Passed 8 = Traded Away 9 = Tied Traded Away
BlotSeq	[0..1]	SeqNum	Bloomberg blot sequence number
BlotTransactionNumber	[0..1]	String	BLP Specific
BLPAllocationRefTicketNumber	[0..1]	String	UNique to BLP Trading system. Inside repeating group for allocations.
BLPAllocationticketnumber	[0..1]	String	Inside the repeating group for allocations. This is unique to BLP Trading systems.
BLPProgType	[0..1]	String	Security Program Type
BLPTicketType	[0..1]	char	1-Customer, 2-Sales
BTOrderInst	[0..1]	char	TradeBook Order instructions. Valid (space delimited) values are R (replenish reserve quantities if any), Q (allow to quote this order on NASDAQ if originating from a non-market maker), and X (in 35-F this simply cancels all orders for a firm or single user). Further information on the use of this field on request
BTReportInst	[0..1]	char	Valid values are M (client "made" liquidity), and T (client "took" liquidity)
BWitemID	[0..1]	String	Bids Wanted Item ID.
CalcAgentLocation	[0..1]	String	Calcution Agent Location
CallOrPut	[0..1]	char	Denotes whether a particular leg of an FX Option trade is a Call or a Put. Possible Values: 1=Call; 2=Put
CallPutCurrency	[0..1]	Currency	Denotes what currency a given leg of an FX Option is operating on. Works in conjunction with CallOrPut tag.
Checkout	[0..1]	Boolean	Y – Indicates a full allocation N – Indicates partial or Dummy account's
CLExecID	[0..1]	String	Client Execution id – A coresponding execution report from another system to send the original execution id sent. Execution report id for an fx trade done for a previous execution report sent to BLP
CompetingQuote	[0..1]	Price	Actual quote for a security or for first leg of a swaps trade
CompetingQuoteDealer	[0..1]	String	eg. MSFT, 'Bloomberg Indicative'

Name	Mult.	Type	Description
CompetingQuoteFwdPoints	[0..1]	PriceOffset	Fwd/Swap points (Swaps/Outrights only)
CompetingQuoteLeg2	[0..1]	Price	Actual quote of second leg (Swaps only)
CompetingQuoteType	[0..1]	char	1 – Indicative 2 – Executable
CounterDepositAccrual	[0..1]	char	Counter accrual unit for FX Option trade. Valid values: • 1 = ACT/ACT • 2 = 20/360 • 3 = ACT/360 • 4 = ACT/365
CounterDepositRate	[0..1]	float	Counter deposit rate in units and accrual convention specified in 9116 and 9117
CounterDepositUnit	[0..1]	char	Counter deposit unit for FX Option trade., Valid values: • 1 = Ann • 2 = Semi • 3 = Cont • 4 = M Mkt
CounterpartyAccount	[0..1]	String	Account identifier of a counterparty for Fixed Income orders & executions.
Coupon3	[0..1]	Percentage	Coupon for fixed income
Currency1	[0..1]	Currency	Denotes one of two currencies in an FX Option trade.
Currency2	[0..1]	Currency	Denotes the second of two currencies in an FX Options trade.
CurrentFace	[0..1]	String	Current face for Mortgages, ABS, CMO, CMBS etc. (Original face * Factor).
CurveDateRate1	[0..1]	UTCDateOnly	
CurveDateRate2	[0..1]	UTCDateOnly	
DateFrom	[0..1]	UTCTimestamp	To specify the start date (YYYYMMDD-HH:MM:SS in GMT) for requesting the status of ALL orders for this client
DateTo	[0..1]	UTCTimestamp	To specify the end date (YYYYMMDD-HH:MM:SS in GMT) for requesting the status of ALL orders for this client. Omission means “to now”
Dealer	[0..1]	String	Bank or the dealer that a trade was done with (This will be an optional field).
DealerResponseTime	[0..1]	UTCTimestamp	The time when Quote request will expire
DealNumber	[0..1]	String	A portion of an order may be matched simultaneously against several (smaller quantity) orders at the same price resulting in several distinct trades. Even though each one of the trades will have its own ExecID, they all belong to one deal. Deal numbers are used by Tradebook’s executing broker to “tie” these trades into a “deal.” Further information available on request

Name	Mult.	Type	Description
DeliveryType	[0..1]	char	Type of delivery for an option trade. 1 — cash, 2 — delivery
DeltaHedgeSpotDate	[0..1]	UTCDateOnly	Value/Spot date (settlement date) for the delta hedge of an FX Option
DeltaLeg	[0..1]	float	The per-leg Delta value for an FX Option trade.
DeltaLegAsk	[0..1]	Price	Delta leg for ask quote in 2-way pricing
DeltaNet	[0..1]	float	The net Delta value for an FX Option trade.
DeltaNetAskValue	[0..1]	Price	Delta Net value for ask quote in 2-way pricing
DepoActionType	[0..1]	char	FX deposit, values: N = New, R = Rollover.
DepoDayCount	[0..1]	char	FX Deposit day count fraction, values: 0=ACT/360, 1=ACT/360(Comp), 3=30/360, 5=ACT/365, 6=ACT/365(Comp), B=BIZ/252, C=BIZ/252(Comp)
DepositAccrual	[0..1]	char	Accrual Unit for an FX Option trade. Possible values: 1=ACT/ACT; 2=20/360; 3=ACT/360; 4=ACT/365
DepositRate	[0..1]	float	Deposit rate in units and accrual convention specified in tags 9113 and 9114
DepositUnit	[0..1]	char	Deposit Unit for an FX Option trade. Possible Values: 1=Ann; 2=Semi; 3=Cont; 4=MMkt
DiscountRate	[0..1]	float	Discount rate for fixed income
DiscretionDelta	[0..1]	PriceOffset	To describe the DiscretionSpread off the displayed limit price. Contact Bloomberg for detailed information on how this field is used
DiscretionMinFill	[0..1]	Qty	To describe a minimum fill quantity in an order with Discretion component. Contact Bloomberg for detailed information on this tag.
DiscretionQty	[0..1]	Qty	To describe the DiscretionAmount in an order. Contact Bloomberg for detailed information on this tag.
ExchangeReserve	[0..1]	Boolean	Determines if order will be submitted to respective exchange or stay in Tradebook's order management system. Used for non-US securities only. Valid values are: Y=submit to exchange N=do not submit to exchange
ExclusiveFlag	[0..1]	char	Values: R, A, or B. Determines whether the offering is exclusive to the Rep, ATS, or both.
ExecDeltaHedge	[0..1]	Boolean	Denotes whether a Delta Hedge trade should be booked to offset the risk of an option trade.
ExerciseEndDate	[0..1]	UTCDateOnly	The end date of option exercise period.

Name	Mult.	Type	Description
ExerciseStartDate	[0..1]	UTCDateOnly	The beginning date of option exercise period.
ExpiryTime	[0..1]	UTCTimeOnly	Time of FX Option expiry, expressed in GMT format. Example: 10:00:00
ExpiryTimeCode	[0..1]	char	Time of expiration of FX Option, encoded into enumeration of three major cuts. Possible values: 1=NY: 10:00:00; 2=Tokyo: 15:00:00; 3=London: 15:00:00; 4=Mexico: 11:30:00; 5=Frankfurt: 14:30:00; 6=Taiwan: 11:00:00; 7=Seoul: 17:30:00; 8=Istanbul 14:00:00
ExternalMarkUp	[0..1]	PriceOffset	Specifies trader's mark up over the offering price.
ExTransactionType	[0..1]	String	Identifies transaction type Valid Values: 20=4 – Distinguishes balances that will be reported to the FXBB system by a version of an ExecReport(35=8) message. , 20=5 – Balance report ack message used to respond to balance report. 20=6 – Will be sent back if a balance is covered by the FX system.
FillOrKillAmount	[0..1]	Qty	Fill or Kill Quantity.
FireQuantity	[0..1]	Qty	The quantity of an IOC order, in shares, that system sends to exchange (with discretion) when other parameters are met.Order will be rejected if the quantity is an invalid board lot.
FirmAmount	[0..1]	Price	Firm offering quantity for Municipal Commercial Paper.
FirmNo	[0..1]	String	Bloomberg Firm Number
FixedIncomeFlag	[0..1]	Boolean	Equity or fixed income?
FixedIncomeSubFlag	[0..1]	Boolean	Fixed income flavor/type
FixingDate2	[0..1]	UTCDateOnly	Fixing Date for the second leg of NDF swap. (First leg is 6203)
FOKPosition	[0..1]	Amt	FOK Position in an account.
ForwardRate	[0..1]	float	The value of the forward rate for an FX Option.
ForwardRateLegAsk	[0..1]	Price	Forward rate leg for ask quote in 2-way pricing
FxMarketType	[0..1]	char	FX Non-deliverable forward indicator R = regular N = onshore O = OffshoreDefault = R
FXOptionStyle	[0..1]	char	The style of FX Option. Possible values: 1=American; 2=European
FXSplitTradeFlag	[0..1]	Boolean	FX Split trade indicator – Split FX trade across multiple books – Y/N
GammaLeg	[0..1]	float	The per-leg Gamma value for an FX Option trade.
GammaLegAsk	[0..1]	Price	Gamma leg for ask quote in 2-way pricing

Name	Mult.	Type	Description
GammaNet	[0..1]	float	The net Gamma value for an FX Option trade.
GammaNetAskValue	[0..1]	Price	Net Gamma value for ask quote in 2-way pricing
GeneralLedgerAccount	[0..1]	String	This is the General Legder Account field.
Haircut	[0..1]	String	This term describes the way brokers and clients protect themselves from market risk in doing repos.
HedgeTradeType	[0..1]	char	Indicates a type of hedge trade to be executed for offset of option risk. Possible values: 1=Spot; 2=Forward
HighTenorQuoteId	[0..1]	String	HighTenorQuoteId used for order message to indicate interpolated price calculation from FX streaming quote id
IndexRatio	[0..1]	float	This field is the Index Ratio.
InvPositionDate	[0..1]	LocalMktDate	Date of the inventory position. LocalMmktDate. Part of group (5529-5531)
InvPositionQty	[0..1]	Qty	The available amount associated with the InvPositionDate, expressed as par value. A short position will be specified as a negative par value. Part of group (5529-5531)
LastMktBloomberg	[0..1]	String	Bloomberg recognized exchange code. This is a 2 character, alpha code.
LegAccrued	[0..1]	String	
LegAskPrice	[0..1]	Price	Price of the option leg for ask quote in 2-way pricing.
LegBlotSeqNumber	[0..1]	String	BLP Specific
LegExchangeRate	[0..1]	float	
LegFlag	[0..1]	Boolean	BLP Specific
LegFuturesCBroker	[0..1]	String	BLP Specific
LegFuturesDBroker	[0..1]	String	BLP Specific
LegIndex	[0..1]	String	Index of this leg for a multi-leg trade (trades reported individually).
LegLastForwardPoints	[0..1]	PriceOffset	Leg Last Forward Points – Same as Tag 195 “LastForwardPoints” but for the Far leg of a FX Swap Deal.
LegLastSpotRate	[0..1]	float	LegLastSpotRate – Similar to tag 194 “LastSpotRate” but for the Far leg of a FX Swap deal.

Name	Mult.	Type	Description
LegMarketType	[0..1]	char	Leg Market Type – Similar to tag 9102 “MarketType” but for the far leg of a FX Swap leg.
LegNotionalAmount	[0..1]	Amt	The number of units of currency that are being traded in a given leg of an FX Option. The currency being traded is denoted by the LegNotionalCurrency field, tag 9017.
LegNotionalCurrency	[0..1]	Currency	The currency which the LegNotionalAmount field refers to, for an FX Option.
LegPriceType	[0..1]	String	Values similar to TriceType
LegPrincipal	[0..1]	String	
LegSplitTradeFlag	[0..1]	Boolean	Leg Split Trade Flag – Similar to tag 9101 “SplitTradeFlag” but for the far leg of a FX Swap deal.
LegSubFlag	[0..1]	Boolean	BLP Specific
LegTransactionSeqNumber	[0..1]	String	BLP Specific
LegTSTicketNumber	[0..1]	String	BLP Specific
LegYield	[0..1]	Percentage	Yield
MasterAccount	[0..1]	String	Master account identifier
MatDatEndYield	[0..1]	Percentage	Yield corresponding to Maturity end date. Part of NoDateRates (5538) repeating group.
MatDatStartYield	[0..1]	Percentage	Yield corresponding to Maturity start date. Part of NoDateRates (5538) repeating group.
MatrixAgreementType	[0..1]	String	Matrix Agreement Type
Maturity	[0..1]	UTCDateOnly	Complete maturity date for Fixed Income trades. YYYYMMDD
MaturitySize	[0..1]	Price	Size available corresponding to Maturity range. Part of NoDateRates (5538) repeating group.
NetGrossInd2	[0..1]	char	For the flag leg of an FX swap, used to indicate if the settlement will be handled net or gross 1 = Net 2 = Gross
NoBlots	[0..1]	NumInGroup	Number of Bloomberg Blots
NoCompetingQuotes	[0..1]	String	eg. MSFT, ‘Bloomberg Indicative’
NoInvPositions	[0..1]	NumInGroup	Repeating group count. No of Inventory positions advertised. Part of group (5529-5531)
NoNotes	[0..1]	NumInGroup	Number of repeating notes fields
NoReRoutedOrders	[0..1]	NumInGroup	Defines the number of Orders rerouted to another broker.
NoteId	[0..1]	String	Repeating field in the notes group

Name	Mult.	Type	Description
NoteText	[0..1]	String	Repeating field in the notes group
NoteType	[0..1]	char	Repeating field in the notes group
NoTickets	[0..1]	NumInGroup	Number of BLP trade tickets created as a result of the incoming trade message
NoTransactionCosts	[0..1]	NumInGroup	Repeating group under the trade capture suite of messages
NoUnderlyingReinvCoupon	[0..1]	NumInGroup	Repeating group count. Number of coupon reinvestments. Part of group (6223-6226)
NumberofAllocsReceivers	[0..1]	int	Defines who is getting an allocation report – may be multiple people
OfferForwardPointsDelta	[0..1]	String	
OfferPriceForDiscountQuotes	[0..1]	Price	This field will contain the offer dollar price for discount-quoted securities.
OfferYTC	[0..1]	Percentage	Offer Yield-to-call.
OfferYTM	[0..1]	Percentage	Offer Yield-to-maturity.
OptionProductType	[0..1]	char	Describes the standard optoin type: 1 — Vanilla, 2 — Knock-In, 3 — Knock-Out, 4 — One Touch, 5 — No Touch, 6 — Double Knock-In, 7 — Double Knock-Out
OptionStrategy	[0..1]	char	1 — single leg, 2 — straddle, 3 — strangle, 4 — risk reversal, 5 — participating forward, 6 — diagonal spread, 7 — call ut spread, 8 — calendar spread, 9 — two leg
OriginalDestination	[0..1]	String	To specify the original destination of a Drop copy message. Can be a platform, exchange or anything – Mutually agreed upon.
PegDifference2	[0..1]	float	Price difference to NBBO (BID,MID,ASK) in 64th of a NBBO dependent (pegged) limit order <p> ** ADDED TO FIX 4.1 AS TAG: 211 **
PositionAccount	[0..1]	String	Account / Fund / Book name of the position.
PrepaymentSpeed	[0..1]	String	Mortgage prepayment speed
PriceType3	[0..1]	String	Bloomberg Price type
PricingNo	[0..1]	String	Bloomberg pricing number
PrimarySecurityIdentifier	[0..1]	String	Primary money market security identifier
Principal2	[0..1]	String	Principal
QuoteMOPLevel	[0..1]	String	Bloomberg MOP Level
QuoteQty	[0..1]	Qty	Amount to quote on Nasdaq

Name	Mult.	Type	Description
QuoteType1	[0..1]	char	Indicates whether a price is indicative or executable. Valid Values: 1 = Indicative pricing 2 = Executable pricing
RateEffectiveDate	[0..1]	LocalMktDate	The date (last reset date) from which the coupon rate is effective for Variable Rate Demand Note and tender option bonds. Type= LocalMmktDate
RepeatingTicketNo	[0..1]	int	FX trading creates multiple transactions. This will contain the ticket numbers returned.
ReRoutedBrokerID	[0..1]	String	Denotes the Broker Code of a Re-Routed Order.
ReRoutedOrderId	[0..1]	String	Denotes the Order # of a Re-Routed Order.
ReRoutedOrderQty	[0..1]	Qty	Denotes the Size of a Re-Routed Order.
ReRoutedPrice	[0..1]	Price	Denotes the Execution Price of a Re-Routed Order.
ReRoutedSettlDate	[0..1]	UTCDateOnly	Denotes the Settlement Date of a Re-Routed Order
Reserved75	[0..1]	String	
Reserved79	[0..1]	String	FX Reserved
Reserved80	[0..1]	String	FX Reserved
Reserved81	[0..1]	String	FX Reserved
Reserved82	[0..1]	String	
Reserved83	[0..1]	String	
Reserved84	[0..1]	String	
Reserved85	[0..1]	String	
RhoLeg	[0..1]	float	The per-leg Rho value for an FX Option trade.
RhoLegAsk	[0..1]	Price	Rho leg for ask quote in 2-way pricing
RhoNet	[0..1]	float	The net Rho value for an FX Option trade.
RhoNetAskValue	[0..1]	Price	Net Rho value for ask quote in 2-way pricing
Routetosession	[0..1]	String	Used for fix-to-fix processing. No internal updates along the way. Strictly endpoint processing. Used to bypass local database updates.
SalesBook	[0..1]	String	Identify the book for the salesperson doing the trade.
SecondaryIndividualAllocID	[0..1]	String	Secondary Alloc ID per allocation account.
SecurityExchangeBloomberg	[0..1]	String	Bloomberg recognized exchange code. 2 character alpha code.
Series	[0..1]	String	Series for fixed income
SeriesNo	[0..1]	String	Series number for allocation
SettlCurrAccruedInterestAmt	[0..1]	Amt	Accrued Interest in the Settlement currency.

Name	Mult.	Type	Description
SettlCurrency2	[0..1]	Currency	Settlement Currency for the second leg of NDF swap
SettlCurrNetMoney	[0..1]	Amt	Net money in Settlment Currency.
SettlFixingDate	[0..1]	UTCDateOnly	Settlement Fixing Date
Source	[0..1]	String	Identifies the system source. This tag will be a string i.e. “Tradebook”
SpotAskRate	[0..1]	float	Used for 2-way pricing – spot rate of the ask quote
SpotHedgeLeg	[0..1]	Price	The price of the instrument with which a given leg of an FX Option trade is being hedged.
SpotHedgeLegAsk	[0..1]	Price	Spot hedge leg for ask quote in 2-way pricing
SpotHedgeNet	[0..1]	Price	The net price of the instruments with which an FX Option trade is being hedged.
SpotHedgeNetAskValue	[0..1]	Price	Net Theta value for ask quote in 2-way pricing
SpotNotional	[0..1]	Amt	The signed notional for a spot hedge trade for an FX Option. Always refers to the currency denoted as Currency1 (tag 9073).
SpotQuoteId	[0..1]	String	SpotQuoteId used for order message to indicate price from FX streaming quote id
StageOrderIsInquiry	[0..1]	Boolean	Denotes whether a staged order is an inquiry order.
StagingTargetPrice	[0..1]	Price	Target Price at which an order will stage and monitor
StoryField	[0..1]	String	This is the story field.
SubjectOrNot	[0..1]	Boolean	Denotes if the response is subject or not.
SubjectTime	[0..1]	UTCTimestamp	The time when the Quote request will become subject.
SwapTradeType	[0..1]	char	This is additional information about the 2 security type trade: 1 = TBA Outright (Cash) 2 = TBA Rolls 3 = TBA Swap/Switch 4 = TBA Hedged
TargetPriceType	[0..1]	char	Target price type valid values: 1 – Price 2 – Yield 3 – Spread
TaxRate	[0..1]	float	Tax rate.
ThetaLeg	[0..1]	float	The per-leg Theta value for an FX Option trade
ThetaLegAsk	[0..1]	Price	Theta leg for ask quote in 2-way pricing
ThetaNet	[0..1]	float	The net Theta value for an FX Option trade.
ThetaNetAskValue	[0..1]	Price	Net Theta value for ask quote in 2-way pricing

Name	Mult.	Type	Description
TickMultiplier	[0..1]	int	Whole numbers only. Multiply this value with appropriate Tick increment (based on current security price and GTEX Tick Rules) to calculate the Discretion Quantity.
TouchType	[0..1]	char	Describes the type of exercising for touch options. No touch — 1, Pay when hit — 2, Pat at expiry — 3
TradeCorrectType	[0..1]	char	Indicates the type of correct sent in the Trade Capture or Execution Report. (Ex: Material change or not)
TradingStrategy	[0..1]	String	Trading strategy of a transaction (ex. hedge fund trading strategy)
TradingSystemReferenceTicketNumber	[0..1]	String	Referernce number for Proprietary trading system ticket number
TradingSystemTicketNumber	[0..1]	String	Propritary Trading system Ticket number
TransactionCostAmt	[0..1]	Amt	Repeating group under the transaction costs group
TransactionCostCode	[0..1]	char	Repeating group under transaction costs
TransactionCostCurrency	[0..1]	Currency	Repeating field under the transaction costs group
TransactionCostFlag	[0..1]	Boolean	Repeating group under transaction costs.
TransactionCostRate	[0..1]	Price	Repeating group under transaction cost group
TransactionCostTypes	[0..1]	component	Repeating group under the transaction cost for Trade Capture reporting
UnderlyingEndAcrdIntAmt	[0..1]	Amt	Underlying accrued interest amount at termination
UnderlyingReinvCouponAmt	[0..1]	Amt	Coupon reinvestment amount. Part of group (6223-6226)
UnderlyingReinvCouponDate	[0..1]	UTCDateOnly	Coupon reinvestment date. Part of group (6223-6226)
UnderlyingReinvCouponRate	[0..1]	float	Rate at which the coupon is reinvested. Part of group (6223-6226)
UnderlyingStartAcrdIntAmt	[0..1]	Amt	Underlying accrued interest amount at settlement
UUID	[0..1]	String	Bloomberg Unique User ID
VannaLeg	[0..1]	float	The per-leg Vanna value for an FX Option trade.
VannaLegAsk	[0..1]	Price	Vanna leg for ask quote in 2-way pricing
VannaNet	[0..1]	float	The net Vanna value for an FX Option trade.
VegaLeg	[0..1]	float	The per-leg Vega value for an FX Option trade.
VegaLegAsk	[0..1]	Price	Vega leg for ask quote in 2-way pricing

Name	Mult.	Type	Description
VegaNet	[0..1]	float	The net Vega value for an FX Option trade.
VegaNetAskValue	[0..1]	Price	Net Vega value for ask quote in 2-way pricing
VolatilityLeg	[0..1]	float	The per-leg volatility for an FX Option trade.
VolatilityLegAsk	[0..1]	Price	Volatility leg for ask quote in 2-way pricing
VommaLeg	[0..1]	float	The per-leg Vomma value for an FX Option trade.
VommaLegAsk	[0..1]	Price	Vomma leg for ask quote in 2-way pricing
VommaNet	[0..1]	float	The net Vomma value for an FX Option trade.
VommaNetAskValue	[0..1]	Price	Net Vomma value for ask quote in 2-way pricing
VonnaNetAskValue	[0..1]	Price	Net Vanna value for ask quote in 2-way pricing
VWAPExceed	[0..1]	Boolean	This tag specifies that the counterparty initiating the order acknowledges and accepts that the total order quantity exceeds a certain percentage of the typical daily volume.Absence of this tag or a 0 value will result in a reject if 38>%TDV 9814=0 9814=1 (acknowledgement)
VWAPMatching	[0..1]	Boolean	This tag specifies if the VWAP order will be eligible for matching (U.S orders only) 9813=0(not eligible) 9813=1(eligible)
VWAPOrder	[0..1]	Boolean	This tag initiates a VWAP strategy for the order.Valid values:9810=0(off),1(on)
VWAPStart	[0..1]	UTCTimestamp	VWAP start time (GMT)
VWAPStop	[0..1]	UTCTimestamp	VWAP stop time (GMT)
VWAPType	[0..1]	String	Indicates type of VWAP execution client wishes Bloomberg Tradebook to deliver. Used for non-US securities only. Valid values: V1=session 1 V2=session 2 V3=full day V4=point of trade
WireTime	[0..1]	UTCTimestamp	The Wire Time in seconds for a Quote (price fill) received from the dealer.
WorkStation	[0..1]	String	Bloomberg WorkStation Number
Yield2	[0..1]	Percentage	Yield for fixed income
YieldFlag	[0..1]	Boolean	This is the Yield Flag.

17 BolsadeMercadoriasFuturos

Category: Exchange

17.1 Message Functionality

List of user-defined fields for Bolsa de Mercadorias & Futuros.

17.2 Structure

Name	Mult.	Type	Description
ApplicationLogonRspCode	[0..1]	String	Optional tag that relays information on the result of an application level logon process.
Asset	[0..1]	String	String field which indicates the asset of the security, for example BGI (cattle), DOL (USD), WIN (mini-Ibovespa Index), DI1 (1 day interbank deposit), etc.
CounterPartyIpAddress	[0..1]	String	Optional tag used to relay the IP address (in the format nnn.nnn.nnn.nnn) of the connecting counterparty for auditing purposes.
CounterPartyOSIdentifier	[0..1]	String	Optional tag to relay counterparty OS identification (free-format string) for auditing purposes.
DaysBeforePwdExpiration	[0..1]	int	Optional tag indicating the number of days before a user password expires.
DelayResponsibility	[0..1]	char	FIXML: @DelayResp. Used to indicate which entity is responsible for a given delay in a specific situation. Currently being used to indicate who is responsible for the delay in allocation scenarios (int)Valid values (subject to expansion): 1 – Give-up Originator 2 – Give-up Recipient 3 – Exchange
EquivalentInstrument	[0..1]	String	String field which identifies the equivalent instrument of an instrument, for example, WIN (Ibovespa index mini) or DOL (USD minis + full size contracts).
ImbalanceQty	[0..1]	Qty	The imbalance of executed orders of a market participant, in total quantity.
IndexPct	[0..1]	Percentage	Percentage of the stock in an index.

Name	Mult.	Type	Description
Language	[0..1]	String	This field represents the ISO 639 standard code (2 letters) for a language. Used in News messages (and possibly others), and allows for specifying the language the news is in.
MaxBidQty	[0..1]	Qty	Indicates the maximum allowable quantity of an individual bid.
MaxOfferQty	[0..1]	Qty	Indicates the maximum allowable quantity of an individual offer.
NewsSource	[0..1]	String	String containing the news source for the News Message (e.g. “Market surveillance”, “Media department”, “RSS feed”).
NoContractLimitsConfig	[0..1]	NumInGroup	Indicates the number of repeating group instances containing information on default limits for a contract in pre-trade credit checks.
NoEquivalentIxmLimitsConfig	[0..1]	NumInGroup	NumInGroup which indicates the number of equivalent instrument trading limits configuration repeating group instances.
NoFirms	[0..1]	NumInGroup	Number of repeating group instances of brokerage firm identifiers.
NoInstrumentLimitsConfig	[0..1]	NumInGroup	Indicates the number of repeating group instances containing pre-trade credit check configuration for an instrument.
NoReferentialPrices	[0..1]	NumInGroup	Number of referential prices (price tunnels) in the referential prices repeating group.
PriceBandType	[0..1]	char	Indicates the type of price banding (tunnel), e.g. 0 = rejection tunnel, 1 = auction tunnel, etc.
ReferentialPx	[0..1]	Price	Referential Price, i.e. the price of a tunnel.
ReferentialPxType	[0..1]	char	The type of the referential price (6933). For example: – Adjustment price; – Reference price; – Upper limit – operational tunnel; – Lower limit – operational tunnel; etc.
SecurityUpdatesSince	[0..1]	UTCTimestamp	Optional field that indicates the response to this security list request should be only the list of securities modified/added since the timestamp indicated (in UTC format).
SecurityValidityTimestamp	[0..1]	UTCTimestamp	UTCTimestamp field, containing the timestamp till which the instrument will be eligible to trade.

18 BootComputers

Category: SoftwareVendor

18.1 Message Functionality

List of user-defined fields for Boot Computers.

18.2 Structure

Name	Mult.	Type	Description
BidFundingCharge	[0..1]	String	The funding charge applied to the bid price on extended settlement
BidFundingConsideration	[0..1]	String	The bid funding consideration on extended settlement
FundBuyableFromDate	[0..1]	UTCDateOnly	Date from which fund may be bought.
FundBuyableToDate	[0..1]	UTCDateOnly	Date to which fund may be bought.
FundCommissionOption	[0..1]	String	Allows the broker to specify the commission option to be used for a fund deal request.
FundCommissionWaiver	[0..1]	Qty	Any commission that the broker wishes to sacrifice. This figure is expressed as a amount to be deducted from the default commission.
FundDesignation	[0..1]	String	Designation against which a fund deal transaction is to be executed.
FundExternalRef	[0..1]	String	If a fund deal response has been provided by an external RSP then their reference will be provided within this field
FundGroup1Units	[0..1]	Qty	Group 1 Cofunds traded quantity
FundGroup2Units	[0..1]	Qty	Group 2 Cofunds traded quantity
FundingCharge	[0..1]	float	The funding charge applied to the price on extended settlement. Datatype – Float
FundingConsideration	[0..1]	String	The funding consideration on extended settlement
FundInitialCharge	[0..1]	Amt	The total of all commission and other charges applied against an executed fund deal transaction.
FundManagerName	[0..1]	String	The name of the fund manager for this fund instrument.
FundNomineeAccount	[0..1]	String	A facility to allow clients to group their fund holdings in a logical and meaningful way.

Name	Mult.	Type	Description
FundReInvestIncome	[0..1]	Boolean	Allows client to specify that any income gained from a holding should be re-invested into that holding.
FundSecurityType	[0..1]	String	Specifies the type of security that this is.
FundSellAll	[0..1]	Boolean	Specifies that the client wishes to sell all holdings relating to the combination of fund, broker, nominee account and customer designation.
FundSpecialDealDiscount	[0..1]	Boolean	Future functionality; option to invoke pre-agreed discount per client.
FundUnitType	[0..1]	Boolean	accumulated or income – indicates whether income from the fund should be re-invested
FundValuationDate	[0..1]	UTCDateOnly	The date on which a fund deal transaction will be valued.
FundValuationPoint	[0..1]	String	Free-format text – indicates when a given fund is valued.
FundValuationSSM	[0..1]	UTCTimeOnly	The time at which a fund deal transaction will be valued.
OfferFundingCharge	[0..1]	String	The funding charge applied to the offer price on extended settlement
OfferFundingConsideration	[0..1]	String	The offer funding consideration on extended settlement
PriceSource	[0..1]	char	Indicates where the price has originated; H for House, M for Market
PSBidPrice	[0..1]	Price	The current price source bid price
PSOfferPrice	[0..1]	Price	The current price source offer price

19 BroadridgeFinancialSolutions

Category: SoftwareVendor

19.1 Message Functionality

List of user-defined fields for Broadridge Financial Solutions.

19.2 Structure

Name	Mult.	Type	Description
SISAddlinstructions	[0..1]	String	SIS Additional Instructions
SISBopsind	[0..1]	Boolean	BOPS Indicator Valid values: Y = Make BOPS eligible N = Is not BOPS eligible
SISEnhTrailer	[0..1]	String	Enhanced trailer codes. There can be up to 20 codes
SISTrailer	[0..1]	String	Trailer text that can be up to a maximum of 30 characters
SISTrailerInd	[0..1]	char	A valid SIS trailer Indicator, Alphanumeric, 1 character length
SISUpdOnlyTransaction	[0..1]	Boolean	This transaction is to be used to update Broadridge SIS information only and will not be sent to an execution destination. Valid values: Y = Update only N = Cancel/Replace and Update both
SISVantraTrailer	[0..1]	String	SIS reply of CNESS floor trailer
SISVerifyTerminal	[0..1]	String	Optional tag on New Order to indicate the Verify Terminal where the order will be send for verification.

20 BrookPathPartnersInc

Category: Consulting

20.1 Message Functionality

List of user-defined fields for Brook Path Partners Inc.

20.2 Structure

Name	Mult.	Type	Description
AEPTradeID	[0..1]	String	Block trade identifier used only by dealers using AEP for execution for matching block trade in Allocation Instruction.
AggressorIndicator	[0..1]	Boolean	Custom field to support identifying aggressor (taker) in a trade in pre-5.0 versions of FIX. This field maps directly to 5.0's tag 1057 inclusive of definition and datatype.
AllocInterestAtMaturity	[0..1]	Amt	For communicating, at the allocation breakdown level, the interest payment at maturity for interest bearing CPs and CDs.
CstmApplVerID	[0..1]	String	
InCompete	[0..1]	Boolean	Boolean field allowing the Quote Request (MsgType=R) initiator to indicate to respondent whether the quote request is in competition (i.e. quote request was also sent to other respondents). Default is "N" if field is not specified.
InterestAtMaturity	[0..1]	Amt	For communicating, at the block level, the interest payment at maturity for interest bearing CPs and CDs
MarketZone	[0..1]	char	Code identifying the market center/zone where market data entry originated from.
MDBookType	[0..1]	int	This is used in pre-5.0 to allow the identification of book type. Same definition and usage as FIX 5.0's MDBookType (1021).
MDCount	[0..1]	String	
MDCountType	[0..1]	char	Describes the count type in MDCount in relation to MDStatScope. Values include: 1 = Peak, 2 = Record, 3 = Time interval, 4 = Running count

Name	Mult.	Type	Description
MDDelayed	[0..1]	Boolean	Indicates whether the market data entry is being published on a delayed basis. Default is “N”. (Boolean field)
MDPriceLevel	[0..1]	int	This is used in pre-5.0. Same definition and usage as FIX 5.0’s MDPriceLevel (1023).
MDStatScope	[0..1]	int	Describes a time dimension when distributing market data statistics. Values include: 1= current day, 2 = previous day, 3 = 1 minute, 4 = 10 seconds
MDStdDeviation	[0..1]	Percentage	The margin of error, confidence factor or standard deviation of a rate rice.
PriceTimestamp	[0..1]	UTCTimestamp	The timestamp (UTC) of when the statistic is calculated. This may be different from the time the statistic is published (as indicated in MDEntryTime and MDEntryDate).
PrimeDealIndicator	[0..1]	String	
SecondaryTradeID1	[0..1]	String	Used in pre-5.0 versions to provide same functionality as 5.0’s SecondaryTradeID (1040)
SettlType	[0..1]	String	This custom field is used in pre-5.0 versions of FIX to support the FX tenor expressions as defined in 5.0. Maps directly to 5.0’s SettlType (63) inclusive of definition, all enums and patterns.
SmoothRateSrc	[0..1]	char	The source that published the smooth rate.
TicketStatus1	[0..1]	String	
TradeID	[0..1]	String	For use in pre-5.0 versions to provide same information as TradeID (1003) in 5.0.
TraderCount	[0..1]	int	Number of unique traders quoting at a particular price level.

21 CBOE

Category: Exchange

21.1 Message Functionality

List of user-defined fields for CBOE.

21.2 Structure

Name	Mult.	Type	Description
AllocPositionEffect	[0..1]	String	Added this to include Position Effect for each of the Allocations in repeating TradeAllocGroup
AuctionContingency	[0..1]	char	CBOE Contingency type of order. 1=none, 2=AON, 3=FOK, 4=IOC, 5=Opening only, 6=Minimum, 7=Not Held, 8=With Discretion, 9=Market if Touched, 10=Stop, 11=Stop Loss, 12=On close, 13=Stop Limit, 14=Response to Auction
AuctionID	[0..1]	String	Identifier used to participate in an auction and report results from an auction.
AuctionType	[0..1]	char	Type of auction. Valid values: 1=Paired orders for internalized execution, 2=Strategy (multi-leg)
AuxAuctionInfo	[0..1]	String	for Optional Auction data in solicting an Auction
CancelOpenQty	[0..1]	Qty	Portion of Open Qty to be Cancelled.
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. NOTE: This is a FIX 4.3 field for which we are assigning a user defined tag value so it can be used in pre-4.3 versions.
ClearingOptionalData	[0..1]	String	Optional Data sent to clearing house on trades against the order
CustomerId	[0..1]	String	This field is used to represent customer id for CBOE client identification purpose.
CustomerSize	[0..1]	Qty	Indicates the number of contracts that are customer in the top of the market message.

Name	Mult.	Type	Description
CustOrderCapacity	[0..1]	char	Capacity of customer placing the order. FIX 4.3 tag 582 – included as a custom field for FIX 4.2 early adopters.
DPIFirm	[0..1]	Boolean	Specify “Directed Price Improvement” firm
EnhancedCxlRe	[0..1]	char	To enable enhanced Cancel Replace behavior for CBOE. Possible values 0 = OFF 1 = ON
EnhancedQuoteBehavior	[0..1]	Boolean	Indicator on the Logon message that determines behavior of User Quotes on the CBOE system.
EquitySession	[0..1]	String	This field will (optionally) be used to specify the Equity Session when defining “Buy Write” or “Covered Call” type strategies.
ExtendedPriceType	[0..1]	int	For using PriceTypes in addition to the current FIX 4.2 Tag 40 validations (e.g. like the FIX 4.4 Tag 423 values)
InternalOrderStatus	[0..1]	char	Order Status Code from the trading system. Used for documentation purposes only – should not be used for maintaining status of the order
LastBustShares	[0..1]	Qty	The number of shares reported as part of a trade bust
LegalMarket	[0..1]	Boolean	Boolean value that when true indicates that the market data being reported is a legal market (for instance a valid bid-ask spread).
LegCoveredUncoveredList	[0..1]	String	
LegMaturityDayList	[0..1]	String	
LegMaturityMonthYearList	[0..1]	String	
LegOptAttributeList	[0..1]	String	
LegPositionEffectList	[0..1]	String	
LegPriceList	[0..1]	String	
LegRatioQtyList	[0..1]	String	
LegRefIdList	[0..1]	String	
LegSecurityIdList	[0..1]	String	
LegSecurityTypeList	[0..1]	String	
LegSideList	[0..1]	String	
LegStrikePriceList	[0..1]	String	
LegSymbolList	[0..1]	String	
MatchType	[0..1]	char	Type of match for internalized order. Valid Values: 1=Guaranteed Price, 2=Limit Price, 3=Auto Match

Name	Mult.	Type	Description
MDCustomerSize	[0..1]	Qty	Indicates the customer quantity for Book feed from CBOE.
MDProcessIndicator	[0..1]	Boolean	Indicates if Snapshot can be ignored by the client, or if it definitely needs to be processed for processing Snapshot and Incremental book feed.
MDScope	[0..1]	char	Scope of market data being requested or returned – values are: 1-Local 2-National 3-Global
MulitiLegPrice	[0..1]	Price	Price for Individual Legs.
MultilegCoveredOrUncovered	[0..1]	int	Multivalue field containing the CoveredUncovered constants for the legs of a multileg instrument. Added for FIX 4.2 complex order support. *** OBSOLETE with FIX 4.3 Multileg Order (MsgType=AB) LegCoveredOrUncovered(tag 565) field ***
MultilegMonthIncrement	[0..1]	int	Number of months to increment the next leg of a multileg instrument from an anchor leg. Used for option strategy definition.
MultilegPositionEffects	[0..1]	MultipleStringValue	MultipleValueString Array of open close codes for multileg orders **Will be obsoleted by FIX 4.3 Multileg Order Message**
MultilegPriceIncrement	[0..1]	float	Used to defined the price increment for generation of a multileg instrument. The price increment is used to indicate the increment to the price of the instrument defined in the security block for the next leg of the multileg security. Used for options strategy generation.
MultilegStockClearingFirm	[0..1]	String	The Clearing firm for the stock leg of a multileg option strategy added for complex order support in FIX 4.2. *** REPLACED in FIX 4.3 with the Multileg Order (MsgType=AB) Nested Parties block clearing firm party role.
NestedPartyIdList	[0..1]	String	
NoOfLegsList	[0..1]	NumInGroup	
OpenInterest	[0..1]	Qty	Open Interest in terms of number of contracts for a derivative security (such as, option)

Name	Mult.	Type	Description
OrderCapacity	[0..1]	char	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field Designates the capacity of the firm placing the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions field) (see Volume 1: “Glossary” for value definitions)
OrderOrigin2	[0..1]	String	For submission of order originator (String)to specify Exchange:Firm Acronym. Of the form [Exchange:]Acronym If [Exchange:] is omitted, the Target Exchange is assumed. E.g. CBOE:ABC and ABC are equivalent for firm Acronym ABC at Exchange CBOE for orders sent to Exchange CBOE.
OrderRejectReasonTxt	[0..1]	String	Textual description of the reason and order was rejected.
OrderRestrictions	[0..1]	MultipleStringValue	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 field. Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space. Valid values: 1 = Program Trade 2 = Index Arbitrage 3 = Non-Index Arbitrage 4 = Competing Market Maker 5 = Acting as Market Maker or Specialist in the security 6 = Acting as Market Maker or Specialist in the underlying security of a derivative security 7 = Foreign Entity (of foreign governmnet or regulatory jurisdiction) 8 = External Market Participant 9 = External Inter-connected Market Linkage A = Riskless Arbitrage
OriginalEmailThreadID	[0..1]	String	Original Email Thread ID to which this e-mail message is in reply
PremPriceTickAbove	[0..1]	Price	Premium Price Tick Size above the PremPriceTickBreakPoint
PremPriceTickBelow	[0..1]	Price	Premium Price Tick Size Below the PremPriceTickBreakPoint
PremPriceTickBreakPoint	[0..1]	Price	Price at which the Premium Price Tick changes from the PremPriceTickBelow and the PremPriceTickAbove

Name	Mult.	Type	Description
PriceProtectionScope	[0..1]	char	Defines the type of price protection the customer requires on their order Valid values: 0 = None 1 = Local (Exchange, ECN, ATS) 2 = National (Across all national markets) 3 = Global (Across all markets)
ProfessionalSize	[0..1]	Qty	Indicates the number of contracts that are professional (non-ICM)in the top of the market message.
PublishOrderStatus	[0..1]	Boolean	Boolean used to indicate to counterparty that the logon initiator would like order status transmitted after successful login
QuoteRequestSubscription	[0..1]	Qty	Presence of tag on Quote Status Request indicates that the counterparty wants to subscribe for Quote Requests for the product specified.
QuoteStatus2	[0..1]	char	Status of Quote – same values as OrdStatus
QuoteUpdateControlId	[0..1]	int	An Integer ID per quote for a product in the Mass Quote Message.
RejectReasonCode	[0..1]	String	Reject reason code indicating the reason why the message was rejected.
ResponseRequested	[0..1]	Boolean	Used to indicate if a response is requested (or required) from the e-mail recipient
RoutingAwayBroker	[0..1]	String	This tag supports CBSX Order Routing Vendor Selection for Stock Linkage.
SecondaryClOrdID	[0..1]	String	Secondary Client Order ID – used when counterparties require a secondary client order id. Will be replaced by FIX 4.3 field of the same name.** ADDED TO FIX 4.3 AS TAG: 526 (SecondaryClOrdID) **
StockFirmName	[0..1]	String	Stock Firm name used in Buy writes
StockFirmNameKey	[0..1]	String	Stock firm name key used in Buy writes
SubscriptionRequestType	[0..1]	char	Addition of a SubscriptionRequestType for Security Definition Request to enable FIX 4.3 like functionality for FIX 4.2 users
SuppressOrderStatus	[0..1]	MultipleCharValue	Firm indicator for the types of execution report a firm would not like to receive. Possible values are same as for OrdStatus [Tag 39]. Example – a firm not wishing to receive “Done for Day” type Execution Reports can specify a value of 3 in the logon message. This tag can have multiple comma separated values.
TLCQty	[0..1]	Qty	Too late to cancel quantity

Name	Mult.	Type	Description
UDFSupportIndicator	[0..1]	char	Valid Values 1- Supports UDF in the message 2- Supports UDF in repeating groups

22 CMC

Category: Brokerage

22.1 Message Functionality

List of user-defined fields for CMC.

22.2 Structure

Name	Mult.	Type	Description
ChgFromSettlmnt	[0..1]	Price	Indicates the change in an instrument price from the previous day's settlement price
ChgFromSettlmntDirection	[0..1]	String	Indicates the direction of change of an instrument price from the instrument's previous day settlement price '+' = increase '-' = decrease ' ' = no change
CrossOrdAskQty	[0..1]	Qty	Quantity of the ask side of cross requests
CrossOrdBidQty	[0..1]	Qty	Quantity of the buy side of cross requests
ExpositionOrderType	[0..1]	char	Indicates the type of an order that is being exposed 1=Normal 2=No NBBO Check 3=No IML 4=Outbound 5=P Inbound 6=PA Inbound
InstrumentExternalCode	[0..1]	String	The external code for an instrument. Sometimes referred to as the instrument contract name. Consists of the instrument symbol, expiration month code, and expiration year. For options, a put/call indication and strike price are also included. An example code at BOX for an IBM Put option with a July 2003 expiration and $80 strike price would be IBMS03P80.00. The conventions may be different for other exchanges.
LastCrossReqTime	[0..1]	UTCTimestamp	Timestamp of the last cross request received for an instrument
LastQuoteReqTime	[0..1]	UTCTimestamp	Time of the last quote request received for an instrument
MaxOrderQty	[0..1]	Qty	Indicates the maximum order quantity allowed for a particular instrument
MinOrderQty	[0..1]	Qty	Indicates the minimum order quantity allowed for a particular instrument

Name	Mult.	Type	Description
OptionSponsorType	[0..1]	char	Indicates Option Sponsor Type 0 = Regular 1 = Societe Generale
OrderExpositionEndTime	[0..1]	UTCTimestamp	The end time for an order exposition
OrigOrdQty	[0..1]	Qty	The original quantity of an order
PIPExpiryDuration	[0..1]	int	Indicates the duration in seconds of an instrument price improvement phase
PIPExpiryTime	[0..1]	UTCTimestamp	Indicates the time when an instrument price improvement phase will expire
PIPImprovementType	[0..1]	char	Indicates how the exchange should manage a client's price improvement order. Possible values are: 0 = The client's price improvement will be managed manually 1 = Management by joining the better price 2 = Management by increasing by + one Improvement tick the better price
PIPManagementType	[0..1]	char	Indicates the type of management requested for an order than will initiate a price improvement phase for an instrument. Possible values are:0 = The clients price improvement is managed manually 1 = The clients price improvement is managed by the exchange
PIPMaxPrice	[0..1]	Price	Indicates the price to not exceed for a price improvement order that is managed by the exchange
PIPSequentialNo	[0..1]	String	Assigned by an exchange to identify a particular price improvement phase for a particular instrument
QuoteOrigin	[0..1]	char	This parameter is used to indicate the origin of the quote entry. It must take one of the following values: 6 – Public Customer 7 – Broker 8 – Market Maker
QuoteReqAskQty	[0..1]	Qty	Indicates the quantity of the ask side of quote requests in an instrument's market
QuoteReqBidQty	[0..1]	Qty	Indicates the quantity of the bid side of quote requests in an instrument's market
RemainingFills	[0..1]	Boolean	Indicates if any more fills will be occurring. Takes the same value as a partial fill indicator for all cases except FAK orders. In the case of FAK orders, this field indicates that no more fills will be occurring even if the order is not completely filled and explains why the leaves quantity is set to 0.Possible Values 0 = No more fills 1 = More fills

Name	Mult.	Type	Description
StrikePriceCode	[0..1]	String	Standard Code For Expressing Option Strike Price
StrikePriceCurrency	[0..1]	Currency	Specifies the currency of the strike price. USD = US$, CAN = Canadian $

23 CMEGroup

Category: MarketInfrastructure

23.1 Message Functionality

List of user-defined fields for CME Group.

23.2 Structure

Name	Mult.	Type	Description
AddInstText	[0..1]	String	Additional text-based instructions for order execution.
AggressorSide	[0..1]	char	Aggressor side of a trade in a central order book. 1: Buyer 2: Seller
AutoQuoteRequest	[0..1]	Boolean	Boolean flag (Y/N) to automatically send a Quote Request message following the Security Definition (35=d) message. This might be used when users create an instrument using the Security Definition Request (35=c) message.
BackOfficeText	[0..1]	String	Back office information. TOPS Route sends this information to the back office system
BrokerReceiptTime	[0..1]	UTCTimestamp	Time that the broker receives the order
CabPriceIncrement	[0..1]	Price	Indicate the increment between multiple cabinet prices for a given option instrument.
CancelledSymbol	[0..1]	String	Symbol cancelled for an unsollicited Quote Ack message.
ClearingBusCycle	[0..1]	String	Business cycle as defined by clearing organization.
ClearingLastPx	[0..1]	Price	LastPx as formatted by clearing organization.
ClearingOrdType	[0..1]	String	Order types as defined by clearing organization.
ClearingSecurityID	[0..1]	String	Security ID as assigned by clearing organization. (Combination of FIX 4.4 SecurityIDSource and SecurityID.)
ClearingStrikePx	[0..1]	Price	Strike price as formatted by clearing organization.
CmtaGiveupCD	[0..1]	char	Indicates if the order is a “give-up” or CMTA trade. Values are T – CMTAG – Give-up
CorrelationClOrdID	[0..1]	String	Id common to new order and subsequent series of requests against that order. Used for reporting.

Name	Mult.	Type	Description
CtiCode	[0..1]	char	Indicates the types of customer or account requesting the order. Values are 1 – For own account2 – For clearing member's house account3 – For the account of another member present 4 – For any other customer account
DayCount1	[0..1]	int	Day count used to calculate interest rates.
DecayQuantity	[0..1]	Qty	Indicates the quantity a contract will decay by once the decay start date is reached.
DecayStartDate	[0..1]	UTCDateOnly	The date at which a decaying product begins to decay.
DisplayFactor	[0..1]	float	Multiplier to convert electronic prices sent over fix to display prices.
ExchangeQuoteReqID	[0..1]	String	Quote Request ID generated by the Exchange returned to the clients in the quote acknowledgment message (tag 35 = b) in response to their Quote Request message.
FeeBilling	[0..1]	char	Type of clearing fee. Values are B – CBOE member tradingC – Non-member rate (customer)E – Equity member rate H – 106H/J Firms L – Lessee/106.F employees
FillLineNum	[0..1]	String	Reference to a specific fill being reported under a single FillSeqNum. (See custom field FillNumLines.)
FillNumLines	[0..1]	NumInGroup	Total number of fills being reported by station under a single FillSeqNum.
FillSeqNum	[0..1]	SeqNum	Sequence number assigned to the fill by the station reporting it.
FillTerminalID	[0..1]	String	ID of station reporting fill. (Similar to FIX 4.3 Party Role of Executing System.)
FillUserID	[0..1]	String	Clerk or trader entering the fill into the fill reporting system. (Potentially a Party Role.)
FixingBraket	[0..1]	String	Identifies the time braket the fixing price is for.
FormattedLastPx	[0..1]	Price	LastPx formatted for processing by post-trade systems.
GiveUpFirm	[0..1]	String	Identifies the clearing member firm to which the fill was "given up".
LegSecurityGroup	[0..1]	String	Multileg instrument's individual security's group. See SecurityGroup (1151) field for description
LoginRouteID	[0..1]	String	This tag shall contain the id used for login and routing purposes

Name	Mult.	Type	Description
MassQuoteMessagesCount	[0..1]	int	Total number of mass quote messages received in a given time interval.
MatchEventStartIndicator	[0..1]	Boolean	Boolean to indicate the beginning of a match event for a central order book system.
MaxCabPrice	[0..1]	Price	Indicate the maximum cabinet price for a given option instrument.
MinCabPrice	[0..1]	Price	Indicate the minimum cabinet price for a given option instrument.
MMAccount	[0..1]	String	Account number information used in Quote related messages in FIX 4.2
MMProtectionReset	[0..1]	String	When MM Protection is triggered, the Trading Engine will not accept any new Quotes from the Market Maker for that Product Group until it receives a Mass Quote Message with the MMProtectionReset flag set to '1'.
NoProcessedEntries	[0..1]	NumInGroup	Number of quotes successfully accepted (if in response to a Mass Quote message) or number of quotes successfully cancelled (if in response to a Quote Cancel message).
OFMOverride	[0..1]	Boolean	Flag indicating the order quantity stipulated on Replace Request should be entered into the market as stated – without reduction for any fills that have occurred.
OmnibusAccount	[0..1]	String	Indicates the types of customer or account requesting the order. Values are 1 – For own account2 – For clearing member's house account3 – For the account of another member present 4 – For any other customer account
OpenInterestQty	[0..1]	Qty	Quantity of the open interest in a given security.
OppBroker	[0..1]	char	same as official tag 337 or 9100** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **
OppHouse	[0..1]	String	Indicates the house of the contraBroker
OrderLegNum	[0..1]	int	When reporting fill, references the leg number in the order.
OriginalContractSize	[0..1]	Qty	TBD.
PartyRoleClearingFirm	[0..1]	String	Clearing firm of executed order. (Exists in FIX 4.3 as repeating group.)
PartyRoleClearingOrg	[0..1]	String	Clearing organization for executed order. (Exists in FIX 4.4 as repeating group.)

Name	Mult.	Type	Description
PartyRoleExecutingTrader	[0..1]	String	Trader executing the order. (Exists in FIX 4.3 as repeating group.)
PostExecutionAllocation	[0..1]	String	“PEA” = only valid value
PriceDisplayFormat	[0..1]	String	Format to use to display the price on the screen.
PriceRatio	[0..1]	float	Used for price calculation in spread and leg pricing.
PricingModel	[0..1]	String	Indicate the pricing model used to calculate the reported prices.
PrintedTicketLabel	[0..1]	String	Label printed on trading floor order ticket.
ProductComplex	[0..1]	char	High level product type. N for Energy A for Aggs E for Equity … (more granularity than CFICode)
QuoteEntriesCount	[0..1]	int	Total number of quote entries received in a given time interval.
SecondaryExecID	[0..1]	String	For FIX 4.2 (contains the trade number in the fill notice – execution report). Added in FIX 4.3 as tag 527 – SecondaryExecID.
SecuritySubType2	[0..1]	String	Sub-type qualification/identification of the SecurityType. Same as 762 in FIX 4.4.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
SessionIndicator	[0..1]	char	Indicates the routing to an executing system G – Globex trading engine
SpreadExecID	[0..1]	String	Equivalent to the ExecID of a spread when dealing with multi-leg securities.
SpreadSecurityID	[0..1]	String	SecurityID for the spread related to the leg reported as SecurityID in the message Execution Report.
TFConfirmRequest	[0..1]	Boolean	Indicates confirmation of cancel is requested from the trading floor.
TFPossRetransFlag	[0..1]	Boolean	Flags message as possible retransmission for printing on trading floor order ticket.
TimeBracketCode	[0..1]	char	Indicates the time bracket of an order fill.
TimeIn	[0..1]	UTCTimestamp	Time order is received by exchange
TimeOut	[0..1]	UTCTimestamp	Timestamp of fill being reported from the pit to the trading floor booth. (Exists in FIX 4.4 as repeating group.)

Name	Mult.	Type	Description
TLTCClOrdRefID	[0..1]	String	Refers to ClOrdID on fill being reported Too Late To Cancel. See custom tag 9731 TLTCFlag.
TLTCFlag	[0..1]	Boolean	Fill being reported is flagged Too Late To Cancel when a cancel/replace or cancel request was received after the execution.
TotalVolume	[0..1]	Qty	Total volume for a given security, cross venues.
TradingReferenceDate	[0..1]	UTCDateOnly	Contains the date to which the TradingReferencePrice correspond.
TrdRegTimestampOriginBrkReceipt	[0..1]	String	Timestamp source for Broker Receipt timestamp. (Exists in FIX 4.4 as repeating group.)
TrdRegTimestampOriginExecution	[0..1]	String	Timestamp soource for Exectution timestamp. (Exists in FIX 4.4 as repeating group.)
TrdRegTimestampOriginTimeOut	[0..1]	UTCTimestamp	Timestamp source of Time Out timestamp. (Exists in FIX 4.4 as repeating group.)
TrdRegTimestampTimeIn	[0..1]	String	Timestamp source for Time In timestamp. (Exists in FIX 4.4 as repeating group.)
UnsolicitedCancelType	[0..1]	char	Type of the cancel generated by engine. A: Cancel all quotes on disconnect B: Cancel all quotes on logout C: Cancel all by Operations D: Cancel Instrument Group by Operations E: Quote Expired F: Cancelled by Market Maker Protection G: Cancel Instrument Group when too many incorrect quotes submitted.
UserDefinedInstrument	[0..1]	Boolean	Boolean field to tell if the instrument defined by the Security Definition message is a user defined instrument or not.
VolumeIndicator	[0..1]	String	Type of volume reported

24 CapMartInc

Category: Brokerage

24.1 Message Functionality

List of user-defined fields for Cap-Mart Inc.

24.2 Structure

Name	Mult.	Type	Description
CDNBasketTrade	[0..1]	Boolean	A five digit number identifying the basket number for Toronto Stock Exchange, default is “N”
CDNJitney	[0..1]	Boolean	To specify an order to the Toronto Stock Exchange that it is executed on behalf of another broker.
CDNMarketOnClose	[0..1]	Boolean	To specify this order is to be excuted on the TSX end of day closing auction. Possible values Y or N
CDNMGFCandidate	[0..1]	UTCDateOnly	To indicate to the Toronto Stock Exchange that this order is entitled to the minimum guaranteed fill. Its value can be either “Y” or “N”
CDNProgramTrade	[0..1]	Boolean	To indicate to the TSX trading engine that this order is generated by a program. Valid values are Y or N
CDNRTAutoFill	[0..1]	Boolean	A TSX fill report marker to indicate a system generated autofill against the responsible Equities Specialists account
CDNSettlementTerm	[0..1]	String	To specify to TSX the settelement term for an order. Valid values are Cash, CT (Cash today), YYYYMMDD, DD (Delayed delivery), MS (contingent equity trade), NN (non-net)
CDNShortExempt	[0..1]	Boolean	To indicate to the TSX trading engine that short sell order is exempt from the short selling rule.

25 CapitalInstitutionalServices

Category: Brokerage

25.1 Message Functionality

List of user-defined fields for Capital Institutional Services.

25.2 Structure

Name	Mult.	Type	Description
AlgoParameter1	[0..1]	String	Reserved for future use.
AlgoParameter2	[0..1]	String	Reserved for future use.
AlgoParameter3	[0..1]	String	Reserved for future use.
AlgoParameter4	[0..1]	String	Reserved for future use.
AlgoParameter5	[0..1]	String	Reserved for future use.
AlgoParameter6	[0..1]	String	Reserved for future use.
AlgoParameter7	[0..1]	String	Reserved for future use.
CATExecStyle	[0..1]	char	CAPIS Algorithmic Trading Execution Style (N = Normal, P = Patient, A = Aggressive)
CATStrategy	[0..1]	int	CAPIS Algorithmic Trading Strategy (1=VWAP, 2=TWAP, etc…)
DisplaySize3	[0..1]	Qty	The number of shares displayed to the market. The value should not be less than 100 shares or over the order quantity.
EndTime4	[0..1]	UTCTimestamp	The time by which an order must be completed. EndTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone. StartTime < EndTime.
ExecutionStyle3	[0..1]	char	This parameter tells the engine how aggressively to work. Valid values include: P = Passive N = Normal A = Aggressive
ExecutionView	[0..1]	String	Reflects the trader's view of how he wants the algorithm to behave when the securities price moves favorable or unfavorable relative to the order. Valid values include: 1=Reversion 2=Symmetrical 3=Breakout 4=Collar

Name	Mult.	Type	Description
MaxPercentVol	[0..1]	int	Used with CAT Strategies. Valid Values: 0-99.
MaxPercentVolume	[0..1]	Percentage	The maximum % of volume the algorithm will try to achieve. Valid values: 0-100. Min%Volume < Max%Volume.
MinPercentVol	[0..1]	int	Used with CAT Strategies. Valid Values: 0-50.
MinPercentVolume	[0..1]	Percentage	The minimum % of volume the algorithm will try to achieve. Valid values: 0-100. Min%Volume < Max%Volume.
MinReqComp	[0..1]	Percentage	The minimum percentage of the order that must be completed by EndTime.
RiskAversion2	[0..1]	char	Controls the trading style for the order on a scale of 1 (passive) – 10 (aggressive). The higher the number the faster the order will trade. Valid values 1-10.
StartPercentVolume	[0..1]	Percentage	The target percentage of volume that the algorithm will attempt to achieve at/or around the Benchmark price. Valid values: 0-100.
StartTime4	[0..1]	UTCTimestamp	The time at which the order becomes active. StartTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone.
TargetPercentVolume	[0..1]	Percentage	Specifies the rate at which the order will be filled which affects the duration of the order and, ultimately, the end time of the order.
WouldIfGood	[0..1]	String	When the "I Would price" is triggered, attempt to get done within the specified "I Would" limit.

26 CapitalMarketsConsulting

Category: Consulting

26.1 Message Functionality

List of user-defined fields for Capital Markets Consulting.

26.2 Structure

Name	Mult.	Type	Description
AdjustedPriceInd	[0..1]	Boolean	Indicates an adjusted price on a satisfaction order due to a block trade
AutoExSize	[0..1]	Qty	Maximum order size eligible for automated execution
ExecReceiptTime	[0..1]	UTCTimestamp	Receipt time of the Execution Report being rejected by DK Trade
OLAOrdRejReason	[0..1]	String	Reason for order rejection specific to Options Linkage Authority
OriginalOrderTime	[0..1]	UTCTimestamp	Specified in DK Trade if reason is Stale Execution
SatisfactionOrdDisp	[0..1]	char	Indicates the disposition of a satisfaction order. Valid values are: 0 = Satisfied as specified in the order (default) 1 = Pro rata satisfaction distribution (partial cancellation of Satisfaction order) 2 = Satisfaction order requested size is greater than trade-through size
TradeThruPrice	[0..1]	Price	Price of the trade causing a trade through
TradeThruSize	[0..1]	Qty	Size of the trade causing a trade through
TradeThruTime	[0..1]	UTCTimestamp	The time of a trade-through event

27 CarlinFinancialGroup

Category: InvestmentManager

27.1 Message Functionality

List of user-defined fields for Carlin Financial Group.

27.2 Structure

Name	Mult.	Type	Description
DealCash	[0..1]	Price	Spread order deal cash component (Price).
DealRatio	[0..1]	float	Spread order deal ratio (float).
DwellTime	[0..1]	UTCTimestamp	Un-breach duration hysteresis control(int).
FlashDuration	[0..1]	int	Limit order flash time (int).
GapLimit	[0..1]	int	Delay parameter for routing new limit orders (int).
GivePrice	[0..1]	Price	Price movement threshold for automatic order cancel (Price).
HaltBeforeClose	[0..1]	int	Control to halt spreads before market close (int).
LeadWith	[0..1]	char	Lead off order selection (char).
LegRoute	[0..1]	char	Routing destination for leg of spread order (char).
LingerTime	[0..1]	UTCTimestamp	Order cancel delay after un-breach (int).
LotSize2	[0..1]	Price	Dollar neutral order lot size control (Price).
MarketMarketOn	[0..1]	char	Multiple market order enable (char).
MaxHedge	[0..1]	int	Control of maximum allowed pending hedge orders (int).
OrderOptions	[0..1]	MultipleStringValue	Options for spread generated orders (MultipleValueString).
OrderSize	[0..1]	Price	Dollar neutral order size (Price).
PriceSensitivity1	[0..1]	char	Price slippage control (char).
ReHedgeBase	[0..1]	char	Rehedge base selection (char).
RunHalt	[0..1]	char	Spread run control (char).
SpreadLimit	[0..1]	Price	Breach spread limit (Price).
SpreadRatio	[0..1]	float	Ratio fo dollar neutral spreads (float).
SpreadSide	[0..1]	char	Spread order side or type (char).
TradeRatio	[0..1]	float	Spread order trading ratio (float).

Name	Mult.	Type	Description

28 ChangepondTechnologies

Category: SoftwareVendor

28.1 Message Functionality

List of user-defined fields for Changepond Technologies.

28.2 Structure

Name	Mult.	Type	Description
CustodianCode	[0..1]	String	Three character Custodian Code
ExpireTime1	[0..1]	UTCTimestamp	This field should contain the number of days from today, for which the order should be valid. The value must be less than six as GTD orders can only be valid for five days according to CSE (Colombo Stock Exchange)trading rules. Further this field is required only if TimeInForce is GTD.
IsForeignBroker	[0..1]	Boolean	Possible values are 0 = NO 1 = YES Default value is No
IsTaxable	[0..1]	Boolean	Possible values are 0 = No 1 = Yes Default value is No.
OldPrice1	[0..1]	Price	Must be equal to the original Price
OldPrice2	[0..1]	Price	Must be equal to the original Price
OldQty1	[0..1]	Qty	Must be equal to the currently remaining quantity and not the original order quantity
OldQty2	[0..1]	Qty	Must be equal to the currently remaining quantity and not the original order quantity
OldQty3	[0..1]	Qty	Must be equal to the currently remaining quantity and not the original order quantity
SecurityType1	[0..1]	char	Possible values are: 1 = Normal Board 2 = Odd lot Board 3 = Crossings board 4 = All or None board Default value is Normal Board

29 CharlesRiverBrokerage

Category: Brokerage

29.1 Message Functionality

List of user-defined fields for Charles River Brokerage.

29.2 Structure

Name	Mult.	Type	Description
AutoPlace	[0..1]	String	Auto place parameters

30 CinnoberFinancialTechnologyAB

Category: SoftwareVendor

30.1 Message Functionality

List of user-defined fields for Cinnober Financial Technology AB.

30.2 Structure

Name	Mult.	Type	Description
ADT	[0..1]	int	The MiFID "average daily turnover" of the instrument
ADTCurrency	[0..1]	Currency	The currency in which the ADT is expressed
AVT	[0..1]	int	The MiFID "average value of turnover" of the instrument.
AVTCurrency	[0..1]	Currency	The currency in which the AVT is expressed
BasisOfTrade	[0..1]	int	1 = DMA 2 = Cash 3 = Proprietary 4 = Client interaction
BOATdelay	[0..1]	Boolean	Flag set when a trade report has been kept a certain amount of time in the BOAT system, before being published. The time limit applied is system specific. The tag is used in Market Data Message Incremental Refresh (Message type = "X")
ClientTrade	[0..1]	Boolean	Indicates if the trade is a Client Trade, i.e. eligible for delay.
DelayToTime	[0..1]	UTCTimestamp	The time the trade report was/will be made public
LiquidityLevel	[0..1]	int	The liquidity level of the instrument.
LiquidShare	[0..1]	Boolean	Indicates whether this instrument is a "liquid share" or not.
NoQuotableCurrencies	[0..1]	NumInGroup	Number of quotable currencies for an instrument.
NoQuotableInstruments	[0..1]	NumInGroup	Number of quotable instruments.
NoSharesIssued	[0..1]	Qty	The number of shares issued.
NoTradeSeqNoSeries	[0..1]	NumInGroup	Number of trade sequence number series.
NoWarningReasons	[0..1]	NumInGroup	Number of warning reasons.
OverrideDelay	[0..1]	Boolean	If TRUE (Y), the trade report will be published immediately, if FALSE (N), the system evaluates if the trade should be delayed

Name	Mult.	Type	Description
PxQtyReviewed	[0..1]	Boolean	Indicates if the trade price and trade quantity have been reviewed.
QueriedTrade	[0..1]	Boolean	Indicates if the trade is queried, for example price or qty
QuotableInstrStatusReqRejReason	[0..1]	int	Reason for reject. 1 = Duplicate request ID 2 = Insufficient permissions 94 = Not allowed on current state 98 = Service not available 99 = Other
QuotableInstrumentStatusReqID	[0..1]	String	ID of a Quotable Instrument Status request.
QuotesClearedTime	[0..1]	UTCTimestamp	The timestamp when quotes where cleared in BOAT.
ReceivedTime	[0..1]	UTCTimestamp	The timestamp when the trade was received by BOAT.
ReportedPxDiff	[0..1]	Boolean	Indicates if the price differs from the market price
ReportedPXReason	[0..1]	char	Reason why price differs from market price: D = Market Condition N = Negotiated Trade A = Amended trade C = Cancelled Trade
RptSys	[0..1]	String	The system which has published the report.
RptTime	[0..1]	UTCTimestamp	The time the trade report will be published.
SecondaryQuoteID	[0..1]	String	Contributor’s internal quote reference ID.
SecondaryTradeID2	[0..1]	String	Contributor’s internal trade reference ID.
Sector2	[0..1]	String	The ICB code for the sector that this share belongs to
SecurityChangedTime	[0..1]	UTCTimestamp	Timestamp of Security Change.
SecurityValidFromTime	[0..1]	UTCTimestamp	The earliest timestamp when the security is valid.
SecurityValidToTime	[0..1]	UTCTimestamp	The latest timestamp when the security is valid.
SILiquidSharesRejectReason	[0..1]	int	Reason for reject
SILiquidSharesReqID	[0..1]	String	The request ID in a SI Liquid Shares message.
SILiquidSharesStatus	[0..1]	int	0 = accepted 1 = rejected
SMS	[0..1]	int	The MiFID “standard market size” of the instrument
SuspendQuotingRejectReason	[0..1]	int	Reason for reject
SuspendQuotingReqID	[0..1]	String	The request ID for suspend quoting.
SuspendQuotingStatus	[0..1]	int	0 = Request accepted 1 = Request rejected
SuspendReason	[0..1]	char	E = End of day O = Other
SystemUTI	[0..1]	String	Unique system specific trade indentifier. Returned in Trade Capture Report Ack (Message type = “AR”) when the trade report is accepted.

Name	Mult.	Type	Description
SystemUTIRef	[0..1]	String	Unique system specific trade indentifier reference. Required in Trade Capture Report (Message type = “AE”) for cancellations (ExecType=H) or amendments (ExecType=0 and 7556, 572, and 7585 submitted). References a SystemUTI.
TimezoneOffset	[0..1]	int	Offset to the local time compared to UTC. E.g. -5 is Eastern time.
TradeReportRefSystem	[0..1]	String	Reference to the Trade Report System of the previous version of the trade.
TradeReportRefVersion	[0..1]	int	The version of the previous trade report.
TradeReportSystem	[0..1]	String	The trade report system of a trade report.
TradeReportVersion	[0..1]	int	The version of a trade report
TradeReportWarningReason	[0..1]	int	Trade report warning reasons
TradeSeqNo	[0..1]	SeqNum	Trade sequence number
TradeSeqNoSeries	[0..1]	SeqNum	Trade sequence number series

31 Citigroup

Category: Bank

31.1 Message Functionality

List of user-defined fields for Citigroup.

31.2 Structure

Name	Mult.	Type	Description
AcqTicker	[0..1]	String	
Algo8	[0..1]	String	
AlgoField3	[0..1]	String	
AussieAlgo1	[0..1]	String	
AussieAlgo2	[0..1]	String	
BasketID2	[0..1]	String	
BuyBackRules	[0..1]	String	
Cash2	[0..1]	String	
CatchUp2	[0..1]	char	char
CatchUpStop	[0..1]	String	.
CloseStrat	[0..1]	char	char – valid product code
CompletionLimit	[0..1]	String	.
CrossCategory2	[0..1]	String	
CrossDiscIncrement	[0..1]	String	
CrossDiscInstr	[0..1]	String	
CrossDoNotCrossPrincipal	[0..1]	String	
CrossMaxQty	[0..1]	Qty	
CrossMinQty	[0..1]	Qty	
CrossOversizeLimit	[0..1]	String	
CrossParentResPct	[0..1]	String	
CrossPxImpr	[0..1]	String	Cross Price Improvement
CrossPxImprMaxQty	[0..1]	Qty	Cross Price Impovement Max Quantity
CrossPXImprMinQty	[0..1]	Qty	Cross Price Improvement Min Quantity
CustomPrice1	[0..1]	Price	

Name	Mult.	Type	Description
CustomPrice2	[0..1]	Price	
CustomRate1	[0..1]	float	
CustomRate2	[0..1]	float	
DaggerTradingStyle	[0..1]	String	Dagger Trading Style
DarkBookRate	[0..1]	float	
DiscIncrType	[0..1]	String	$ %
DMAOrderType	[0..1]	String	
Duration4	[0..1]	int	int
Duration5	[0..1]	int	Integer 15-510
ExpectedAlpha	[0..1]	String	.
HedgeRatio1	[0..1]	String	
IndexLmt	[0..1]	Percentage	0-100 (max 2dp)
IndexLMTBen	[0..1]	char	char, valid product code
LimitvLast	[0..1]	String	.
MarketShareCapClose	[0..1]	String	
MarketShareCapOpen	[0..1]	String	
MaxAuction	[0..1]	Percentage	0-100 (max 2dp
MaxChildVol	[0..1]	int	Int>=0
MaxPctVol2	[0..1]	Percentage	0-100 (max 2dp)
MaxPercentCrossing	[0..1]	float	
MaxSpent	[0..1]	String	
MinPctVol2	[0..1]	Percentage	0-100 (max 2dp)
MinPercentLQFI	[0..1]	Percentage	Min% LQFI
MinRaised	[0..1]	String	
Mode	[0..1]	String	
MomentumFactor	[0..1]	String	.
OneDayOnly	[0..1]	String	as per spec
OpenCloseFlag	[0..1]	char	char, valid product code
OpportunisticVol	[0..1]	String	.
OverrideValidation	[0..1]	String	as per spec
PairsID	[0..1]	String	
PercentFromClosePriceCap	[0..1]	float	
PercentFromLastPriceCap	[0..1]	float	
PercentPriceOffsetFromIAPClose	[0..1]	float	

Name	Mult.	Type	Description
PercentPriceOffsetFromIAPOpen	[0..1]	float	
PivotPrice1	[0..1]	Price	
PivotPrice2	[0..1]	Price	
PivotRate	[0..1]	float	
PostExchange	[0..1]	String	Options
PrcLmtBen	[0..1]	char	(Char) – valid product code
PrcLmtTol	[0..1]	Percentage	0-100 (max 2dp)
PriceSensitivity2	[0..1]	String	
RiskAversion3	[0..1]	String	.
RiskTol	[0..1]	String	
SectorLmtTol	[0..1]	Percentage	0-100 (max 2dp)
SmartStrategy	[0..1]	char	char – valid product code
Spread3	[0..1]	String	
StockBasketLimit	[0..1]	int	Integer 0-100
StockRatio	[0..1]	String	
StratEndTime	[0..1]	UTCTimestamp	hh:mm
StratStartTime	[0..1]	UTCTimestamp	hh:mm
TargetPartAuction	[0..1]	Percentage	0-100 (max 2dp)
TargetTicker	[0..1]	String	
TradingStyle1	[0..1]	int	int
TradingStyle2	[0..1]	char	char – valid product code
TwapBuckets	[0..1]	int	Integer 1-102
VolProfSkew	[0..1]	String	as per spec
VolumeProfile	[0..1]	String	
VSPDate	[0..1]	UTCDateOnly	Used on allocation to match to the original date of the order – Citigroup Inc.
VSPPrice	[0..1]	Price	Used on allocation to match to the original price of the order – Citigroup Inc.
VwapPercent	[0..1]	Percentage	0-100 (max 2dp)

32 Computershare

Category: InvestmentManager

32.1 Message Functionality

List of user-defined fields for Computershare.

32.2 Structure

Name	Mult.	Type	Description
OrderSource	[0..1]	char	0 – broker on behalf of a client 1 – broker trading on behalf of themself or a firm 2 – any trade by a foreign party 3 – large institutional investor 4 – securities issuer 5 – exchange control 6 – insider of a security

33 CreditAgricoleCheuvreux

Category: Bank

33.1 Message Functionality

List of user-defined fields for Credit Agricole Cheuvreux.

33.2 Structure

Name	Mult.	Type	Description
CrossFlag	[0..1]	Boolean	Boolean Indicates whether or not the cross is allowed. Valid values: Y = OK to cross N = No cross (cross is forbidden)
MIFIDBestExecutionReqd	[0..1]	Boolean	Indicates whether the broker is to execute the order using the Best Execution Policy defined with the customer (MIFID directive)Valid values : Y = Indicates the broker should execute the order using the Best Execution Policy N = Indicates the broker should NOT execute the order using the Best Execution Policy (optional)
TradingVenueType	[0..1]	char	String with value within : “L”=light “D”=dark “M”=midpoint

34 CreditSuisse

Category: Bank

34.1 Message Functionality

List of user-defined fields for Credit Suisse.

34.2 Structure

Name	Mult.	Type	Description
Algotag1	[0..1]	String	
Algotag2	[0..1]	String	
Alsotag3	[0..1]	String	
Algotag4	[0..1]	String	
Algotag5	[0..1]	String	
Algotag6	[0..1]	String	
Algotag7	[0..1]	String	
Algotag8	[0..1]	String	
Algotag9	[0..1]	String	
Algotag10	[0..1]	String	
BuytoCoverIndicator	[0..1]	Boolean	Order is a Buy to cover
DisplaySize2	[0..1]	Qty	(Qty)
Duration2	[0..1]	String	
EndTime2	[0..1]	UTCTimestamp	Time of message transmission (always expressed in GMT)
ExecServProduct	[0..1]	char	(Char) – valid product code
ExecutionStyle1	[0..1]	char	(char)
LongMoneyLimit	[0..1]	String	Long exposure limit for pairs and portfolio trades
MaxPctVolume	[0..1]	int	(int)
MinPctVolume	[0..1]	int	(int)
PortfolioTactic	[0..1]	String	Tactic for portfolio trades
PriceIntercept1	[0..1]	float	Intercept of the linear price constraint for pairs and portfolio trades
PriceMultiplier1	[0..1]	float	Slope of the linear price constraint for pairs and portfolio trades

Name	Mult.	Type	Description
ShortMoneyLimit	[0..1]	String	Short exposure limit for pairs and portfolio trades
StartTime2	[0..1]	UTCTimestamp	Time of message transmission (always expressed in GMT)
StopLossLimit	[0..1]	String	
Time0	[0..1]	UTCTimestamp	
Time2	[0..1]	UTCTimestamp	
Time3	[0..1]	UTCTimestamp	
Time4	[0..1]	UTCTimestamp	
Time5	[0..1]	UTCTimestamp	
Time6	[0..1]	UTCTimestamp	
Time7	[0..1]	UTCTimestamp	
Time71	[0..1]	UTCTimestamp	
Time8	[0..1]	UTCTimestamp	
Time9	[0..1]	UTCTimestamp	
TrackingIndex	[0..1]	String	Tracking index

35 DepositoryTrustCompany

Category: MarketInfrastructure

35.1 Message Functionality

List of user-defined fields for The Depository Trust Company.

35.2 Structure

Name	Mult.	Type	Description
AffirmationIndicator	[0..1]	char	Indicates the role of the party affirming the trade. Valid Values: 0 = Trade not yet affirmed (in confirmation stage), 1 = trade affirmed by Agent, 2 = trade affirmed by Institution, 3 = affirming party not specified (trade affirmed by Agent as determined by DTCC), 4 = affirming party not specified (trade affirmed by Institution as determined by DTCC), 5 = trade affirmed by customer or interested party
AgentIDNumber	[0..1]	String	Identification number for the Agent.
AgentInternalAcct	[0..1]	String	The Agent's internal account number.
AllocationAcct	[0..1]	String	The internal account number used by the Institution to identify the client data type: char
CancAftAck	[0..1]	Boolean	Indicates that an attempt to cancel a trade was made after an affirmation has been received. Value Values: Y = Yes, N = No
ConfirmCancCorr	[0..1]	Boolean	Indicates whether an Advice of Correction/Cancellation has been received from the Institution. Valid Values: Y = Yes, N = No
ConfirmType	[0..1]	char	Indicates the type of confirmation transaction. Valid Values: 1 = New Confirmation, 3 = Cancellation, 4 = Resubmission, 6 = Affirm/Confirm reversal
CxlAfterMatching	[0..1]	Boolean	This indicator is used if the institution has attempted to cancel an allocation after at least one of the sub-accounts has matched to a confirmation.
DisaffirmInd	[0..1]	Boolean	Indicates whether the trade was disaffirmed by the prime broker. Valid values: Y = Yes, N= No

Name	Mult.	Type	Description
DTCCMatchedIndicator	[0..1]	char	Indicates the matching status of the trade. Valid Values: 0 = Not intended for matching, 1 = Intended for matching ut unmatched, 2 = Trade has matched Institution Instructions (Allocation)
ExecClearingBkrAcct	[0..1]	String	The executing broker's account number at the clearing broker.
ExecClearingBkrID	[0..1]	String	The entity who will receive or deliver on behalf of the executing broker.
MatchedIndicator	[0..1]	char	Indicates whether the allocation has matched the trade input.valid values: 0 = not destined for matching 1 = destined for matching 2 = allocation has matched 3 = unmatched allocation
MatchingVariance	[0..1]	float	The difference between the net amount of the trade and the net amount of the matching allocation. data type: float
RecipientRole	[0..1]	String	The recipient's role in the allocation.valid values: 03 = executing broker-dealer 08 = executing broker-dealer's clearing broker 21 = submitting institution 23 = executing broker-dealer's branch 25 = step-in broker-dealer 27 = step-in broker-dealer's branch 31 = step-in broker-dealer's clearing broker
SettlLocation	[0..1]	String	Country or Depository in which the security will be settled.valid values: BRC = Broker Custody CED = CEDEL DTC = DTCC EUR = Euroclear FED = Federal Reserve Bank of NY FNB = First Nat'l. Bank of Chicago PTC = Participant's Trust Company US = US Physical
StepInClearingAcct	[0..1]	String	The step-in broker's account number at the step-in clearing broker.
StepInClearingBkrID	[0..1]	String	The entity who will receive or deliver on behalf of the Step-in broker-dealer.
StepOutReasonCode1	[0..1]	String	The reason an institution is stepping out of an allocation.valid values: 000 = unspecified 001 = research 002 = client directed 003 = client recapture 004 = liquidation 005 = soft dollar 006 = client soft dollar 007 = contracted services 008 = minority firm 009 = custodial expenses

Name	Mult.	Type	Description
StepOutReasonCode2	[0..1]	String	The reason an institution is stepping out of an allocation.valid values: 000 = unspecified 001 = research 002 = client directed 003 = client recapture 004 = liquidation 005 = soft dollar 006 = client soft dollar 007 = contracted services 008 = minority firm 009 = custodial expenses
StepOutReasonCode3	[0..1]	String	The reason an institution is stepping out of an allocation.valid values: 000 = unspecified 001 = research 002 = client directed 003 = client recapture 004 = liquidation 005 = soft dollar 006 = client soft dollar 007 = contracted services 008 = minority firm 009 = custodial expenses
StepOutText	[0..1]	String	Free-form text reason an institution is stepping out of an allocation.
VarianceDirection	[0..1]	char	The direction of the Matching Variance. Valid Values: I = Allocation net amount is greater than Trade Input, B = Broker Trade Input net amount is greater than Institution net amount, E = Institution net amount equals broker net amount, or confirm not intended for matching

36 DeutscheBank

Category: Bank

36.1 Message Functionality

List of user-defined fields for Deutsche Bank.

36.2 Structure

Name	Mult.	Type	Description
AdjustedSwapPoints	[0..1]	PriceOffset	(Deprecated) Swap points of a trade, adjusted to the Spot price denomination (multiplied by the forward tick size)
AggregatedOrderExecRefIDs	[0..1]	MultipleStringValue	Comma separated list of aggregated trades ids
BlackoutEnd	[0..1]	UTCTimeOnly	Data type: UTCTimeOnly. End of period of time of business day within which order should not be executed.
BlackoutStart	[0..1]	UTCTimeOnly	Data type: UTCTimeOnly. Beginning of period of time of business day within which order should not be executed.
BusinessLine	[0..1]	String	The field indicates the business line owner of orders.
ClientFullName	[0..1]	String	Full name of a client that has executed the trade
DBAlgo1	[0..1]	String	
DBAlgo2	[0..1]	String	
DBAlgo3	[0..1]	String	
DBAlgo4	[0..1]	String	
DBAlgo5	[0..1]	String	
DBAlgo6	[0..1]	String	
DBAlgo7	[0..1]	String	
DBAlgo8	[0..1]	String	
DBAlgo9	[0..1]	String	
DBAlgo10	[0..1]	String	
DBAlgo11	[0..1]	String	
DBAlgo12	[0..1]	String	
DBAlgo13	[0..1]	String	

Name	**Mult.**	**Type**	**Description**
DBAlgo14	[0..1]	String	
DBAlgo15	[0..1]	String	
DBAlgo16	[0..1]	String	
DBAlgo17	[0..1]	String	
DBAlgo18	[0..1]	String	
DBAlgo19	[0..1]	String	
DBAlgo20	[0..1]	String	
DBAlgo21	[0..1]	String	
DBAlgo22	[0..1]	String	
DBAlgo23	[0..1]	String	
DBAlgo24	[0..1]	String	
DBAlgo25	[0..1]	String	
DBAlgo26	[0..1]	String	
DBAlgo27	[0..1]	String	
DBAlgo28	[0..1]	String	
DBAlgo29	[0..1]	String	
DBAlgo30	[0..1]	String	
DBAlgo31	[0..1]	String	
DBAlgo32	[0..1]	String	
DBAlgo33	[0..1]	String	
FarFwdPoints	[0..1]	PriceOffset	Forward Points on the far leg of a Swap trade.
FwdPrecision	[0..1]	int	Minimum change of Forward Points
FwdTickSize	[0..1]	Price	Tick size of Forward points in the denomination of Spot price, so that Outright Price = Spot Price + Fwd Points * Fwd Tick Size
IsRelative	[0..1]	String	It points that OrderQty is relative value (LeavesQty = LeavesQty – OrderQty).
NearFwdPoints	[0..1]	PriceOffset	Forward Points of a Forward Outright trade or on the near leg of a Swap trade.
OrderTTL	[0..1]	int	Data type: int. Number of milliseconds within which exchange can try to execute order again, if it failed on previous attempt.
OrdStatusReqID	[0..1]	String	Data type: String. For FIX 4.3. Can be used to uniquely identify a specific Order Status Request message.
OriginalSource	[0..1]	String	The field indicates the trade source

Name	Mult.	Type	Description
RequestIn	[0..1]	UTCTimestamp	The time when application received request
RequestOut	[0..1]	UTCTimestamp	The time when application sent request
ResponseIn	[0..1]	UTCTimestamp	The time when application received response
ResponseOut	[0..1]	UTCTimestamp	The time when application sent response
SecondaryCurrency	[0..1]	Currency	The denomination of the SecondaryQty (6054) field.
SpotDate	[0..1]	UTCDateOnly	Spot Value Date
SpotPrecision	[0..1]	Price	Minimum change of Spot Price
SpotTickSize	[0..1]	Price	Size of Spot Tick
SwapPoints	[0..1]	PriceOffset	Swap Points
Target	[0..1]	String	
Volga	[0..1]	Price	The Volga of an Option

37 DeutscheBorse

Category: MarketInfrastructure

37.1 Message Functionality

List of user-defined fields for Deutsche Börse.

37.2 Structure

Name	Mult.	Type	Description
BinID	[0..1]	String	Identifier of market maker bin comprising one or more products.
CompletionIndicator	[0..1]	Boolean	Boolean. Indicates whether current response is the last message triggered by a single request.
InitialDisplayQty	[0..1]	Qty	Initial display quantity of a reserve order that can be returned in an ExecutionReport in addition to the currently displayed quantity contained in 1138 DisplayQty. It is intended as an echo of the input.
MDSecondaryCustomerSize	[0..1]	Qty	Customer quantity included in an order book entry. Only required if there are two customer categories for which the quantities have to be shown separately (see also 6709 MDCustomerSize)
NoPartitionIDs	[0..1]	NumInGroup	Repeating group of partition information
PartitionID	[0..1]	String	Identifier for a system partition that processes requests for a subset of all tradable entities.
PartitionStatus	[0..1]	String	Status of system partition identified by PartitionID (5948)
PendingReason	[0..1]	String	Explanation for a pending ExecType (150) value (Pending New, Pending Replace, Pending Cancel) being returned (String).
RequestCountIndicator	[0..1]	Boolean	Conveys impact of current response to the number of outstanding requests in the context of a throttle mechanism. 0 = Message counter unchanged (default), 1 = Message counter decreased.

Name	Mult.	Type	Description
RequestTime	[0..1]	UTCTimestamp	Information carried on a response to convey the time (UTCTimestamp) when the request was received that led to this response. RequestTime and SendingTime are part of the response, use the same system clock and allow the recipient of the response to calculate the processing time for his request.

38 DeutscheBourse360T

Category: Exchange

38.1 Message Functionality

List of user-defined fields for 360T.

38.2 Structure

Name	Mult.	Type	Description
DayCount2	[0..1]	int	Defines day count convention for Money Market requests
Fiduciary2	[0..1]	Boolean	Flag indicating whether a deposit request is intended to be a fiduciary investment
IsInCompetition	[0..1]	Boolean	360T sends this optional flag to indicate whether the market maker is in competition with others in a specific RFQ.
NoCompetitiveQuotes	[0..1]	NumInGroup	
ProductType2	[0..1]	String	Defines 360T specific product type.
RefSpotDate	[0..1]	UTCDateOnly	Defines the spot date in the Financial Calendar of the requesting party. Used to verify that both sides define an identical spot date.
Reserved360T1	[0..1]	String	
Reserved360T2	[0..1]	String	
Reserved360T3	[0..1]	String	
Reserved360T4	[0..1]	String	
Reserved360T5	[0..1]	String	
Reserved360T6	[0..1]	String	
Reserved360T7	[0..1]	String	
Reserved360T8	[0..1]	String	
Reserved360T9	[0..1]	String	
Reserved360T10	[0..1]	String	
Reserved360T11	[0..1]	String	
Reserved360T12	[0..1]	String	
Reserved360T13	[0..1]	String	

39 DresdnerKleinwortWasserstein

Category: Bank

39.1 Message Functionality

List of user-defined fields for Dresdner Kleinwort Wasserstein.

39.2 Structure

Name	Mult.	Type	Description
EndOfBatch	[0..1]	Boolean	Tag to indicate the end of a sequence of Security Status messages
MaxBestBidSize	[0..1]	Qty	Specifies the maximum number of shares to buy for which the sender can quote at their best price.
MaxBestOfferSize	[0..1]	Qty	Specifies the maximum number of shares to sell for which the sender can quote at their best price.
MaxQuotableBidSize	[0..1]	Qty	Specifies the maximum number of shares to buy for which the sender will quote
MaxQuotableOfferSize	[0..1]	Qty	Specifies the maximum number of shares to sell for which the sender will quote
NoSettDays	[0..1]	int	For FIX4.2 . Defines the number of Settlement Days. Format is 1-25. This is used when SettlmntType is too restrictive.
QBroker	[0..1]	String	For FIX4.2 , provides the broker that supplied or rejected the Quote. Replaced by PartyIDs in FIX4.3
QSBaseBidPx	[0..1]	Price	Shows the market/VWAP bid price in the instrument currency
QSBaseOfferPx	[0..1]	Price	Shows the market/VWAP offer price in the instrument currency
QuoteText	[0..1]	String	For FIX4.2. Quote msg does not have Text.

40 EBS

Category: Exchange

40.1 Message Functionality

List of user-defined fields for EBS.

40.2 Structure

Name	Mult.	Type	Description
MDElementName	[0..1]	String	The field is defined as a set of enumerated values providing one to one mapping of market data elements to entries in FIX messages.

41 EaseTechnologiesInc

Category: SoftwareVendor

41.1 Message Functionality

List of user-defined fields for Ease Technologies Inc.

41.2 Structure

Name	Mult.	Type	Description
ETBegin	[0..1]	String	Please contact John Douglas of Ease Technologies for information concerning this field and others between 9599 and 9699 (TRIAD Financial Server)
ETLast	[0..1]	String	Specifies end of custom communications.(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
FIXReferenceNumber	[0..1]	String	Specifies refernce number of FIX forwarded message, used in returned status messages UU/UV/UW(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
FIXStatus	[0..1]	char	Specifies status of FIX Connection: 0 or 1, = Up or Down(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
FIXStatusOBOCompID	[0..1]	Boolean	Specifies status of FIX OBO CompID Connection: 0 or 1, = Up or Down(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
FIXStatusOBOSubID	[0..1]	Boolean	Specifies status of FIX OBO SubID Connection: 0 or 1, = Up or Down(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
FIXStatusSubID	[0..1]	Boolean	Specifies status of FIX SubID Connection: 0 or 1, = Up or Down(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.

Name	Mult.	Type	Description
IoiNatural	[0..1]	String	Additional Natural criteria field.(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
IoiType	[0..1]	String	Additional IoiType field used for discrimination on systems that express additional flavors of Iois(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
NoFixStatusses	[0..1]	NumInGroup	Specifies number of FIX Status messages to follow : repeating group(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.
Password4	[0..1]	String	Password field used for secondary validation/security authorization.(TRIAD Financial Server) Please contact John Douglas of Ease Technologies for information concerning this field.

42 Euronext

Category: MarketInfrastructure

42.1 Message Functionality

List of user-defined fields for Euronext.

42.2 Structure

Name	Mult.	Type	Description
AccountTypeUSA	[0..1]	String	Customer account type
ActionCode	[0..1]	String	Indicate the type of update on the market sheet
AddOrRemove	[0..1]	Boolean	Deletion/admission code
AdjTheoPx	[0..1]	Price	Adjusted theoretical stock price
AlphaNbCO	[0..1]	String	Alpebabetical sequence number in the official quotation list
BidNbOr1	[0..1]	int	
BidNbOr2	[0..1]	int	Number of buy orders
BlockTradeCode	[0..1]	Boolean	Indicate if the TCS trade relate to a block
BoardLot	[0..1]	Qty	Minimum tradable quantity
CapitalDifference	[0..1]	String	Difference in capitalisation today/yesterday
CapitalPct	[0..1]	Percentage	Percentage of capitalization
CarryFwdISINCode	[0..1]	String	ISIN code of underlying security on lending market
ClearingFeeIndicator	[0..1]	Boolean	Indicates if the value added taxes will be calculated by the clearing system or not
ClearingHandlingType	[0..1]	Boolean	Indicate the posting & give-up processing to be done by the clearing system
ClotGrpCot	[0..1]	Boolean	Closing auction indicator
CombinedOrderType	[0..1]	String	Type of order entered, this information is linked with the type of processing to be executed on the associated order by member order entry application
ComfirmFlag	[0..1]	Boolean	Indicate if a pre-checking of the order has to be done by the exchange
ComponentType	[0..1]	String	Indicate the clearing aggregate type of an order
ConnectionStatus	[0..1]	String	Indicate a logon/logoff at the application level

Name	**Mult.**	**Type**	**Description**
CounterpartMandatorID	[0..1]	String	Data field entered by a member when his counterpart mandates another establishement to enter his declaration.
CountryIssuer	[0..1]	Country	Issuing country code
CrossTradeFlag	[0..1]	Boolean	Cross order indicator
DisplayLimitPrice	[0..1]	Price	The price at which an order is listed on the market sheet
DisplayQty	[0..1]	Qty	Amount of the order that can be view on the market
DividendGrossAmt	[0..1]	Amt	Total amount of global dividends detached from the stock today
DividendGrossPx	[0..1]	Price	Global dividend
DividendNetAmt	[0..1]	Amt	Total amount of net dividends detachet from the stock today
DividendNetPx	[0..1]	Price	Net dividend
DivNbCO	[0..1]	String	Official quotation list classification: section number
EndSamePxFlag	[0..1]	Boolean	Last of a serie of trades at the same price
FinancialMarketCode	[0..1]	Exchange	Market of execution for last fill
FirstShare	[0..1]	Qty	Indicates the quantity executed at the moment the order was introduced
ForeignExchange	[0..1]	String	Member type of the clearing system for which the order has been entered
ForeRunnerVariation	[0..1]	String	Variation (forerunner)
FunctionCodeOrig	[0..1]	String	indicates the function code of the initial message to which this execution report message is responding
GrossReturnIndex	[0..1]	String	Global profitability index
HighLimit	[0..1]	Price	Maximum authorized price at which an instrument can trade
HighLimitBlockTrade	[0..1]	Price	Indicates the upper price limit authorized for out-of-session block trades for the given security
HighLimitNormalTrade	[0..1]	Price	Indicates the upper price limit for normal out-of-session trades for the given security
IndexCalcFreq	[0..1]	int	Frequency of index calculation
IndxIndic	[0..1]	Boolean	Index indicator
InstrumentCateg	[0..1]	String	Indicate the instrument type

Name	Mult.	Type	Description
InstrumentID2	[0..1]	String	Security referential identifier
LastMsgFlag	[0..1]	Boolean	Last message indicator for a given index
LastTradeDate	[0..1]	UTCDateOnly	Date the instrument last traded
LeaveQtyFlag	[0..1]	Boolean	Indicates that a non-zero quantity of the order remains to be traded
LoanSettleDate	[0..1]	UTCDateOnly	Expiry date of lending stock
LoanSupportFlag	[0..1]	Boolean	Indicator of underlying security on the lending market
LowLimit	[0..1]	Price	Minimum authorized price at which an instrument can trade
LowLimitBlockTrade	[0..1]	Price	Indicates the lower price limit for out-of-session block trades for the given security
LowLimitNormalTrade	[0..1]	Price	Indicates the lower price limit authorized for normal out-of-session trades for the given security
MarketFlowID	[0..1]	String	Market feed indicator
MarketMakerName2	[0..1]	String	Indicate the name of the market maker
MarketMakerPhone	[0..1]	String	This parameter indicates the phone number of the subscriber's representative who acts as market maker for the given stock
MarketMakerType	[0..1]	String	Indicate the market maker type
MDEntryCode	[0..1]	String	Index level indicator
MemberID	[0..1]	String	Designate the member code
MessageDestination	[0..1]	String	Indicates the user to whom the message is adressed
MessageID	[0..1]	SeqNum	Sequence number of message within this E-mail
MessageKind	[0..1]	String	Indicates the general contents of an E-mail
MessagePartID	[0..1]	SeqNum	Sequence number of message in this E-mail
MinSliceQty	[0..1]	Qty	Size of a trading block for an all or none order
MktIndic	[0..1]	String	Indicates the market regulations governing the market on which the stock is traded
MktMkerID	[0..1]	String	ID of the member firm responsible for market making for this particular stock
MMBestBidMemberID	[0..1]	String	Member ID of best bid prices
MMBestBidPx	[0..1]	Price	Market maker best bid price
MMBestOfferMemberID	[0..1]	String	Member ID of best ask prices
MMBestOfferPx	[0..1]	Price	Market maker best ask price
MMBidPx	[0..1]	Price	Market maker bid price

Name	Mult.	Type	Description
MMBidSize2	[0..1]	Qty	Market maker quantity of bid
MMMemberID	[0..1]	String	Assigned value used to identify firm (market maker) sending message
MMOfferPx	[0..1]	Price	Market maker offer price
MMOfferSize2	[0..1]	Qty	Market maker quantity of offer
MsgID	[0..1]	String	This tag is used to identify each message for recovery purpose by the HUB
NbMaxPart	[0..1]	NumInGroup	Number of messages in this E-mail
NetReturnIndex	[0..1]	String	Net profitability index
NextMsgFlag	[0..1]	Boolean	Indicate if it's the last message or not
NoFallingSecurities	[0..1]	NumInGroup	Number of falling securities
NoInitSecurities	[0..1]	int	Number of instruments initialized
NominalValue	[0..1]	Amt	Nominal market value of the security
NoNotTradedSecurities	[0..1]	int	Number of stocks not quoted in the corresponding index
NoRisingSecurities	[0..1]	NumInGroup	Number of rising securities
NoUnchangedSecurities	[0..1]	int	Number of stocks unchanged in the corresponding index
NumberOccurAlreadySent	[0..1]	int	Indicate the number of occurence already sent
OddOrderFlag	[0..1]	Boolean	Indicate if the remaining quantity is a multiple of the board lot
OfferNbOr	[0..1]	int	Number of sell orders
OperationTypeIndicator	[0..1]	String	Indicator specifying the nature of the operation generating the TCS declaration
OrderIDNext	[0..1]	String	ID od next order
OrderIDPrev	[0..1]	String	ID of previous order
OrigInfoMarket	[0..1]	String	Origin of market information indicator
OrigOrderID2	[0..1]	String	Indicates the original order identification
OrigOrderUser	[0..1]	Boolean	Indicate if the order has been entered by a market maker or not
OverridPrice	[0..1]	Price	Overriding price
PhysicalTradingGrp	[0..1]	String	Trading group
PreopenFlag	[0..1]	Boolean	indicate whether or not the order entered in the pre-opening should pass into the market session phase
PrevDayCapitalTrd	[0..1]	Qty	Previous day's capital traded

Name	Mult.	Type	Description
PrevDayClosRefIndex	[0..1]	String	Previous day's closing reference index
PrevDayCumQty	[0..1]	Qty	Previous day capital traded
PrevDayRefMktCapitalAmt	[0..1]	Amt	Stock capitalisation based on previous day's adjusted reference price
PrevDayRefMktCapitalPct	[0..1]	Percentage	Percentage of stock's capitalization as compared to total previous day's capitalization
PreviousDayTradeFlag	[0..1]	Boolean	Indicate whether the TCS declaration was entered on the same day as the trade or on the following trading day.
PrevPxVarSide	[0..1]	String	Sign of variation against previous price
PrevYearVariation	[0..1]	Price	Variation from previous year end price
PriceDef	[0..1]	String	Trading unit type
PriorityTime	[0..1]	UTCTimestamp	
ProcessCount	[0..1]	int	Total number of transmitter process
QuoteType3	[0..1]	String	Indicate the type of the Quote
ReemissionFlag	[0..1]	Boolean	Beginning/end of transmission indicator
RelitUnwindingDelay	[0..1]	int	Indicate ISB guarantee and settlement delay
RemoveType	[0..1]	String	Type of deletion indicator
RepeatNext	[0..1]	NumInGroup	Number of repeating group in the clearing aggregate of an order
RubNbCO	[0..1]	String	Official quotation list classification : Heading number
SampleSector	[0..1]	String	Index sector code
SecurityGroup	[0..1]	String	Instrument group identification
SecurityGroupStatus	[0..1]	String	Indicates the status of the security group
SecurityState	[0..1]	String	Indicate the current state of the instrument
SendBrokerID	[0..1]	String	Indicates if the member identity has to be disclose or not in the corresponding public data feed
SettlementLocation	[0..1]	Boolean	Indicator specifying whether member wishes to settle his operation
SettlVariation	[0..1]	Price	Variation from liquidation day price
SICOVAMCode	[0..1]	String	AFC (agence française de codification)Id code of a security
SpiSendingTime	[0..1]	UTCTimestamp	Transmission date time of message
StockType	[0..1]	char	Stock type
SubscriberID	[0..1]	String	subscriber Front end identification

Name	Mult.	Type	Description
SurveillanceAccountType	[0..1]	String	Indicate the order account type assign by surveillance
SuspendTime	[0..1]	UTCTimestamp	Date time of instrument halting
TaxDeductCode	[0..1]	char	Tax deduction code
TechnicalOrderType	[0..1]	char	Indicate the order type and its origin: P = Programm trading, M = manuel, R = routing
TheoVariation	[0..1]	Price	Theoretical open price variation
TotTradedSecurities	[0..1]	Qty	Number of stocks quoted
TradeCancelFlag	[0..1]	Boolean	Indicate if the specified TCS trade was cancelled
TradeMsgSubCod	[0..1]	String	Specifies the trade message type
TraderId	[0..1]	String	Designate the trader code
TradeSesPreopenTime	[0..1]	UTCTimestamp	Pre-opening time of the trading session
TradeSessConsultTime	[0..1]	UTCTimestamp	Consult time of the trading session
TradingGroup	[0..1]	String	Trading group for french instruments
TradingStatus	[0..1]	String	Instrument trading status indicator
TransactID	[0..1]	String	Indicates the number alloted to a trade
TypeActionOnInstrument	[0..1]	String	Type of action that cause the change of instrument status
TypeOfInstr	[0..1]	String	Derivative instruments associated with the stock
UnderlyingLastPx	[0..1]	Price	Indicates the calculated (or traded) price for the corresponding underlying instrument
Variation	[0..1]	String	Concatenation of a sign and an absolute variation
WeightedAvgBuyPx	[0..1]	Price	Average buy price
WeightedAvgQty	[0..1]	Qty	Weighted average spread quantity
WeightedAvgSellPx	[0..1]	Price	Average sell price

43 FIXProtocolLtd

Category: Other

43.1 Message Functionality

List of user-defined fields for FIX Protocol Ltd.

43.2 Structure

Name	Mult.	Type	Description
AlgorithmID	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=D (Proprietary), PartyRole(452)=122 (Investment Decision Maker), and PartyRoleQualifier(2376)=22 (Algorithm) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.
BCANID	[0..1]	String	String datatype. A BCAN (Broker-to-Client Assigned Number) is a type of short code to identify the broker's clients. It may be used when placing orders for instruments listed on Hong Kong Stock Exchange as well as for instruments listed on the Shanghai & Shenzhen Stock Exchange accessed via the HK Northbound Stock Connect regime. The information in the field may have different formats depending on requirements prescribed by the exchange.
BrokerLEI	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) and PartyRole(452)=26 (Correspondent Broker) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Name	Mult.	Type	Description
CurrentCostBasis	[0..1]	Amt	Amt datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. The amount that the current shares are worth. If this lot was liquidated, the total gain/loss for a trade is equal to the trade amount minus the current cost basis.Used in AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp
CustodialLotID	[0..1]	String	String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. An opaque identifier used to communicate the custodian’s identifier for the lot. It is expected that this information would be provided by the custodian as part of a reconciliation process that occurs before trading.Used in AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp
CustomerAccount	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=D (Proprietary) and PartyRole(452)=24 (Customer account) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.
CustomerLEI	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) and PartyRole(452)=3 (Client ID) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.
EventTimePeriod	[0..1]	int	Int datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Time unit multiplier for the event. If present EventTimeUnit must also appear and EventDate and EventTime may be omitted.Added to the repeating group after EventTimeUnit.

Name	Mult.	Type	Description
EventTimeUnit	[0..1]	String	String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Time unit associated with the event. If present EventTimePeriod must also appear and EventDate and EventTime may be omitted.Valid Values: H – Hour Min – Minute S – Second D – Day Wk – Week Mo – Month Yr – Year Added to the repeating group after EventTime.
FDID	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=S (FDID) and PartyRole(452)=24(Customer account) in the standard Parties component (also together with PartyRoleQualifier(2376)=18(Current) when modifying the FDID). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The firm designated identifier (FDID) is a unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
LastLiquidityInd	[0..1]	int	Same as LastLiqudityInd, tag 851, in FIX 4.4 and above. To be used by implementations that cannot support tag 851 in FIX 4.3 and below.
LegCurrentCostBasis	[0..1]	Amt	Amt datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. The amount that the current shares are worth. If this lot was liquidated, the total gain/loss for a trade is equal to the trade amount minus the current cost basis.
LegCustodialLotID	[0..1]	String	String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. An opaque identifier used to communicate the custodian’s identifier for the lot. It is expected that this information would be provided by the custodian as part of a reconciliation process that occurs before trading.

Name	Mult.	Type	Description
LegShortSaleExemptionReason	[0..1]	int	Same as tag 1689 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Use in LegOrdGrp, InstrmtLegExecGrp, TrdInstrmtLegGrp components.Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)Uses same values as ShortSaleExemptionReason.
LegVSPDate	[0..1]	LocalMktDate	LocalMktDate datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. The Versus Purchase Date used to identify the lot in situations where a custodial lot identifier is not available.
LegVSPPrice	[0..1]	Price	Price datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. The Versus Purchase Price used to identify the lot in situations where a custodial lot identifier is not available.The value should be calculated based on current cost basis / quantity held.
MasterSPSAID	[0..1]	int	Master Special Segregated Accounts Investor ID that is 6 digits long without leading zero(s) assigned by CCASS (Hong Kong).HKSCC provides the Master SPSA services to the market to facilitate investors who maintain China Connect Securities with custodians but want to sell their China Connect Securities without having to pre-deliver the securities from their custodians to their executing brokers. The investor may designate at most 20 exchange participants (EPs) as executing brokers who are authorised to use their Investor ID to execute orders in China Connect Securities on his behalf. When the designated EP inputs such investor’s sell order, it shall also input the Investor ID with the sell order.

Name	Mult.	Type	Description
NewFDID	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=S (FDID), PartyRole(452)=24(Customer account) and PartyRoleQualifier(2376)=19(New) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The firm designated identifier (FDID) is a unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail). Can be used when changing the FDID.
OrderAttributeTypes	[0..1]	String	String datatype. Same as OrderAttributeType(2594) in the standard OrderAttributeGrp component but string datatype to support space delimited integer values defined by the standard field. OrderAttributeValue(2595) implicitly assumed to be “Y”. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Types of order attribute.
ReportedJurisdictions	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) or P (Short code identifier) and PartyRole(452)=116 (Reporting entity) in the standard Parties component and PartySubID(523) together with PartySubIDType(803)=70 (Jurisdiction) in the associated standard PtysSubGrp component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The reported jurisdictions are those that the trade has been or will be reported to. Required to also use TradeReportingIndicator(2524)=6 (Trade has been or will be reported).

Name	Mult.	Type	Description
ShortSaleExemptionReason	[0..1]	int	Same as tag 1688 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Indicates the reason a short sale order is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.).Valid values: 0 = Exemption Reason Unknown 1 = Incoming Short Sale Exempt 2 = Above National Best Bid (Broker Dealer Provision) 3 = Delayed Delivery 4 = Odd-Lot 5 = Domestic Arbitrage 6 = International Arbitrage 7 = Underwriter or Syndicate Distribution 8 = Riskless Principal 9 = VWAP
ShortSaleRestriction	[0..1]	int	Same as tag 1687 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.Indicates whether a restriction applies to short selling a security. Valid values: 0 = No restrictions 1 = Security is not shortable 2 = Security not shortable at or below the best bid
SideShortSaleExemptionReason	[0..1]	int	Same as tag 1690 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)Uses same values as ShortSaleExemptionReason.
SIJurisdiction	[0..1]	String	String datatype. Same as PartyID(448) together with PartyIDSource(447)=G (MIC) and PartyRole(452)=63 (SI) in the standard Parties component and PartySubID(523) together with PartySubIDType(803)=70 (Jurisdiction) in the associated standard PtysSubGrp component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The SI jurisdiction is the one applicable to an order associated with an SI in that instrument.

Name	Mult.	Type	Description
SPSAID	[0..1]	int	Special Segregated Accounts Investor ID that is 6 digitis long without leading zero(s) assigned by CCASS (Hong Kong).HKSCC provides the SPSA services to the market to facilitate investors who maintain China Connect Securities with custodians but want to sell their China Connect Securities without having to pre-deliver the securities from their custodians to their executing brokers. The investor may designate at most 20 EPs as executing brokers which are authorised to use its Investor ID to execute orders in China Connect Securities on its behalf. When the designated EP inputs such investor's sell order, it shall also input the Investor ID with the sell order.
TradePriceConditions	[0..1]	String	String datatype. Same as TrdePriceCondition(1839) in the standard TradePriceConditionGrp component but string datatype to support space delimited integer values defined by the standard field. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Price conditions in effect at the time of the trade.
TradingVenueRegulatoryTradeID	[0..1]	String	String datatype. Same as RegulatoryTradeID(1903) in the standard RegulatoryTradeIDGrp component when RegulatoryTradeIDType(1905) = 5 (Trading venue transaction identifier). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.
TrdRegPublicationReasons	[0..1]	String	String datatype. Same as TrdRegPublicationReason(2670) in the standard TrdRegPublicationGrp component but string datatype to support space delimited integer values defined by the standard field. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Reasons for pre-trade waiver or post-trade deferral.

Name	Mult.	Type	Description
ValueCheckTypes	[0..1]	String	String datatype. Same as ValueCheckType(1869) in the standard ValueChecksGrp component but string datatype to support space delimited integer values defined by the standard field. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Value checks to ignore at the time of order submission or modification, i.e. ValueCheckAction(1870) = 0 (Do not check). Absence of a type represents ValueCheckAction(1870) = 1 (Check). No support for ValueCheckAction(1870) = 2 (Best effort) as it is not a regulatory requirement.
VenueOrderTypes	[0..1]	String	String datatype. Unique identifier representing the specific order type(s) offered by an execution venue. In the context of US CAT this is used for CAT field atsOrderType. ATSs provide their order types to CAT by submitting data dictionaries.”

44 FXall

Category: Exchange

44.1 Message Functionality

List of user-defined fields for FXall.

44.2 Structure

Name	Mult.	Type	Description
FXallContingentInd	[0..1]	Boolean	Indicates if ER represents a contingent order.
FXallCrossExclusionInd	[0..1]	Boolean	Exclude submitted order from crossing with certain orders
FXallIndicator4	[0..1]	String	
FXallIndicator5	[0..1]	String	
FXallIndicator6	[0..1]	String	
FXallIndicator7	[0..1]	String	
FXallIndicator8	[0..1]	String	
FXallIndicator9	[0..1]	String	
FXallIndicator11	[0..1]	String	
FXallMDFilterInd1	[0..1]	Boolean	Filter market data according to specified criteria
FXallMDFilterInd2	[0..1]	Boolean	Users may request filtering of Market Data as per predefined parameters

45 FannieMae

Category: InvestmentManager

45.1 Message Functionality

List of user-defined fields for Fannie Mae.

45.2 Structure

Name	Mult.	Type	Description
CashOpen	[0..1]	Boolean	A boolean value indicating if cash settlement is open. “Y N”
CommRateDayCount	[0..1]	int	“ACT_360”
FMTradeStatus	[0..1]	char	Indicates the status of a Trade: 1 = Accepted, 2 = Updated, 3 = Canceled, 4 = Confirmed, 5 = Unconfirmed
MaturityDateEnd	[0..1]	UTCDateOnly	The maturity end date for a single bucket.
OfferingTime	[0..1]	UTCTimestamp	The date and time when the MassQuote message is created.
OfferingType	[0..1]	String	Specifies the type of offering. “DN”
ProgramOpen	[0..1]	Boolean	A boolean value indicating if the Program is open. “Y N”
ProgramSettleType	[0..1]	String	“FedWire”
ProgramType	[0..1]	String	“DN”
QuoteEntryOpen	[0..1]	Boolean	A boolean value indicating the status of a single bucket. “Y N”
ReversedInquiryAmt	[0..1]	Amt	
SettleTypeAlt	[0..1]	char	A char indicating the settlement type: 0 = Reg, 1 = Cash, 2 = Skip, 3 = Reg and Cash, 4 = Reg and Skip, 5 = Cash and Skip, 6 = Reg and Cash and Skip
TradeDiscountRateDayCount	[0..1]	int	“ACT_360”
TradeIssueDate	[0..1]	UTCDateOnly	The date that the Trade is executed.
TradePrincipal	[0..1]	Boolean	A boolean value indicating if the Trade is for principal. “Y N”
TradeVersion	[0..1]	int	Int that identifies the version of the Execution Report.

46 FidelityCapitalMarkets

Category: Brokerage

46.1 Message Functionality

List of user-defined fields for Fidelity Capital Markets.

46.2 Structure

Name	Mult.	Type	Description
DiscretionInstruction	[0..1]	int	Allows a 4.0 session to send the 4.2 tag 388. Data type = Integer Required field = no Valid Values: 0=Related to displayed price 1=Related to market price 2=Related to primary price 4=Related to midpoint price 5=Related to trade price
DiscretionOffset	[0..1]	int	Alls a 4.0 session to send a 4.3 tag. Data type = Number Required field = N Valid Values = amount =/- Whole nnumber portion = dollars, deciaml portion = cents, max two decimal places
PegDifference1	[0..1]	float	Allows a 4.0 session to send equivalent of a 4.2 tag: 211=Peg Difference
PegSpreadPct	[0..1]	Percentage	Percentage spread for pegging

47 FidelityInvestments

Category: InvestmentManager

47.1 Message Functionality

List of user-defined fields for Fidelity Investments.

47.2 Structure

Name	Mult.	Type	Description
Desk	[0..1]	String	
RestrictedBrokers	[0..1]	String	used with aggregator connections to confirm counterparties a security cannot be traded with

48 Fidessa

Category: SoftwareVendor

48.1 Message Functionality

List of user-defined fields for Fidessa.

48.2 Structure

Name	Mult.	Type	Description
FidessaTradeFlags	[0..1]	MultipleStringValue	MultipleValueString, containing a space separated list of trade flags.
FidStrategyParameter1	[0..1]	String	
FidStrategyParameter2	[0..1]	String	
FidStrategyParameter3	[0..1]	String	
FidStrategyParameter4	[0..1]	String	
FidStrategyParameter5	[0..1]	String	
FidStrategyParameter6	[0..1]	String	
FidStrategyParameter7	[0..1]	String	
FidStrategyParameter8	[0..1]	String	
FidStrategyParameter9	[0..1]	String	
FidStrategyParameter10	[0..1]	String	
FidStrategyParameter11	[0..1]	String	
FidStrategyParameter12	[0..1]	String	
FidStrategyParameter13	[0..1]	String	
FidStrategyParameter14	[0..1]	String	
FidStrategyParameter15	[0..1]	String	
FidStrategyParameter16	[0..1]	String	
FidStrategyParameter17	[0..1]	String	
FidStrategyParameter18	[0..1]	String	
FidStrategyParameter19	[0..1]	String	
FidStrategyParameter20	[0..1]	String	
FidStrategyParameter21	[0..1]	String	
FidStrategyParameter22	[0..1]	String	

Name	Mult.	Type	Description
FidStrategyParameter23	[0..1]	String	
FidStrategyParameter24	[0..1]	String	
FidStrategyParameter25	[0..1]	String	
FidStrategyParameter26	[0..1]	String	
FidStrategyParameter27	[0..1]	String	
FidStrategyParameter28	[0..1]	String	
FidStrategyParameter29	[0..1]	String	
FidStrategyParameter30	[0..1]	String	
FidStrategyParameter31	[0..1]	String	
FidStrategyParameter32	[0..1]	String	
FidStrategyParameter33	[0..1]	String	
FidStrategyParameter34	[0..1]	String	
FidStrategyParameter35	[0..1]	String	
FidStrategyParameter36	[0..1]	String	
FidStrategyParameter37	[0..1]	String	
FidStrategyParameter38	[0..1]	String	
FidStrategyParameter39	[0..1]	String	
FidStrategyParameter40	[0..1]	String	
FidStrategyParameter41	[0..1]	String	
FidStrategyParameter42	[0..1]	String	
FidStrategyParameter43	[0..1]	String	
FidStrategyParameter44	[0..1]	String	
FidStrategyParameter45	[0..1]	String	
FidStrategyParameter46	[0..1]	String	
FidStrategyParameter47	[0..1]	String	
FidStrategyParameter48	[0..1]	String	
FidStrategyParameter49	[0..1]	String	
FidStrategyParameter50	[0..1]	String	
FidStrategyParameter51	[0..1]	String	
FidStrategyParameter52	[0..1]	String	
InvestorAdvisorCode	[0..1]	String	a.k.a – RR Code, Salesman Code, Representative Code

49 FinancialGeneticsCorporation

Category: SoftwareVendor

49.1 Message Functionality

List of user-defined fields for Financial Genetics Corporation.

49.2 Structure

Name	Mult.	Type	Description
MDRefReqID	[0..1]	String	Previously subscribed MDReqID that has been affected. How it was affected is given in the the MDReqRejReason field.
NoMDRefReqID	[0..1]	NumInGroup	This is used to specify which previously subscribed MDReqID's were affected by this reject. It is useful in the case where a new subscription automatically unsubscribes previous subscriptions, or if the server needs to unsubscribe certain subscriptions for performance or other reasons.

50 FinancialModelsCompany

Category: SoftwareVendor

50.1 Message Functionality

List of user-defined fields for Financial Models Company.

50.2 Structure

Name	Mult.	Type	Description
FMCNETTradeNumber	[0..1]	String	Unique Trade Number
FMCNOE	[0..1]	String	It is the Notice of Execution Refernce Number
FMCSettlementBlock	[0..1]	String	FMC Settlement block number
FMCTradeBlocknumber	[0..1]	String	Account name for Trade Block
GUID	[0..1]	String	Global UID
PrevFMCNETTradeNumber	[0..1]	String	Previous FMCNET trade Number
PrevFMCNOE	[0..1]	String	Used as reference for cancellation and correction of messages sent to FMC

51 FutureDynamicsLtd

Category: SoftwareVendor

51.1 Message Functionality

List of user-defined fields for Future Dynamics Ltd.

51.2 Structure

Name	Mult.	Type	Description
Password2	[0..1]	String	Custom field for FIX4.2 users that want to adopt FIX4.3 field 554
Username1	[0..1]	String	Custom field for FIX4.2 users that want to adopt FIX4.3 field 553

52 GATETecnologieInformatiche

Category: SoftwareVendor

52.1 Message Functionality

List of user-defined fields for GATE Tecnologie Informatiche.

52.2 Structure

Name	Mult.	Type	Description
CustomerType	[0..1]	int	Indicates the type of the subject who commissioned the order/quote. Format=int. Valid values: 21=Member;22=Institutional customer (interconnected);23=Private customer (interconnected);24=Organizational unit (interconnected).
NoSides	[0..1]	NumInGroup	Number of Side repeating group instances. Format=int. Custom field for FIX4.2 users that want to adopt FIX4.3 field 552.
OrdTypeExt	[0..1]	char	Order type with added values. Format=char. Valid values: 1=Market; 2=Limit; 3=Stop; 4=Stop Limit; J=Market If Touched (MIT); K=Market with Leftover as Limit; Q=Market at Any Price with Leftover as Limit; R=Interbank; S=Market Limit If Touched (MIT); T=Committed Principal Order.
OrigOrderID1	[0..1]	String	OrderID of the previous order (NOT the initial order of the day) as assigned by the market. Format=String.
QtyParam	[0..1]	char	Expresses the quantity condition on which the security is to be traded. Format=char. Valid values: 4=Fill Minimum Quantity(FMQ);A=Odd Lot(ODL).
Reserved28	[0..1]	String	
Reserved29	[0..1]	String	
Reserved30	[0..1]	String	
Reserved31	[0..1]	String	
Reserved32	[0..1]	String	
Reserved33	[0..1]	String	
Reserved34	[0..1]	String	

Name	Mult.	Type	Description
SenderGroupID	[0..1]	String	Assigned value used to identify specific message originator group.
SettlAccType1	[0..1]	char	Settlement account type. Valid values: 1 = Standing 2 = House 3 = Client.
SettlVenue	[0..1]	String	A three character code representing a valid Settlement Venue
StopPxCondition	[0..1]	char	Stop condition. Format=char. 0=Last Trade price.1=Best Bid Price;2=Best Ask Price;
TimeInForce	[0..1]	char	Specifies how long the order remains in effect. Absence of this field is interpreted as Good Till Cancel. Format=char. Valid values: 0=Day; 1=Good Till Cancel (GTC); 2=At the Opening (OPG); 3=Immediate or Cancel (IOC); 4=Fill or Kill (FOK); 6=Good Till Date(GTD); 7=At the Close; 8=Deferred Display (DD); 9=Display On Book (DOB); A=Good in Closing Auction (GCA); B=Good Till Maturity (GTM); C=Good for Intra-Day Auction (GFX); D=Good for Auction (GFA). E=Good Till Session (GTS)

53 GLConsultantsInc

Category: Consulting

53.1 Message Functionality

List of user-defined fields for GL Consultants Inc.

53.2 Structure

Name	Mult.	Type	Description
AccountType4	[0..1]	char	Type of account: 'S' Speculator, 'M' Market Maker, 'H' Hedge
MITFlag	[0..1]	int	Market If Touch flag: Valid values: '0' Simple Order (default), '1' MIT order type.
SubRule80A	[0..1]	char	Additional flag to Rule80A (aka Order Capacity/Account Type)

54 GLTrade

Category: SoftwareVendor

54.1 Message Functionality

List of user-defined fields for GL Trade.

54.2 Structure

Name	Mult.	Type	Description
AccountNDS	[0..1]	String	Indicates the National Depository of Securities client account.
AllocExecID	[0..1]	String	Allocation ExecID used in Account Repeating Group (to link with Exec repeating Group)
AltHandlInst	[0..1]	char	Handling Instructions. Contains the same information as Tag-21, but possible values are 0, 1, and 2. No FIX message should contain both tags 21 and 5043. 0=Automated execution order, private, no Broker intervention 1=Automated execution order, public, Broker intervention OK 2=Manual order, best execution
AltRule80A	[0..1]	String	Rule80A with user-defined values and meanings.
AvgPriceDay	[0..1]	Price	Average Price of the day set by GL SOM (for EDA orders)
AvgRevPrice	[0..1]	Price	Average Revised Price (Used for GL SOM)
BookID	[0..1]	String	Group of PorfolioID. Specific Kuwait Stock Exchange for back office.
CCPOrderCompletionFlag	[0..1]	char	Used for XETRA market. ‘P’ if the order has been partially filled, ‘F’ if completely filled.
CCPTradeSuffixNumber	[0..1]	String	Extra Trade Identification Number on XETRA.
ChildID	[0..1]	String	Contains the GL SLE ID of the child order.
ClearingAccountNDS	[0..1]	String	Indicates the National Depository of Securities clearer account.
ClearingClCodType	[0..1]	char	GL clearing client code type. Valid values: 1=Client; 5=House.
ClearingCode	[0..1]	String	Indicates the code of the clearer.
ClearingDest	[0..1]	String	GL Clearing destination.

Name	Mult.	Type	Description
ClearingOrderID	[0..1]	String	Indicates the reference of the clearing message. This reference is given by the exchange
ClientAccID	[0..1]	String	GL client account ID (for clearing)
ClientCapacity	[0..1]	char	Indicates the client capacity. Valid values: 1=Agent; 2=Principal; 3=Riksless principal; 4=Individual; 5=Member agent.
ClientFreeField1	[0..1]	String	Free format text string for internal client use. Max size is 16 char.
ClientFreeField2	[0..1]	String	Free format text string for internal client use. Max size is 32 char.
ClientIdSOM	[0..1]	String	Indicates the UserId set in GLSOM to identify the FIX Client.
ComplSettlement	[0..1]	String	Used to indicate a complementary information about the settlement
ContraCreationDate	[0..1]	UTCDateOnly	Creation Date of a forward contra creation, mandatory for offset order.
ContraCreationRef	[0..1]	String	Reference for a forward contra creation, mandatory for offset order.
CoverInd	[0..1]	char	GL Covered Indicator. Valid values: 1=Covered; 2=Uncovered.
CurrencyRate	[0..1]	float	This field indicates the rate between the currency used for the trade and the currency used by the counterpart
CVInstruction	[0..1]	char	Specifies ClearVision (GL Back Office) Instruction. Valid values: 0=Default value; 1=Send To ClearVision; 2=Save in GL OMS.
CXFlag	[0..1]	Boolean	Indicates when a broker buys/sells shares because a client did not deliver scrip or pay on time for the original trade.
DataBaseIndex	[0..1]	String	Index of record into the GL server database.
DealInstBroker	[0..1]	String	Describes the instruction assigned from a dealer to a broker
DSS	[0..1]	Boolean	Differed Settlement Service. Valid Values : 0=No 1=Yes
FloorQtyDay	[0..1]	Qty	Floor quantity of the day. Used for GL SOM to indicate the executed quantity for client order, at the end of the day.
GLID	[0..1]	String	GL key used to identify the exchange and the market into GL servers.

Name	Mult.	Type	Description
GLRoutingReference	[0..1]	String	Free format text string for internal client use. Max size is 255 char.
InstitutionalID	[0..1]	String	This field contains the institutional ID (length is 7 characters).
InstitutionID	[0..1]	String	Specifies institution ID as assigned to the exchange.
InternalRef	[0..1]	String	Internal reference assigned to an order into the GL server.
LastCounterpartExec	[0..1]	String	Indicates the counterpart of the last trade.
LimitGap	[0..1]	Price	Indicates the price delta relative to current market best price. Specific to XETRA market (best quote)
LongName1	[0..1]	String	This field is a string, consisting of a branch number and an account id.
MandatorID	[0..1]	String	This field indicates the code of the mandator.
MarginInit	[0..1]	Amt	Initial deposit value (specific to GL SPAN message)
MatchMultipleQty	[0..1]	Qty	Executed quantity must be a multiple of this quantity.
MemberCodeCounterpart	[0..1]	String	This field indicates the Member code counterpart. For a cross order the possible values are: INTRAFIRM or NONMEMBER.
Memo	[0..1]	String	Free format text field sent to the market.
MidPointFlag	[0..1]	Boolean	Flag to identify a midpoint order (specific XETRA). Valid values: 1=Yes; 2=No.
MIFIDBestExecutionIndicator	[0..1]	char	Valid values: 1=Gross Price (Best Exec without the cost); 2=Net Price(Best Exec with fees); 3=Ranking (Best Exec depending of the market ranking); 4-5-6=Custom1 to Custom3 (it’s for futur algorythm). Default value=1(Gross Price).
MIFIDClientCodeType	[0..1]	char	Defines the client type. Valid values: 1 Market Maker; 2 Eligible counterparty; 3 Investment Firms; 4 Retail.

Name	Mult.	Type	Description
MIFIDDestination	[0..1]	char	Indicates the destination.Valid values: 1=Any exchanges (send on all available exchanges); 2=Selected instrument market (send the order only on the market where the trader choose the stock. In the case where you have multi-listed instruments on the same market (as for VIRTX) the order can be split between the different shares; 3=Selected instrument only (when you have multi-listed instruments on the same market (as for Chi-X). You send the order only on the instrument you choose on this market. Default value = 1(Any exchanges)
MIFIDInternalizationIndicator	[0..1]	char	Indicates the TYPE of internalization. Valid values: 1=FACILITATION (internalization is authorized between client orders only); 2=PROPRIETARY (internalization is authorized against the internal book); 3=ONLY (order will remain in the internal liquidity pool. It will not be released to the market); 4=NO. Default value=1(Facilitation).
MIFIDInternalLimite	[0..1]	Price	In case the order type is soft-limit, this field indicates the internal limit.
MIFIDNegociationcode	[0..1]	String	This field contains the negociation code of execution market
MIFIDOrderType	[0..1]	char	Indicates the client order type in case the order is sent to the client matching engine. Valid values: 1=Mid price (matching engine will maintain the price in real time as mid-price); 2= Soft limit (matching engine will manage an internal limit, and an external or exchange limit).
MIFIDRetention	[0..1]	Boolean	Equivalent of Overnight. It's for keeping the orders until the next trading session. Valid values: 1=YES; 2=NO. Default value=2(NO).
MIFIDSplit	[0..1]	Boolean	Autorizes the split functionality. Valid values: 1=YES; 2=NO. Default value=2(NO).
MIFIDTradeExchange	[0..1]	String	Contains the GL GLID of execution market
Netting	[0..1]	char	Indicates the condition used to group the orders. Valid values: 1=Amalgate same price; 2=Don't Amalgamate Against; 3=Amalgamate Manual average Price; 4=Amalgamate Automatic Average Price.

Name	Mult.	Type	Description
NettingGroup	[0..1]	char	Only the orders with the same “Netting” letter will be amalgamated. This field allows differentiating all alphanumerical characters used.
NettingLevel	[0..1]	String	Describes the level of netting assigned to an order.
NoDeposit	[0..1]	NumInGroup	Repeating Group Index for GL SPAN message
NoTriggers	[0..1]	NumInGroup	Number of triggers applied on an order.
NumExec	[0..1]	int	Indicates the number of market executions.
OrderId	[0..1]	String	Contains the GL SLE ID of the order.
OrdSubStatus	[0..1]	String	Substatus of an order
OrigClientID	[0..1]	String	Original Client ID of the order before amendment of Client ID
OriginatorAcc	[0..1]	String	Indicates the member’s own account to the end-client.
OriginatorAccFinal	[0..1]	String	Indicates the account of the person who initiates the order.
OTCInd	[0..1]	char	OTC (Off Exchange order) indicator. Used to set GL Class Order. Valid values: 0=On Exchange Order; 1= Off Exchange Order; 2=OTC Initial Trade Notification.
OTCSession	[0..1]	char	Indicates the period where the block can be traded.Valid values: 1=No; 1=Trading Hours; 2=After Hours; 3= Trading and After Hours.
ParentID	[0..1]	String	Contains the OrderID of the parent order for a child order.
Password1	[0..1]	String	The password of a dealer or account.
PercentageVar	[0..1]	Percentage	Percentage Variation
PreAllocPct	[0..1]	Percentage	Percentage of the order quantity in case of a splitted (pre)allocation type message. Used for GL OMS.
PrevOrdPrice	[0..1]	Price	Previous price of the order before amendment(used for GL OMS)
PrevOrdQty	[0..1]	Qty	Previous quantity of the order before amendment (used for GL OMS)
PriceCheckingFlag	[0..1]	char	Used to reject the order if the price is too far away from the market. Valid values: 0=No price control (default value); 1=Price control; 2=Severe; 3=Client not sure.
PublicOrderCode	[0..1]	String	This field contains the public order code (i.e. the order code for the displayed quantity).

Name	Mult.	Type	Description
Quantitycontrol	[0..1]	char	Indicates whether the market exchange has to check the quantity order. Valid values: 0=No check (default value); 1=Check quantity (big size).
Recycle	[0..1]	String	Used to recycle a rejected order
ReminderInterval	[0..1]	String	Used for Jakarta Stock Exchange (required for Off-exchange)
RevisedFinal	[0..1]	Amt	Remaining payment due on any contract (specific to KMEFIC)
SalesInstBroker	[0..1]	String	Describes the instruction assigned from a sales to a broker
SecondaryAccount	[0..1]	String	Assigned by a party which originates the order to the exchange.
SecondaryTransactTime	[0..1]	UTCTimestamp	Time of execution at the exchange level when TransactTime is already used by the broker order management system.
SettlAccType2	[0..1]	char	This field indicates the settlement account type. Valid values: 1=Standing; 2=House; 3=Client.
SettlementVenue	[0..1]	String	Currently all London Stock Exchange instruments are applicable to a single settlement venue.
SettlInstBroker	[0..1]	String	Describes the settlement instruction assigned from a sales to a broker.
ShareGroupID	[0..1]	String	GL Share Group ID (for clearing)
SLEUID	[0..1]	int	GL-Trade User ID. Integer, 0-999
Split	[0..1]	String	Identicates the type of order splitting.
StabilisationPx	[0..1]	Price	When an underwriter who tries to prevent a recent offering from dropping below the offering price by placing buy orders slightly above that price. Valid values: S=Stablisation, T=Takeover
SubAccount	[0..1]	String	Client sub-account (for clearing)
SubClCodType	[0..1]	char	GL Sub Client Code Type (for clearing). Valid values: 1=Liquidity; 2=Specialist; 3=None; 4=Insider; 5=Shareholder.
SuspensionInd	[0..1]	Boolean	Suspension Indicator
ThresholdExecQty	[0..1]	Qty	Indicates the maximum number contracts affected for an executed (used for XETRA best quote)
TickSizeDenominator	[0..1]	Qty	Tick denominator used to calculate the price for Liffe market.
TotalCostDay	[0..1]	Amt	Total cost of the day set by GL SOM for EDA orders.

Name	Mult.	Type	Description
TotalRevCost	[0..1]	Price	Used for GL SOM. Sum of all (MatchedQty*RevisedPrice)
TraderGroupID	[0..1]	String	This field contains the ID of the trader group.
TradeTypeIndicator	[0..1]	char	This field indicates the trade/negociation type.Valid values: A=Incoming message is a Trade Cancel; 4=Incoming message is a Manual Trade notification; I=Internet trading; S=Algorithmic trading; D=DMA trading; 2=Advertisement; 9=Trade Report.
TradOrdNum	[0..1]	String	This field is optional and contains the number assigned by the trader. This information is just conveyed in the Trade Leg Creation message.
TriggerDate	[0..1]	UTCDateOnly	Date of order activation.
TriggerDateTime	[0..1]	UTCTimestamp	Defines the date and time at which the order must be sent to the exchange. Specific to tactic Unreleased when running with GL Tactics.
TriggerDelay	[0..1]	UTCTimeOnly	Count down to activate the order.
TriggerIDSource	[0..1]	String	Security source used to trigger the order.
TriggerLimitGap	[0..1]	int	Number of ticks between day low (for buy order) or day high (for sell order) and limit price
TriggerList	[0..1]	char	Used to identify specific in-house tactics when running with GL Tactics. Valid values: a:VWAP; A/B:Linked Trigger Order on last price (A:last superior, B:last superior); h/i:Linked Trigger Order on underlying (h:underlying superior bid, i:underlying superior ask); j/k:Linked Trigger Order on underlying (j:underlying inferior bid, k:underlying inferior ask) C:Trailing Stop; D:Peg; E:Linked Peg; F:With A Tick; G:Market Phase; H:Time Trigger(unreleased); I:Iceberg; J:Iceberg Random; K:Iceberg Ghost; L:Countdown; M:MIT Last; N:MIT Ask; O:MIT Bid; S:Stop last; T:Stop Ask; U:Stop Bid; V:Stop Max Cap; W:TWAP(native); Y:Percentage Volume.
TriggerMaxFloor	[0..1]	Qty	Minimum quantity to be displayed
TriggerMinQty	[0..1]	Qty	Minimum quantity to trigger
TriggerPrice1	[0..1]	Price	Price applied for the trigger type
TriggerSecurityIDSource	[0..1]	String	Security ID used to trigger the order
TriggerStopGap	[0..1]	int	Number of ticks between day low (for buy order) or day high (for sell order) and trigger price

Name	Mult.	Type	Description
TriggerSymbol	[0..1]	String	Contains the symbol used to trigger the order
TriggerTradSesStat	[0..1]	String	Trading session value used to trigger the order.
TriggerType	[0..1]	String	Indicates specific trigger conditions applied to the order.
TrusteeID	[0..1]	String	Indicate a local reference ID.
UnderlyingRisk	[0..1]	String	Risk level for the underlying symbol. (specific to GL SPAN message)
UnreleasedDate	[0..1]	UTCDateOnly	Indicates the date for an unreleased order (order sent to exchange but inserted into the book at the indicated date).
UnreleasedText	[0..1]	String	Indicates instructions for an unreleased order.
UnreleasedTime	[0..1]	UTCTimestamp	Indicates the date/time for an unreleased order (order sent to exchange but inserted into the book at the indicated date and time).
UpdateReason1	[0..1]	String	Update Reason returned by GL SOM (for client EDA orders)
UpdateReason2	[0..1]	String	This field is used to filter specific GL messages into GL FIX IN
UserDealer	[0..1]	String	This field indicates the User Dealer (set in GL OMS)
UserIDCmd	[0..1]	String	Indicates the original GL User ID who has submited the order command.
UserSales	[0..1]	String	This field indicates the User Sales (set in GL OMS)
WorkChildMinQty	[0..1]	Qty	Defines the quantity below which the price modification will be triggered. Specific to algos %Volume and WithATick when running with GL Tactics.
WorkDelay	[0..1]	int	Work max update delay : defines the maximum delay for sending the order (usually it should be a few minutes or seconds). Specific to GL Tactics.
WorkDoNotExceedReference	[0..1]	char	Used for GL Tactics. Valid value: 1=Market Limit.
WorkEndDate	[0..1]	UTCDateOnly	Defines the date and time of the last wave. Specific to algo TWAP(native) when running with GL Tactics.
WorkGapPrice	[0..1]	Price	Used for GL Tactics.
WorkIDSource	[0..1]	String	Contains the ID Source used to trigger the order (specific Linked Peg for GL Tactics)
WorkList	[0..1]	char	Used to identify specific ALGO when running with GL Tactics. Valid values: a=VWAP; D=Peg; E=Link Peg; F=WithATick; W=TWAP(native); Y=%Volume.

Name	Mult.	Type	Description
WorkMaxLimitPrice	[0..1]	Price	Defines the Work Maximum Limit Price (specific to algos PEG + Linked Peg for GL Tactics)
WorkNbSentWaves	[0..1]	int	Indicates the number of waves alreday sent in case of algos %Volume and TWAP. Specific to GL Tactics.
WorkPrice	[0..1]	Price	Defines the Work Price (specific to algo Linked Peg for GL Tactics)
WorkPriceGapType	[0..1]	char	Used for GL Tactics and with Fix Tag 7053. Valid values: 1=Percentage; 2=Tick; 3=Absolute.
WorkReferencePrice	[0..1]	char	Used for GL Tactics. Valid values: 1=Ask; 2=Bid; 3=Last; 4=Mid.
WorkRefVolume	[0..1]	Qty	Used with GL algo %Volume, this field indicates the volume at the beginning.
WorkSecurityIDSource	[0..1]	String	Contains the Security ID Source used to trigger the order (specific Linked Peg for GL Tactics)
WorkSentQty	[0..1]	Qty	Indicates the quantity already sent in case of %Volume and TWAP algos. Specific for GL Tactics.
WorkSymbol	[0..1]	String	Contains the symbol used to trigger the order (specific Linked Peg for GL Tactics)

55 Gartmore

Category: InvestmentManager

55.1 Message Functionality

List of user-defined fields for Gartmore.

55.2 Structure

Name	Mult.	Type	Description
NoStrategyParameters	[0..1]	NumInGroup	Indicates number of strategy parameters. Intended as alternative to new 957 tag introduced by the algorithmic trading working group.
StrategyParameterName	[0..1]	String	Name of parameter. Intended as an alternative to the new 958 tag introduced by the Algorithmic Trading Working Group.
StrategyParameterType	[0..1]	String	Datatype of the parameter. Intended as an alternative to the new 959 tag introduced by the Algorithmic Trading Working Group.
StrategyParameterValue	[0..1]	String	Value of the parameter. Intended as an alternative to the new 960 tag introduced by the Algorithmic Trading Working Group.
TargetStrategy2	[0..1]	int	Clone of Tag 847 from FIX 4.4. Introduced by the FIX Algorithmic Trading Working Party.
TargetStrategyParameters1	[0..1]	String	Clone of Tag 848 from FIX 4.4. Introduced by the Algorithmic Trading Working Party.

56 GlobeNet

Category: MarketInfrastructure

56.1 Message Functionality

List of user-defined fields for GlobeNet.

56.2 Structure

Name	Mult.	Type	Description
HoldIntrnl	[0..1]	char	Field indicating instruction to hold order internally for matching. Default=None, 1=Hold Internal

57 GuosenSecurities

Category: Brokerage

57.1 Message Functionality

List of user-defined fields for Guosen Securities.

57.2 Structure

Name	Mult.	Type	Description
AllowReversal	[0..1]	Boolean	Y,N
AutoProbe	[0..1]	Boolean	Y=YES N=NO
AutoQuote	[0..1]	Boolean	Y=YES N=NO
BuyWeight	[0..1]	String	
CatchUp1	[0..1]	char	A = NOW B = Redistribute C = Tilt-Dist
ChildPriceLevels	[0..1]	int	int, 1-10
DraftAlgoFlag	[0..1]	Boolean	Indicating draft algo status
IPOSubscriptionVenue	[0..1]	char	1 = Online 2 = Offline
LimitWRT	[0..1]	char	A = fill B = leaves
MaxChildVolPct	[0..1]	Percentage	participation rate for a child order wrt some benchmark reference volume such as inside quote size,etc.
PegTo	[0..1]	char	A = SHCOMP B = SZCNST C = CSI300 D = SME E = CHINEXT S = SMART P = PORTFOLIO
RefChildVol	[0..1]	char	Reference vol of type char for child order. 0=PrimarySide Size(bid for buy,offer for sell) 1=MarketSide Size(bid for sell,offer for buy) 2=BidSize 3=OfferSize 4=BidSize+OfferSize 5=Effective BidSize 6=Effective OfferSize 7=PrimarySide Book Depth(5 levels) Size 8=MarketSide Book Depth(5 levels) Size 9=Total Book Depth(5 levels) Size A=Last 1 Minute Total Market Volume B=Last 5 Minutes Total Market Volume
ReferencePrice1	[0..1]	Price	Reference price for an algo, not binding as limit price

Name	Mult.	Type	Description
ReferenceVolume	[0..1]	char	Referred volume of char type.Valid value: A)total market volume;B)market volume with given limitpx;
RegulatoryRptDate	[0..1]	UTCDateOnly	
RegulatoryRptID	[0..1]	String	
ScaleDownAction	[0..1]	char	1 = None 2 = SlowHalf 3 = SlowOneThird 4 = SlowOneFourth 5 = SlowOneFifth 0 = Pause
ScaleDownLevel	[0..1]	float	numeric
ScaleUpAction	[0..1]	char	A = None B = speed2x D = speed4x E = speed5x J = speed10x b = Part10 d = Part20 j = Part50 p = Part80 z = Iwould
ScaleUpLevel	[0..1]	float	numeric
SellWeight	[0..1]	String	
SoftLimit	[0..1]	Boolean	Y = Yes N = No
TargetStrategy1	[0..1]	String	Base strategy
VersionID1	[0..1]	String	Version identifier tag

58 Harts

Category: Brokerage

58.1 Message Functionality

List of user-defined fields for Harts and Company.

58.2 Structure

Name	Mult.	Type	Description
Delta2	[0..1]	Boolean	-1.0 to +1.0
IntentToCross	[0..1]	Boolean	N=False, Y=True
LegRatio1	[0..1]	Percentage	Ratio for an option leg
OptionStrategyType	[0..1]	String	Complex option strategy type definitions, i.e., Call Spread, Straddle, Strangle, etc.
OriginatorType	[0..1]	String	Defines the type of order sender, i.e., Customer, Firm, Market Maker, etc.
PricePctFixed	[0..1]	Boolean	Defines whether the price specified is a fixed amount or a percentage of another security
RefHedgePrice	[0..1]	Price	Reference or Hedge Price (see tag 7536)
RefHedgePriceType	[0..1]	String	Attribute of RefHedgePrice field
SettlementTime	[0..1]	char	A=AM Settlement P=PM Settlement

59 HelfantGroup

Category: Brokerage

59.1 Message Functionality

List of user-defined fields for Helfant Group.

59.2 Structure

Name	Mult.	Type	Description
CMSLine1A	[0..1]	String	CMS Line1A. Used for specifying routing instructions, such as NYSE Direct+(NY NX), booth routing(NY OVR B-xx), Amex or NYSE override (NY OVR), crossing session (NY OS), etc.

60 ICAP

Category: Brokerage

60.1 Message Functionality

List of user-defined fields for ICAP.

60.2 Structure

Name	Mult.	Type	Description
AAD	[0..1]	int	Auto-Aggress with Discretion price differential. Represents the maximum number of ticks an order's price may be improved to achieve a match with a contra-side resting order.
Action	[0..1]	char	Specifies the action to be taken on the symbol provided 0 = Add 1 = Change 2 = Remove
AdjustedConsideration	[0..1]	Amt	Commission Adjusted Consideration
ADOSA	[0..1]	Boolean	Enable or disable ADOSA qualifier.
AllocatedQty	[0..1]	Qty	States the quantity allocated for orders that are if/when cleared.
AllowHiddenSize	[0..1]	Boolean	Allow hidden size for given symbol
AOLM	[0..1]	Boolean	Enables agress-on-locked-market order feature
AuctionAway	[0..1]	Percentage	Auction protection (% from cont last). Values: 0 to 0.7
BidPostedQty	[0..1]	Qty	Quantity available for further execution on bid side.
BinaryReporting	[0..1]	Amt	Binary execution method applies to reported trade.
BookStatus	[0..1]	String	Indicates the status of the order book
BookStatusApplicableSide	[0..1]	String	Indicates to which side the BookStatus field is applicable
CalculatedCcyLastQty1	[0..1]	Qty	FX Deal Feed Field
ClearingQType	[0..1]	char	Indicates whether allocated qty was executed in the IF-CLEARED or WHEN-CLEARED queue. Valid values are "I" for IF-CLEARED and "W" for WHEN-CLEARED.

Name	Mult.	Type	Description
ClientInfo	[0..1]	String	Free form string containing client-specific information associated with an order. Information is provided in New Order Single, and Order Cancel Replace messages. Trading system will return ClientInfo in Execution Report.
CommisionValue	[0..1]	Amt	Commission – Dollar Value for the trade
CommissionAdjLastPx	[0..1]	Price	Commission Adjusted Price
CommissionType	[0..1]	String	103 – Dollars per Million 104 – Dollars per Trade 105 – Basis per Million 106 – Cents per Contract 107 – By Basis Point 108 – Fixed Currency Units in Millions 109 – Fixed Basis Units in Millions
Consideration	[0..1]	Amt	Consideration for financial deal
ContMarketPart	[0..1]	Percentage	continuous market participation (%). Values 0.01 to 0.7
DirtyPrice1	[0..1]	Price	Dirty price
DisplayGroup	[0..1]	String	Specifies the name of the display group
DPFormatTag	[0..1]	String	Price formats applicable to security
EndTradeSequence	[0..1]	SeqNum	End Trade Sequence
EndWorkUp	[0..1]	Boolean	Indicates that workup has ended.
ETCMarketID	[0..1]	String	ETC Market ID
ExecutedPrice	[0..1]	Price	Specifies the executed price
ExecutedYield	[0..1]	Percentage	Specifies the executed yield
FaF	[0..1]	Boolean	Enable Fill and Follow qualifier.
IfIncomplete	[0..1]	char	Values 1 – cancel balance 2 – IS 3 – inline 10% 4 – inline 15% 5 – inline 20% 6 – inline 25% 7 – inline 30% 8 – VWAP 1 hour 9 – VWAP to close 10 – Target close
InactivationRejReason	[0..1]	String	Reason for reject of order deactivate request
IncludeAuction	[0..1]	char	Values Blank 1 – None 2 – Close 3 – Open 4 – All
InWorkup	[0..1]	Boolean	Indicates that an order is tradable in a workup that is currently in progress.
IsLastTrade	[0..1]	Boolean	The last trade you'll ever receive (for your last request anyway).
LegRank	[0..1]	String	Support correct ranking of leg instruments within a synthetic.
Manageability	[0..1]	Boolean	Indicates if the order is a managed order or a leave order
MarketID2	[0..1]	String	Market Id where security is traded

Name	Mult.	Type	Description
MassCancelRequestType2	[0..1]	String	= 100 – Cancel all own orders = 101 – Cancel all firm's orders Enumeration allows the client to cancel all own or all firm orders
MassStatusReqType	[0..1]	String	= 100 – Status of own orders for a symbol = 101 – Cancel all own orders Enumeration allows traders to cancel all own orders or all own orders of a symbol
Max2BX	[0..1]	Percentage	Max of order to BlockCross (%)Percentage. Values: 0 to 100.
MaxNoDecimals	[0..1]	int	Maximum number of decimals to display
MDEntryType	[0..1]	String	= 100 – Total trade volume (for the day) = 101 – Total trades = 102 – Price Update (not applicable for market data incremental refresh message) = 103 – Trade history request (applicable only for the Market Data Request message)
MDGatewayIDs	[0..1]	String	Indicates gateways that provide market data for given display group
MDHiddenSize	[0..1]	Qty	Hidden size in market data update and snapshot
MDPriceUpdateType	[0..1]	String	Indicates the price update type
MDReqRejReason	[0..1]	String	= 100 – Other
MinNoDecimals	[0..1]	int	Minimum number of decimals to display
NegotiationPhase	[0..1]	String	States the private ublic phase of the NIM session
NewRank	[0..1]	String	Specifies the new rank of the security
NewSubRank	[0..1]	String	Specifies the current sub rank of the security (for display ordering purposes). .. truncated ..
NIMAllowed	[0..1]	Boolean	Indicates whether NIM is allowed for this instrument.
NIMEnabled	[0..1]	Boolean	Indicates negotiate in the middle is enabled for security
NIMLotSize	[0..1]	Qty	Incremental order quantity of a NIM-enabled security
NIMMinimumSize	[0..1]	Qty	Minimum order quantity of a NIM-enabled security
NIMPrivateDuration	[0..1]	int	Duration of NIM private phase in milliseconds.
NIMPublicDuration	[0..1]	int	Duration of NIM public phase in milliseconds.
NIMTimeRemaining	[0..1]	int	Number of seconds remaining in the current phase of the NIM.
NoBookStatusEntries	[0..1]	NumInGroup	Number of book status entries sent in the repeating block

Name	Mult.	Type	Description
NoDisplayGroupEntries	[0..1]	NumInGroup	Specifies the number of display groups sent in the repeating block of the logon message
NoDPFormatTags	[0..1]	NumInGroup	Number of price formats for given security
NoTBAGroupEntries	[0..1]	NumInGroup	Specifies the number of TBA instrument groups sent in the repeating block of the logon message
NoVolRules	[0..1]	NumInGroup	Number of volume rules in repeating group.
OddLotInstrument	[0..1]	String	Used to associate an odd lot instrument with a given round lot instrument. Field contains symbol of odd lot instrument.
OfrPostedQty	[0..1]	Qty	Quantity available for further execution on the offer side.
OrdActiveStatus	[0..1]	String	Allows the client to submit inactive orders and to inactivate/activate live orders.
OrgTrdMatchID	[0..1]	String	Original unique identifier assigned to a trade by the matching system.
OTFQty	[0..1]	Qty	Specifies the On The Follow quantity for managed orders.
Ownership	[0..1]	String	Specifies the owner of the work up private phase
ParticipationRate2	[0..1]	Percentage	Offside participation % Values Blank or 0.01 to 1.0
ParticipationRateOffSideAnchor	[0..1]	char	Reference price. Values Blank 1 – open 2 – prev close 3 – arrival 4 – other
PartyRole1	[0..1]	String	100 – Contra Account (Clearing) 101 – Owner 102 – Contra Owner
PartyRole2	[0..1]	String	= 101 – Owner Identifies the actual investor/owner of the order = 102 = Contra Owner Identifies the target owner in the order transfer request message
PostInLit	[0..1]	Boolean	Post for liquidity in ‘lit’ venues. Values: True, False
PreviousRank	[0..1]	String	Specifies the previous rank of the security
PreviousSubRank	[0..1]	String	Specifies the previous sub rank of a security. Applicable if the sub rank of the security changes.
PriceOffset2	[0..1]	Percentage	Percentage. Values: 0 to 0.25
PriceReferenceAnchor	[0..1]	char	Values: 1 – none 2 – open 3 – prev close 4 – arrival
PriceReferenceId	[0..1]	String	Relative to instrument
PriceType1	[0..1]	String	= 100 – Fractions (in Two-Fifty Sixths)
PrimaryOnly	[0..1]	char	Used to specify Track Volume. Values: 1 – Primary, 2 – Consolidated
Product	[0..1]	String	Product grouping for security.

Name	Mult.	Type	Description
PROSA	[0..1]	Boolean	Enable or disable PROSA qualifier
QueryDirection	[0..1]	String	Indicates direction of query relative to QueryToken context. Valid values are either “1” to indicate the next result page or “-1” to indicate the previous result page.
QueryToken	[0..1]	String	Token used to maintain query context for result paging.
QuoteRepID	[0..1]	String	Unique identifier for a quote status report generated by the system
QuoteStatus1	[0..1]	String	= 100 – Counter = 101 – Pass (Reject) Enumeration is used to inform the NIM participant the NIM was countered
QuoteType2	[0..1]	String	= 100 – Hit/Lift = 101 – Pass (Reject) Enumeration allows the NIM initiator to accept or reject the counter NIM
RejectStatus	[0..1]	Boolean	Indicates whether the trade has been confirmed by the trader
Reserved1	[0..1]	String	
Reserved2	[0..1]	String	
Reserved3	[0..1]	String	
Reserved4	[0..1]	String	
Reserved5	[0..1]	String	
Reserved6	[0..1]	String	
Reserved7	[0..1]	String	
Reserved8	[0..1]	String	
Reserved9	[0..1]	String	
Reserved10	[0..1]	String	
Reserved11	[0..1]	String	
Reserved12	[0..1]	String	
Reserved13	[0..1]	String	
Reserved14	[0..1]	String	
Reserved15	[0..1]	String	
Reserved16	[0..1]	String	
Reserved17	[0..1]	String	
Reserved18	[0..1]	String	
Reserved19	[0..1]	String	
Reserved20	[0..1]	String	

Name	Mult.	Type	Description
Reserved21	[0..1]	String	
Reserved22	[0..1]	String	
Reserved23	[0..1]	String	
Reserved24	[0..1]	String	
Reserved25	[0..1]	String	
Reserved26	[0..1]	String	
Reserved27	[0..1]	String	
Reserved35	[0..1]	String	
Reserved36	[0..1]	String	
Reserved37	[0..1]	String	
Reserved38	[0..1]	String	
Reserved39	[0..1]	String	
Reserved40	[0..1]	String	
Reserved41	[0..1]	String	
Reserved42	[0..1]	String	
Reserved43	[0..1]	String	
Reserved44	[0..1]	String	
Reserved45	[0..1]	String	
Reserved46	[0..1]	String	
Reserved47	[0..1]	String	
Reserved48	[0..1]	String	
Reserved49	[0..1]	String	
Reserved50	[0..1]	String	
Reserved51	[0..1]	String	
Reserved52	[0..1]	String	
Reserved53	[0..1]	String	
Reserved54	[0..1]	String	
Reserved55	[0..1]	String	
Reserved56	[0..1]	String	
Reserved57	[0..1]	String	
Reserved58	[0..1]	String	
Reserved59	[0..1]	String	
Reserved60	[0..1]	String	
Reserved61	[0..1]	String	

Name	Mult.	Type	Description
Reserved62	[0..1]	String	
Reserved63	[0..1]	String	
Reserved64	[0..1]	String	
Reserved65	[0..1]	String	
Reserved66	[0..1]	String	
Reserved67	[0..1]	String	
Reserved68	[0..1]	String	
Reserved69	[0..1]	String	
Reserved70	[0..1]	String	
Reserved71	[0..1]	String	
Reserved72	[0..1]	String	
Reserved73	[0..1]	String	
Reserved74	[0..1]	String	
RoundLotInstrument	[0..1]	String	Used to associate given odd lot instrument with its associated round lot instrument. Field contains symbol of round lot instrument.
SecurityListRequest	[0..1]	String	= 100 – Display group names = 101 – TBA group names = 102 – Display group content = 103 – TBA group content
SecurityListResponseType	[0..1]	String	Indicates the type of response sent via the Security List message
SecurityTradingStatus	[0..1]	String	= 100 – Order entry session for repo cross = 101 – Position scrubbing session for repo cross = 102 – Position scrubbing session for repo cross = 103 – Closing session for repo cross = 104 – Suspended
SecurityType2	[0..1]	String	Security type specifier
SourceIP	[0..1]	String	Optional field for source IP address identification and auditing perposes.
StartTradeSequence	[0..1]	SeqNum	Start Trade Sequence
SummaryStatus	[0..1]	Amt	TradeCaptureReport Summary at end of Work-Up or Repo Auction
Symbol	[0..1]	String	Symbol for security
TargAuctPart	[0..1]	Percentage	Target auction participation (%). Values: 0.01 to 0.7
TargetDayVolAuction	[0..1]	Percentage	Target % of days volume in auction. Values: 0.01 to 0.7
TBAGroup	[0..1]	String	Specifies the name of the TBA group.

Name	Mult.	Type	Description
TBAMonth	[0..1]	String	Indicates if the TBA instrument is back month or front month
TimeInBX	[0..1]	char	Values: 1 – zero 2 – indefinitely 3 – 5 min 4 – 45 min 5 – 1 hour 6 – until auction 7 – other
TimeInBXValue	[0..1]	int	Rest order in BX before printing for. Values: Null or > 5
TradeConvention	[0..1]	String	Price or yield
TradeError	[0..1]	String	Specifies trade error reason
TradeHistoryFlag	[0..1]	Boolean	Indicates the trade information history data is included in message
TradeInfoID	[0..1]	String	Specifies the Trade information identifier. This identifier can be used by the client request for resends of trade information within the trading day
TradeInfoRequestID	[0..1]	String	Client specified unique identifier when requesting for past trade information
TradeRequestType	[0..1]	String	110 – Trades within the specified start and end trade sequence
TradeSequence2	[0..1]	SeqNum	Sequence number of the trade
TransferAction	[0..1]	String	Allows client to request, accept or reject the order transfer
TransferID	[0..1]	String	Specifies the unique identifier assigned by the server to a transfer request
TransferReason	[0..1]	String	Client can specify the reason for the order transfer
TransferRejReason	[0..1]	String	Reason for reject of order transfer request
TransferStatus	[0..1]	String	Indicates if the transfer was initiated or if the transfer time has expired
TrdCptRepResult	[0..1]	String	Result of Trade Capture Report sent to the client
Value	[0..1]	Amt	Used to specify the quoted value for discount rate traded instruments
VolRuleType	[0..1]	String	Volume rule type. Valid values are “NORMAL” and “NIM”.
WorkUpExecQty	[0..1]	Qty	States the executed quantity during a single work up session. Reset to zero on work up termination
WorkUpPhase	[0..1]	String	Indicates if the work up session is in private phase or public phase

61 INTERTRADE

Category: Brokerage

61.1 Message Functionality

List of user-defined fields for INTERTRADE.

61.2 Structure

Name	Mult.	Type	Description
CounterpartyCompID	[0..1]	String	
ExecutionID	[0..1]	String	
OnlineCloseTime	[0..1]	UTCTimestamp	
OnlineStartTime	[0..1]	UTCTimestamp	
OrderStartTime	[0..1]	UTCTimestamp	
QtyLimitRelease	[0..1]	char	0:no limit release 9:limit release
ReplaceCashMargin	[0..1]	Boolean	0:no replace 1:replace
ReplaceOrderCapacity	[0..1]	Boolean	0:no replace 1:replace
ReplaceOrderQty	[0..1]	Boolean	0:no replace 1:replace
ReplacePrice	[0..1]	Boolean	0:no replace 1:replace
ReplaceTimeInForce	[0..1]	Boolean	0:no replace 1:replace
Slippage	[0..1]	Price	Maximum price slippage for orders. (pips)
TimeInExecution	[0..1]	char	0:Continuous 2:Opening 7:Closing D:Proportional Distribution

62 IndusValleyPartners

Category: InvestmentManager

62.1 Message Functionality

List of user-defined fields for Indus Valley Partners.

62.2 Structure

Name	Mult.	Type	Description
IsSLMessage	[0..1]	String	
SLBasis	[0..1]	String	
SLCptyGrossCredit	[0..1]	String	
SLCptyID	[0..1]	String	
SLCptyNetCredit	[0..1]	String	
SLFee	[0..1]	String	
SLLocateID	[0..1]	String	
SLMargin	[0..1]	String	
SLMsgID	[0..1]	String	
SLMsgType	[0..1]	String	
SLOfferID	[0..1]	String	
SLPositionID	[0..1]	String	
SLQuoteType	[0..1]	String	
SLRate	[0..1]	float	
SLRnd	[0..1]	String	
SLSecClassification	[0..1]	String	
SLTerm	[0..1]	String	

63 Instinet

Category: Brokerage

63.1 Message Functionality

List of user-defined fields for Instinet.

63.2 Structure

Name	Mult.	Type	Description
ADPBlotterCode	[0..1]	String	

64 IntegratedTransactionSystemsLtd

Category: SoftwareVendor

64.1 Message Functionality

List of user-defined fields for Integrated Transaction Systems Ltd.

64.2 Structure

Name	Mult.	Type	Description
AccountSell	[0..1]	String	Account of the Sell Side of a Cross. Used to support message translation between FIX-STAMP for Canadian Equities.
AccountType3	[0..1]	String	Account Type of the Order. Used to support message translation between FIX-STAMP for Canadian Equities.
AccountTypeSell	[0..1]	String	Account Type of the Sell Side of a Cross Message. Used to support message translation between FIX-STAMP for Canadian Equities.
Anonymous	[0..1]	Boolean	Order is marked as Anonymous. Used to support message translation between FIX-STAMP for Canadian Equities.
BasketTrade	[0..1]	Boolean	Designates order as part of a basket trade. Used to support message translation between FIX-STAMP for Canadian Equities.
CDNExchangeID	[0..1]	String	Canadian Exchange ID of the order. Used to support message translation between FIX-STAMP for Canadian Equities.
InternalCross	[0..1]	Boolean	Designates order as an Internal Cross. Used to support message translation between FIX-STAMP for Canadian Equities.
ItemNumber	[0..1]	String	SpecialTerms ItemNumber to allow trading against Special Terms market. Used to support message translation between FIX-STAMP for Canadian Equities.
Jitney	[0..1]	Boolean	Designates order as a Jitney. Used to support message translation between FIX-STAMP for Canadian Equities.

Name	Mult.	Type	Description
MGFCandidate	[0..1]	UTCDateOnly	Defines if order is eligble as a MGF Candidate. Used to support message translation between FIX-STAMP for Canadian Equities.
OrderIDSell	[0..1]	Boolean	OrderID of the Sell Side of a Cross. Used to support message translation between FIX-STAMP for Canadian Equities.
PortfolioName1	[0..1]	String	Assigned the PortfolioName to an order. Used to support message translation between FIX-STAMP for Canadian Equities.
ProgramTrade2	[0..1]	Boolean	Designates order as part of a program trade. Used to support message translation between FIX-STAMP for Canadian Equities.
RegulationId	[0..1]	String	Order RegulationID. Used to support message translation between FIX-STAMP for Canadian Equities.
RegulationIdSell	[0..1]	String	RegulationID of the Sell Side for a Cross message. Used to support message translation between FIX-STAMP for Canadian Equities.
SettlementTerms	[0..1]	String	Provides the required Settlement Terms for the order. Used to support message translation between FIX-STAMP for Canadian Equities.
ShortExempt	[0..1]	Boolean	Designates order as being Short Exempt. Used to support message translation between FIX-STAMP for Canadian Equities.
UserMessageId	[0..1]	String	User Message ID of the message. Used to support message translation between FIX-STAMP for Canadian Equities.

65 InterbizzFinancialSystemsAB

Category: SoftwareVendor

65.1 Message Functionality

List of user-defined fields for Interbizz Financial Systems AB.

65.2 Structure

Name	Mult.	Type	Description
CommMax	[0..1]	Amt	If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2
CommMin	[0..1]	Amt	If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2
CommPct1	[0..1]	Amt	If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2
CommPxLimit	[0..1]	String	If commission needs to be calculated by trading systems. Formula: IF (Price<=CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2
MatchAsk	[0..1]	Price	Needed in Danish market. Used to verify that a client has got the latest pricing when making an order.
MatchBid	[0..1]	String	Needed in a Danish market. Used to verify that a client has got the latest instrument price when making an order.

66 JPMorganChase

Category: Bank

66.1 Message Functionality

List of user-defined fields for JPMorgan Chase.

66.2 Structure

Name	Mult.	Type	Description
BeneficiaryAcctNum	[0..1]	String	Beneficiary Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
BeneficiaryCode	[0..1]	String	Beneficiary Code e.g. BIC etc required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
BeneficiaryName	[0..1]	String	Beneficiary Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
BrokerDealerServiceFee	[0..1]	Amt	Broker Dealer Service Fee
CompetitionStatus	[0..1]	char	Used in a competitive RFQ response Values: 0 – Done (if 694 =1), 1 – Tied, 2 – Cover, 3 – Traded Away,
CompetitorCount	[0..1]	int	Competitive Rqeuest for Quote dealer count. The total numnber of competitors in the quote request
CoverPrice	[0..1]	Price	Required if 6704 = 0
GlobalAgentAcctNum	[0..1]	String	Global Agent Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
GlobalAgentCode	[0..1]	String	Global Agent Code required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
GlobalAgentName	[0..1]	String	Global Agent Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Name	Mult.	Type	Description
Levy	[0..1]	String	Levy
LocalAgentAcctNum	[0..1]	String	Local Agent Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
LocalAgentCode	[0..1]	String	Local Agent Code required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
LocalAgentName	[0..1]	String	Local Agent Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
SettlCommunicationService	[0..1]	String	Communication service required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
SettlText1	[0..1]	String	Settlement Text 1 required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
SettlText2	[0..1]	String	Additional Settle Text required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.
StampTax	[0..1]	Amt	Stamp Tax when choosing to send an exclusive field instead of using MiscFee repeating group
Tariff	[0..1]	String	Tariff
TradeOrigin2	[0..1]	String	System/Firm where the trade originated
TrailerCode1	[0..1]	String	Trailer Code 1
TrailerCode2	[0..1]	String	Trailer Code 2
TrailerCode3	[0..1]	String	Trailer Code 3

67 JapanCrossSecurities

Category: Brokerage

67.1 Message Functionality

List of user-defined fields for JapanCross Securities.

67.2 Structure

Name	Mult.	Type	Description
BalanceGroupID	[0..1]	String	Specifies the Unique Identifier of the BalanceGroup to which this Order should be assigned to.
BuyLimit	[0..1]	String	Describes the BuyLimit for that Balance Group
MinimumValueType	[0..1]	char	(To be used if MinQty– Tag 110 is used) Valid values 'S' – Shares 'V' – Value
RolloverFlag	[0..1]	char	Speicies how long the Order would be valid in the books of the Crossing System. Vaild values: blank – No rollovers S – same cross until good-through date has expired U – Unlimited n – (1-9) rollover to the next cross, decrement n until 0
SellLimit	[0..1]	String	Specifies the SellLimit of the BalanceGroup, of which this order is part of. The Identifier of the BalanceGroup is specified in the BalanceGroupID Tag.

68 JavelinTechnologiesInc

Category: SoftwareVendor

68.1 Message Functionality

List of user-defined fields for Javelin Technologies Inc.

68.2 Structure

Name	Mult.	Type	Description
ExecPhase	[0..1]	char	Used to report current phase in trading

69 Jefferies

Category: Bank

69.1 Message Functionality

List of user-defined fields for Jefferies.

69.2 Structure

Name	Mult.	Type	Description
Duration6	[0..1]	int	Specified lifetime for orders, i.e. 25 = 25 minutes. Integer value.
EndTIme	[0..1]	int	End time in HHMM format for Jefferies trading strategies. i.e. 1300 = 1:00 PM Integer Value.
Footprint	[0..1]	int	Specify the type of market footprint orders are permitted to take on. Integer value.
IdealPrice	[0..1]	Price	Price Goal.
MinTake	[0..1]	int	Minimum block size allowed when searching for liquidity levels. Integer Value.
StartTime5	[0..1]	int	Start time in HHMM format for Jefferies trading strategies. i.e. 1300 = 1:00 PM Integer Value
Tolerance3	[0..1]	PriceOffset	Price move tolerance. Used to create a firm limit price from a specified price target. Strictly positive double value.
Urgency2	[0..1]	int	The acceptable market impact that strategy orders are allowed to induce. Signed integer value.
VolumeLimit	[0..1]	int	Volume limit orders are permitted to approach while trading. Integer value from 0 – 100.

70 KnightCapitalGroup

Category: Brokerage

70.1 Message Functionality

List of user-defined fields for Knight Capital Group.

70.2 Structure

Name	Mult.	Type	Description
HSFXAdjustmentAmt	[0..1]	Amt	
HSFXBrokerage	[0..1]	String	
HSFXCloseBalance	[0..1]	String	
HSFXCollateralID	[0..1]	String	
HSFXDepositAmt	[0..1]	Amt	
HSFXEffectiveOpenBalance	[0..1]	String	
HSFXFinanceAmt	[0..1]	Amt	
HSFXInterest	[0..1]	String	
HSFXOpenBalance	[0..1]	String	
HSFXQuoteLayer	[0..1]	int	Type: integer in [1, n] Used in Streaming Quotes
HSFXRealizedPL	[0..1]	String	
HSFXTotalBalance	[0..1]	String	
HSFXTradeStatus	[0..1]	String	
HSFXTradeType	[0..1]	String	
HSFXTradeviewChase	[0..1]	String	
HSFXTradeviewIterations	[0..1]	String	
HSFXUnrealizedLockedDayPL	[0..1]	String	
HSFXUnrealizedLockedPL	[0..1]	String	
HSFXUnrealizedOpenPL	[0..1]	String	
HSFXUserID	[0..1]	String	
HSFXWithdrawAmt	[0..1]	Amt	
ReservedbyDoug1	[0..1]	String	
ReservedbyDoug2	[0..1]	String	
ReservedforHotspotFX1	[0..1]	String	

Name	Mult.	Type	Description
ReservedforHotspotFX2	[0..1]	String	
ReservedforHotspotFX3	[0..1]	String	
ReservedforHotspotFX4	[0..1]	String	
ReservedforHotspotFX5	[0..1]	String	
ReservedforHotspotFX6	[0..1]	String	
ReservedforHotspotFX7	[0..1]	String	
ReservedforHotspotFX8	[0..1]	String	
ReservedforHotspotFX9	[0..1]	String	
ReservedforHotspotFX10	[0..1]	String	
ReservedforHotspotFX11	[0..1]	String	
ReservedforHotspotFX12	[0..1]	String	
ReservedforHotspotFX13	[0..1]	String	
ReservedforHotspotFX14	[0..1]	String	
ReservedforHotspotFX15	[0..1]	String	
ReservedforHotspotFX16	[0..1]	String	
ReservedforHotspotFX17	[0..1]	String	
ReservedforHotspotFX18	[0..1]	String	
ReservedforHotspotFX19	[0..1]	String	
ReservedforHotspotFX20	[0..1]	String	
ReservedforHotspotFX21	[0..1]	String	
ReservedforHotspotFX22	[0..1]	String	
ReservedforHotspotFX23	[0..1]	String	

71 KoreaStockExchange

Category: Exchange

71.1 Message Functionality

List of user-defined fields for Korea Stock Exchange.

71.2 Structure

Name	Mult.	Type	Description
AccountType1	[0..1]	char	0=Accounts for participants in securities saving plans1= Accounts for non-participants in securities saving plans
BasketID1	[0..1]	String	Unique identifier for basket orders
CashOrCredit	[0..1]	char	Custom field for users that want to electronically submit a NewOrder-Single for the Korea Stock Exchange Market. 10-Cash 21-Margin Buying by Brokers' Credit 22-Liquidation of Margin Buying by Brokers' Credit 23-Short Sale by Brokers' Credit 24-Liquidation of Short Sale by Brokers' Credit 31-Margin Buying by The Korea Securities Finance Corporation(KSFC)'s Credit 32-Liquidation of Margin Buying by KSFC's Credit 33-Short Sale by KSFC's Credit 34-Liquidation of Short Sale by KSFC's Credit

Name	Mult.	Type	Description
ClassiOfForInv	[0..1]	char	Indicates the type of foreign investors 1: Non-resident Individuals 2: Non-resident Bank 3: Non-resident Insurance Company 4: Non-resident Securities Company 5: Non-resident Investment Company 6: Non-resident Investment Trust Company 7: Non-resident Other Company 8: Non-resident Korean with Permanent Foreign Residence 9: Non-resident Pension Fund 10: Resident 11: Resident Individuals 12: Resident Bank 13: Resident Insurance Company 14: Resident Securities Company 15: Resident Other Entity 20: Foreign Direct Invesment 21: FDI Individuals 22: FDI Bank 23: FDI Insurance Company 24: FDI Securities Company 25: FDI Other Company 30: Other 31: Acquirer of Korean Papers
ContractTime	[0..1]	UTCTimeOnly	Indicate the local time in HHMMSSss that futures and options contract have been completed
ExecPrice	[0..1]	char	Indicates the price at which client buys or sells and uses for reported block trading 1: Opening Price, 3: Closing Price
ForeignerID	[0..1]	String	
FurthestSeriesPrice	[0..1]	Price	Uses for futures spread trade and indicates furthest series price
InvestorCode	[0..1]	String	Indicate the type of investors to place order 1000: Securities Company 2000: Insurance Company 3000: Investment & Management Company 4000: Bank 5000: Merchant Bank 6000: Pension Fund 7000: Other Company 8000: Individuals 9000: Foreigner
LocalOrForeign	[0..1]	char	Identify whether client is local or foreign investor 0: Local Investor 1: Foreign Investor
NearestSeriesPrice	[0..1]	Price	Uses for futures spread trade and indicates contract price of the nearest month series
NonMemberID	[0..1]	String	Assigned value to identify specific non-member that passes client order to member company.
OrderDate1	[0..1]	UTCDateOnly	Indicate the order placing date in local time (YYYYMMDD)

Name	Mult.	Type	Description
OrderRoutingMethod	[0..1]	char	Indicates the means through which a customer routes orders to broker 1: Sale Office Terminal, 2: Wire Communication, 3: Wireless Communication, 4: HTS, 5: Others
PriceIndi	[0..1]	String	Uses for futures spread trade and indicates as “0”, “+” or “-“
ProgramTrade1	[0..1]	char	Indicates the type of program trade 0: Regular, 1: Arbitrage, 2: Non-arbitrage
ReceiptTime	[0..1]	UTCTimestamp	Indicates time of order receipt in local time
ShortSaleType	[0..1]	char	Indicates the type of short sale 0: Regular, 1: ShortSale with Price Restriction, 2: ShortSale without Price Restriction
TradePurpose	[0..1]	char	Indicates the purpose of futures and option trade 1: arbitrage, 2: Hedge, 3: Others
TradeType	[0..1]	char	Identify the type of trade on the Korea Stock Exchange 3: Reported Block Trading 9: Trading of Treasury Stocks 72: After-hour Block Trading 79: After-hour Block Trading of Treasury Stocks 80: After-hour Basket Trading

72 LaSalleTechnologyGroup

Category: SoftwareVendor

72.1 Message Functionality

List of user-defined fields for LaSalle Technology Group.

72.2 Structure

Name	Mult.	Type	Description
ApplicationQueueAction	[0..1]	char	Optional customer header field that indicates what action should be taken to resolve an Application queue (backlog). 0- No action taken 1- Flush Queue 2- Overlay last 3- End session
ApplicationQueueDepth	[0..1]	int	Custom header field that provides the number of application level events that are queued for processing behind this current message. For instance, the ApplicationQueueDepth > 0 on an Execution Report – indicates that there are still ApplicationQueueDepth # of reports that have to be generated and transmitted. This information is provided to help counterparties manage throughput and backlog issues.
ApplicationQueueResolution	[0..1]	char	Optional header field that is used to indicate to the message recipient the action that was taken in response to application messages being queued for delivery:0-No Action Taken 1-Queue Flushed 2-Session will be disconnected
NoTradePriceConditions	[0..1]	NumInGroup	Number of trade price conditions associated that apply to a trade whose price is different than the current market price (MiFID)
TradePriceCondition	[0..1]	int	Conditions, such as corporate actions or events or trade type that caused a trade price to differ from the market price. Integer enumerated fields – currently populated with Bargain Conditions defined by the LSE (MiFID)
UserAssignedCancelID	[0..1]	String	User assigned cancel id for an order. Work around – future version will revert to standard FIX order cancel request handling

73 LavaTrading

Category: SoftwareVendor

73.1 Message Functionality

List of user-defined fields for Lava Trading.

73.2 Structure

Name	Mult.	Type	Description
AlgorithmicField1	[0..1]	String	
AlgorithmicField2	[0..1]	String	
AlgorithmicField3	[0..1]	String	
AlgorithmicField4	[0..1]	String	
AlgorithmicField5	[0..1]	String	
AlgorithmicField6	[0..1]	String	
AlgorithmicField7	[0..1]	String	
AlgorithmicField8	[0..1]	String	
AlgorithmicField9	[0..1]	String	
AlgorithmicField10	[0..1]	String	
AlgorithmicField11	[0..1]	String	
AlgorithmicField12	[0..1]	String	
AlgorithmicField13	[0..1]	String	
AlgorithmicField14	[0..1]	String	
AlgorithmicField15	[0..1]	String	
BrokerOrderReceiveTime	[0..1]	UTCTimestamp	OATS v3 tag indicating the time the broker first received the order from the customer. This field is of type UTCTimeStamp.
CancelPrice	[0..1]	String	
ConfigSet	[0..1]	String	
CustomerDirectedOrder	[0..1]	Boolean	OATS v3 tag indicating if the customer directed this order to a specific execution venue (Y) or not (N). This field is of type Boolean.

Name	Mult.	Type	Description
CustomerDirectedOrderClone	[0..1]	Boolean	Clone of FIX.4.4 tag 1029(CustomerDirectedOrder) for use by firms / vendors who are unable to use the official tag.
CustOrderHandlingInstClone	[0..1]	MultipleStringValue	Clone of FIX.4.4 tag 1031(CustOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.
DeskOrderHandlingInstClone	[0..1]	MultipleStringValue	Clone of FIX.4.4 tag 1035(DeskOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.
DeskTypeClone	[0..1]	String	Clone of FIX.4.4 tag 1033(DeskType) for use by firms / vendors who are unable to use the official tag.
DeskTypeSourceClone	[0..1]	int	Clone of FIX.4.4 tag 1034(DeskTypeSource) for use by firms / vendors who are unable to use the official tag.
Duration3	[0..1]	String	
EndTime3	[0..1]	UTCTimestamp	
ExecutionStyle2	[0..1]	String	
LastMkt2	[0..1]	Exchange	The real venue where the fill executed.
ManualOrderIndicator	[0..1]	Boolean	ManualOrderIndicator=Y signifies that the order was entered manually. ManualOrderIndicator=N signifies that the order was entered electronically. If this field is missing, it should be assumed that the order was not manually entered. This field is of type Boolean.
ManualOrderIndicatorClone	[0..1]	Boolean	Clone of FIX.4.4 tag 1028(ManualOrderIndicator) for use by firms / vendors who are unable to use the official tag.
MaxPctVol1	[0..1]	String	
MinPctVol1	[0..1]	String	
NoTrdRegTimestampsClone	[0..1]	NumInGroup	Clone of FIX.4.4 tag 768(NoTrdRegTimestamps) for use by firms / vendors who are unable to use the official tag.
OrderHandlingInstSourceClone	[0..1]	int	Clone of FIX.4.4 tag 1032(OrderHandlingInstSource) for use by firms / vendors who are unable to use the official tag.
PriceBenchmark	[0..1]	String	
PriceInstruction	[0..1]	String	
PriceOffset1	[0..1]	String	

Name	Mult.	Type	Description
ReceivedDeptIDClone	[0..1]	String	Clone of FIX.4.4 tag 1030(ReceivedDeptID) for use by firms / vendors who are unable to use the official tag.
RefreshQty	[0..1]	Qty	
StartTime3	[0..1]	UTCTimestamp	
Strategy1	[0..1]	String	
ToleranceLimit1	[0..1]	String	
ToleranceLimit2	[0..1]	String	
ToleranceLimit3	[0..1]	String	
TrdRegTimestamp	[0..1]	UTCTimestamp	Clone of FIX.4.4 tag 769(TrdRegTimestamp) for use by firms / vendors who are unable to use the official tag.
TrdRegTimestampClone	[0..1]	UTCTimestamp	Clone of FIX.4.4 component block TrdRegTimestamp for use by firms / vendors who are unable to use the official tag. Please read OATS v3 document.
TrdRegTimestampOriginClone	[0..1]	UTCTimestamp	Clone of FIX.4.4 tag 771(TrdRegTimestampOrigin) for use by firms / vendors who are unable to use the official tag.
TrdRegTimestampTypeClone	[0..1]	UTCTimestamp	Clone of FIX.4.4 tag 770(TrdRegTimestampType) for use by firms / vendors who are unable to use the official tag.
WorkDuration	[0..1]	String	

74 LehmanBrothers

Category: Bank

74.1 Message Functionality

List of user-defined fields for Lehman Brothers.

74.2 Structure

Name	Mult.	Type	Description
ACCTACR	[0..1]	String	Account Acronym assigned by the dealer.
AckStatus	[0..1]	char	two int value options: 1 : Accept 2 : Reject
AckType	[0..1]	String	String representing the Bloomberg Ack Name
ACODE	[0..1]	String	AccountNet ACODE. Present for AccountNet-enabled customers only.
ActOnImbalance	[0..1]	Boolean	Boolean: Determines whether the strategy reacts to published closing auction imbalances. Default = True
AdjDayRegion	[0..1]	String	business center of the adjusted business Day convention used in Swap.
ADJDT	[0..1]	String	Termination(END) date business day adjustment convention. Possible values: MODFOLLOW
ADJDTCP	[0..1]	String	Calculation (Accrual) Period Business Day Adjustment Convention. Possible values Floating Leg: MODFOLLOW
ADJDTPD	[0..1]	String	Payment date business day adjustment convention. Possible values Floating leg: MODFOLLOW
ADJDTRES	[0..1]	String	Required for Floating Rate Leg. Reset Date business day adjustment convention. Possible Values Floating leg: MODFOLLOW
AdjMidPx	[0..1]	Price	adjusted mid price
ADJSDT	[0..1]	UTCDateOnly	accrual period start Day adjustment convention
AdjSpread	[0..1]	float	Broker Fee-Adjusted Spread
AdjTargetLevel	[0..1]	float	adjusted target level
AdjYield	[0..1]	float	Fee-adjusted Yield

Name	Mult.	Type	Description
AllocRefEventID	[0..1]	String	
AnchorPxDirection	[0..1]	int	Int: Identifies units and direction of relative stop price offset.
AORGID1	[0..1]	String	The accountNet organization identifier of the customer. present for AccountNet-enabled customers only.
AORGID2	[0..1]	String	the accountNet organization identifier of the customer. Present for AccountNet enabled customers only
ATSAccess	[0..1]	String	ATS Access
ATSAccessType	[0..1]	char	ATS Access Type P = Passive W = I Would (cross)
AuctionDate	[0..1]	UTCDateOnly	Indicates the auction date of the security when it's initially issued.
Auctionlimitprice	[0..1]	Percentage	Limit price in % value terms
AutoHedge	[0..1]	Boolean	Boolean value to indicate if option order should be hedged
AutoHedgeStrategy	[0..1]	String	Strategy used for hedging
BAMT	[0..1]	Amt	The dollar amount that will be recovered from the dealer as a customer execution fee
BaseStrategy	[0..1]	char	Char: Specifies base working strategy.
BBRespType	[0..1]	int	this is an integer field.
Behaviour	[0..1]	char	String type D – Drain A – Abort
BenchmarkSecurityAltID	[0..1]	String	
BetaExposure	[0..1]	String	Range within which to maintain portfolio beta
BindIndicator	[0..1]	String	This is the holding bind indicator for Corporate Bonds. The value options are "Y" – Yes, and "N" – No.
BlockFilter	[0..1]	int	Int: Specifies whether the strategy should ignore block prints.
BlockFilterManual	[0..1]	Qty	Qty: Allows user to specify block filter threshold in terms of a share quantity.
BoblAsk	[0..1]	Price	
BoblBid	[0..1]	Price	

Name	Mult.	Type	Description
BookingTypeCustom	[0..1]	char	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD) or similar. Valid values: 0 = Regular booking (DVP) 1 = CFD 2 = Swap 3 = Give Up 4 = Combined communication
BRKNA	[0..1]	String	Breakdown active indicator used in allocation instruction message.
BrokerSeqNo	[0..1]	SeqNum	Broker Sequence Number
BundsAsk	[0..1]	Price	
BundsBid	[0..1]	Price	
CallDate	[0..1]	UTCDateOnly	This field indicates the call date of Agency Callables in Fixed Income.
CashOffset	[0..1]	Amt	cash offset amount
CleanPx	[0..1]	Price	Clean Price is Fee adjusted price
ClTrdIDRefType	[0..1]	String	
CMPA	[0..1]	float	Composite pay rate for an USD Interest Rate Swap switch
CMPB	[0..1]	float	Composite quote at the time of QUOTE REQUEST
CMPM	[0..1]	float	composite receiving rate for an USD Insterest Rate Swap Switch
CMPND	[0..1]	String	Indicates whether the floating leg of the trade is compounding or not. Considered NO if not present.
CMPSP	[0..1]	float	composite spread contributed by the dealers for an DSWP (USD Interest Rate Swap) benchmark trade
CNFCO	[0..1]	String	
CompQuote	[0..1]	float	Composite Quote
ConditionalVolumeTarget	[0..1]	Percentage	Percentage: Specifies target participation rate when stock price is better than user-specified trigger price.
CounterParty	[0..1]	String	account of the step in counter party in Swap/swaption
CounterParty1	[0..1]	String	account of the step out counter party in swap or swaption
CouponFrequency	[0..1]	String	This field indicates coupon frequency of Fixed Income securities.

Name	Mult.	Type	Description
CurveName	[0..1]	String	Curve Name e.g. LIBOR
CurvePoint	[0..1]	float	Curve Point is the point on the benchmark curve
CUSTPRC	[0..1]	String	Yes Indicates whether this is a customer bid/ask trade. Value: NO
DaysToSettlement	[0..1]	int	number of business days to settlement date
dealerNetMoney	[0..1]	float	trade net money without brokerage fee
DealerPrincipal	[0..1]	float	trade principal without brokerage fee
DECPLCS	[0..1]	String	Maximum number of decimal places to be used for Rate
DECRND	[0..1]	String	The quote in the QUOTE message must be divisible by the amount specified by this field.
Direction	[0..1]	String	“F” – Forward “R” – Reverse Inquiry
DiscretionRange	[0..1]	float	Float: Identifies discretion threshold range in cents.
DiscretionRangePct	[0..1]	Percentage	Percentage: Identifies discretion threshold range as a percentage of typical spread.
DiscretionSize	[0..1]	Qty	Qty: Identifies discretion threshold size in shares.
DiscretionSizePct	[0..1]	Percentage	Percentage: Identifies discretion threshold size as a percentage of typical depth.
DV01	[0..1]	float	Dollar Price change per basis point in Yield
DYCTBAS	[0..1]	String	Day count basis. leg values: 30/360, 30E/360, ACT/360. Floating Leg values: ACT/360
ECV	[0..1]	String	Electronic confirmation vendor – values None, Parallel or Tradeweb
EMS	[0..1]	String	Buy side vendor to provide the EMS software version that the trader is using to send in orders. For example: “BloombergEMS 1.0”
EndPaymentDate	[0..1]	UTCDateOnly	Date Type. GMT format. this is the end payment date of interest rate in SWAP
ExcludeAuctions	[0..1]	MultipleStringValue	Multiple Value String: Indicates which auctions should be excluded while working the order. The default is to give the strategy the discretion to participate in all auctions that are available. This field supports multiple exclusions by separating values with a space (e.g. a value of ‘1 4’ would exclude the morning and evening auctions).Valid Values: 1 = Morning/Opening 2 = Lunch/AM Close (Asia only) 3 = Afternoon M Open (Asia only) 4 = Evening/Closing

Name	Mult.	Type	Description
ExecutionMethod	[0..1]	char	1 – Lean Buy 2 – Lean Sell
ExecutionStyle4	[0..1]	char	Char: Identifies execution style in the market.Valid Values: 1 = Quiet 2 = Neutral 3 = Aggressive
ExpireBy	[0..1]	String	String Type. Valid values: Client, Dealer
Fe	[0..1]	String	reserved
FeeAdjToSpread	[0..1]	float	Fee adjustment to spread
FirstPaymentDate	[0..1]	UTCDateOnly	first payment date of additional payments on IRS Swap
FixedLegDayCount	[0..1]	String	Fixed leg day-count basis. 30/360, ACT/360, ACT/ACTM or ACT/ACTD
FixedPaymentFreq	[0..1]	int	Data Type: int this is the payment frequency of Fixed interest rate payment in Interest Rate Swap
FixedRate	[0..1]	float	fixed rate in Swap
FloatingLegDayCount	[0..1]	String	Floating leg day-count basis. ACT/360
FloatingPaymentFreq	[0..1]	int	data type: int. this is the payment frequency of floating interest rates in interest rate swap.
FRESDAYS	[0..1]	int	Required for Floating Rate Leg. Reset Days for floating payments. Values: 2
FRREF	[0..1]	String	Required for Floating Rate Leg. Floating rate reference. Values: LIBOR3M
GrossCover	[0..1]	float	Gross Cover
GrossPx	[0..1]	Price	Gross Price is Trade price without brokerage fee
HedgeSide	[0..1]	String	Indicate Side of the hedge
IncrementParticipationRate	[0..1]	float	Increment for volume participation
InstrAttribType	[0..1]	String	“I” – Interest “D” – Discount
IRSEOM	[0..1]	String	end of month roll. possible value: YES or NO
IRSSWTYPE	[0..1]	String	
IRSTYPE	[0..1]	String	Valid Values: BMK, IMM or OIM
IsBuyBack	[0..1]	Boolean	Boolean: When IsBuyBack = True, Rule 10b-18 is enabled for the trade.
ISDY	[0..1]	int	Number of months in the tenor (0, 3, 6, 12, 24, etc)
ISMN	[0..1]	String	Forward months for OIS forward runs and forward starting swaps
LastTrader	[0..1]	String	Last Trader
LastYield	[0..1]	float	Last Yield
Lehman	[0..1]	String	

Name	Mult.	Type	Description
lehman2	[0..1]	String	reserved
lehman3	[0..1]	String	reserved
lehman4	[0..1]	String	reserved
LehmanATS10	[0..1]	String	Lehman ATS Field 10
LehmanATS9	[0..1]	String	Lehman ATS Field 9
LimitPxAnchor	[0..1]	char	Char: Identifies anchor price when limit price is specified in relative terms.
LimitPxDirection	[0..1]	char	Char: Identifies units and direction of relative limit price offset.
LimitPxOffset	[0..1]	float	Float: Offset relative to selected anchor for relative limit price.
LimitPxType	[0..1]	int	Int: Allows users to specify an average limit price. Valid Values: 1 = Absolute Price (default) 2 = Average Limit Price
ListID1	[0..1]	String	the unique identifier of the multi-quote or Inquiry list
LongName2	[0..1]	String	Client Long Name
MATDTADJ	[0..1]	UTCTimestamp	Adjusted maturity (Termination) date
MaxFloorPercent	[0..1]	Qty	Max Floor Percent of Touch
MinDiscretionTime	[0..1]	int	Int: Identifies the minimum time between sweeps in seconds.
MinHedgeTriggerQty	[0..1]	Qty	Minimum option volume traded before starting the hedge
MinHedgeTriggerValue	[0..1]	Price	Minimum option delta traded before starting the hedge
MiscFeeCCY	[0..1]	String	currency of payment
MiscFeePayer	[0..1]	String	
MiscFeeReceiver	[0..1]	String	fee receiver
ModelType	[0..1]	String	
MrkupQuote	[0..1]	String	
MTKT	[0..1]	int	number of tickets/account trade requires
NoDealers	[0..1]	NumInGroup	number of dealers
NoSynthetics	[0..1]	NumInGroup	Number of SyntheticType, SyntheticQty, and SyntheticBroker entries
NumberItems	[0..1]	int	Number of items/quote on the list

Name	Mult.	Type	Description
OMSVersion	[0..1]	String	Buy side vendor to provide the OMS software version that the trader is using to send in orders. For example: “EzeTraderConsole 4.7”
OrdStatus	[0..1]	char	1 = Accept 2 = Reject 3 = Expire 4 = Cancel 6 = Counter 9 = Pass
OutstandingQty	[0..1]	Qty	out standing quantity in partial unwind or assignments
OverallVolumeLimit	[0..1]	int	Volume restriction on entire order.
ParticipationRate9	[0..1]	float	
PayPeriodMultiplier	[0..1]	int	period multiplier of payment dates
PBRESP	[0..1]	String	The prime broker’s advice status. Values: PENDGIVEUP, ACCEPT
PBRKR	[0..1]	String	The prime broker’s dealer acronym
PBSVC	[0..1]	String	The prime broker service. Values: Give-UP, GTS
PnlLocation	[0..1]	String	the location of PnL: NY – New York LD – London TK – Tokyo
PortfolioBuyValue	[0..1]	Amt	Dollar value of buys
PortfolioID	[0..1]	String	This field indicates the portfolio ID
PortfolioSellValue	[0..1]	Amt	Dollar value of sells
PremiumFee	[0..1]	float	premium fee for swaption
PremiumPayer	[0..1]	String	the payer of premium payer in swaption
Principal1	[0..1]	float	fee-adjusted principal
ProceedsCalBy	[0..1]	String	Dealer that calculates the trade proceeds
ProductVersion	[0..1]	String	Intended broker algo roduct version with respect to the broker FIX specification version. For example: “Algo 1.0”
QuoteYieldTo	[0..1]	String	Quote Yield To
ReadyToPrice	[0..1]	int	int0-yes 1-no
ReadyToTrade	[0..1]	Boolean	integer type: 0-yes 1-no
ReduceDeltaOption	[0..1]	String	Timing of delta reduction
ReferenceSecurityID	[0..1]	String	String: Identifies reference security.
ReferenceSecurityIDSource	[0..1]	String	String: Identifies the ID source of the reference security (tag 9633). Tag 9634 functions in the same manner as the standard FIX tag 22.
ReferenceSpread	[0..1]	float	Float: Specifies spread threshold in “BPS return since open”.
ReliabilityIndicator	[0..1]	Boolean	This field indicates the reliability of a security.

Name	Mult.	Type	Description
RemainingParty	[0..1]	String	account of the remaining counter party in swap or swaption
RemainingParty1	[0..1]	String	
RemainingParty2	[0..1]	String	
Requotable	[0..1]	String	Valid Values: Y – allow the other party to re-quoteN – re-quote is not allowed
Reserved	[0..1]	String	
RESERVED1	[0..1]	String	
RESERVED2	[0..1]	String	
RESERVED3	[0..1]	String	
RESERVED4	[0..1]	String	
RESERVED5	[0..1]	String	
RiskID	[0..1]	String	
ROLLSON	[0..1]	String	The convention for determining the sequence of calculation period end dates. Valid Values: 1 to 31, EOM, or IMM
SchatzAsk	[0..1]	Price	
SchatzBid	[0..1]	Price	
SectorVariable	[0..1]	String	Enforce a sector-level constraint
SerialNo	[0..1]	String	2nd Part of unique Bloomberg serial number. (The 1st part of unique Bloomberg serial number is WorkStation)
SpotOptions	[0..1]	String	Use to store Stot Options
SpotPrice	[0..1]	float	Treasury Price
SpotYield	[0..1]	float	Treasury Yield
SpreadPctDiscount	[0..1]	Percentage	Spread discount in percentage
SpreadPctPremium	[0..1]	Percentage	spread % premium
SpreadPremium	[0..1]	Amt	Spread premium in dollars.
StAllocType	[0..1]	String	allocation type. Valid Values: 101 – Block 102 – New Allocation 103 – Full Unwind 104 – Partial Unwind 105 – Step-in Assignment 106 – Full RP Assignment 107 – Partial RP Assignment 108 – Full Internal Assignment 109 – Partial Internal Assignment 110 – Full 4-way Assignment 111 – Partial 4-way Assignment
StartPaymentDate	[0..1]	UTCDateOnly	date format. This indicates the starting payment date of interest rate.

Name	Mult.	Type	Description
STATE	[0..1]	String	state of the trading flow
StopPxAnchor	[0..1]	int	Int: Identifies anchor price when stop price is specified in relative terms.
StopPxOffset	[0..1]	float	Float: Offset relative to selected anchor for relative stop price.
StraddleInd	[0..1]	String	Indicates if it's straddle or not. Y – Straddle N – not
StrategyUrgency	[0..1]	char	Char: Used in determining the optimal trading horizon. A higher urgency corresponds with a shorter duration.
SWSPRD	[0..1]	String	This is the diference in the rates for each side of the switch. For benchmark trades it is the composite spread at the time of trade. Max precision 5 decimal places, rounded to .00125 for benchmark spreads, .0001 for switches.
SyntheticBroker	[0..1]	String	Value representing the broker
SyntheticQty	[0..1]	Qty	A percentage or quantity of the order's quantity, as defined by SyntheticQtyType, that represents the associated SyntheticType
SyntheticQtyType	[0..1]	char	0=Percentage 1=Quantity
SyntheticType	[0..1]	char	0=CFD 1=Swap 2=Give Up
ThirdPartyFullCalcPeriod	[0..1]	String	
TicketOwner	[0..1]	String	Represents the trader who too ownership of the ticket
TicketStatus2	[0..1]	String	TicketStatus represents the internal status of the ticket.Possible Status: New – The client requested a quote Quoted – The trader sent a quote CustDone – The client accepted within the OTW time CustDoneConfirmed – Bloomberg confirmed the client accepted within the OTW CustEnd – The client passed Subject – The client accepted outside the OTW time DealerDone – The trader accepted DealerEnd – The trader passed CustTimeOut – The ticket timed out on the client DealerTimeOut – The ticket timed out on the trader
TicketTraders	[0..1]	MultipleStringValue	represents a list of traders (comma delimited) who received the ticket
TighterToTargetSchedule	[0..1]	int	Int: Determines whether the strategy sticks more closely to trading schedule.Valid Values: 0 = No (default) 100 = Yes

Name	Mult.	Type	Description
TimespanToQuote	[0..1]	int	This field would contain the time (in seconds) the trader has to submit his quote.
Tolerance2	[0..1]	PriceOffset	Maximum allowed delta
ToleranceUnit	[0..1]	String	Unit of Tolerance Value (%, $)
TradeClip	[0..1]	Amt	Trade clip in dollars
TradeClipPct	[0..1]	Percentage	Trade clip in percentage
TradeClipShares	[0..1]	Qty	Trade clip in shares
TriggerPx	[0..1]	Price	Price: Identifies trigger price in absolute terms.
TriggerPxAnchor	[0..1]	char	Char: Identifies anchor price when trigger price is specified in relative terms.
TriggerPxDirection	[0..1]	String	Designates Cents or BPS Better or Worse than a Trigger Price.
TriggerPxOffset	[0..1]	float	Float: Offset relative to selected anchor for relative trigger price in “BPS better than.”
TriggerQty	[0..1]	Qty	Strategy pounce trigger quantity (number of shares)
UnderlyingPxOffset	[0..1]	String	
UnderlyingPxOffsetType	[0..1]	String	
UQuoteRespType	[0..1]	int	This tag inherits all properties of QuoteRespType in FIX, and has an additional value option “100 – DoingAway”
Vendornetwork	[0..1]	String	Buy side to provide the Network that the trader is using to send in orders. For example: “NYFIX”
WorkedVolumeTarget	[0..1]	Percentage	Percentage: Volume target for the worked portion of the order.
YieldAdjustment	[0..1]	float	Yield Adjustment
YieldTo	[0..1]	String	Yield to value = M.C. P&A

75 LekSecuritiesCorp

Category: Brokerage

75.1 Message Functionality

List of user-defined fields for Lek Securities Corp.

75.2 Structure

Name	Mult.	Type	Description
LEKInternationalOrderParams1	[0..1]	char	Parameters for order types for International Exchanges
LEKInternationalOrderParams2	[0..1]	char	Parameters for order types for International Exchanges
LEKInternationalOrderTypes	[0..1]	char	Used to designate special order types for International Exchanges
LekSecuritiesCustomField1	[0..1]	String	
LekSecuritiesCustomField2	[0..1]	String	
LekSecuritiesCustomField3	[0..1]	String	

76 LiquidityDirect

Category: Brokerage

76.1 Message Functionality

List of user-defined fields for Liquidity Direct.

76.2 Structure

Name	Mult.	Type	Description
SpreadMonicker	[0..1]	String	Describes the Spread Type. STD=Straddle, STG=Strangle, BUL= Call Vertical, BLT=Call Calendar, BER=Put Vertical, BRT=Put Calendar

77 LondonStockExchange

Category: Exchange

77.1 Message Functionality

List of user-defined fields for London Stock Exchange.

77.2 Structure

Name	Mult.	Type	Description
NetworkRequestID	[0..1]	String	From FIX 4.4 Network Status Request message.
NetworkRequestType	[0..1]	String	From FIX 4.4 Network Status message. Must be set to “1” – ie Snapshot.
NetworkResponseID	[0..1]	String	From Network Status Response message in FIX 4.4.
NetworkStatusResponseType	[0..1]	char	From Network Status Response message in FIX 4.4. Valid values 1=Full and 2=Incremental.
NoCompIDs	[0..1]	NumInGroup	Based on Network Status Response message from FIX 4.4. Count CompIDs being reported on.
RefCompID	[0..1]	String	Based on Network Status Response message in FIX 4.4 and CompID field in repeating group. Identifies CompID being reported on.
StatusValue	[0..1]	char	Based on Network Status Message in FIX 4.4. Valid values are 1=Connected, 3=Not Connected, 4=In Process.

78 MBASystemsLtd

Category: SoftwareVendor

78.1 Message Functionality

List of user-defined fields for MBA Systems Ltd.

78.2 Structure

Name	Mult.	Type	Description
AcpCrestRef	[0..1]	String	The Accepting Counterparty's Crest reference
AcpLegalDisclaimer	[0..1]	String	Accepting Counterparty's legal disclaimer
ContactEmailAddress	[0..1]	String	Contact email address
ContactPhoneNumber	[0..1]	String	Contact phone number
NetOrGrossIndicator	[0..1]	char	Whether price is net(0, default) or gross(1)
XbCrestRef	[0..1]	String	The Executing Broker's Crest reference
XbLegalDisclaimer	[0..1]	String	Executing Broker's legal disclaimer

79 MEFF

Category: Exchange

79.1 Message Functionality

List of user-defined fields for MEFF.

79.2 Structure

Name	Mult.	Type	Description
ExchangeTradeType	[0..1]	String	Exchange defined type of trade(String)
FixEngineName	[0..1]	String	A string value that contains a descriptive chain of software used by the client for the FIX connection. Only used for informative purposes.
NewSecuritySubscription	[0..1]	char	Specifies whether to subscribe to “New Securities” (Char)
ProprietaryFixProtocolVersion	[0..1]	String	Exact identification of the protocol used and expected by the initiator (String)
ReceivePendings	[0..1]	char	Used to indicate that the receipt of Execution Reports pending confirmation is required or not, that is those Execution Reports with OrdStatus [39] = A (Pending New), E (Pending Replace) or 6 (Pending Cancel)
SecondaryConfirmStatus	[0..1]	char	Describes the Give-up state (Char)

80 Mantara

Category: SoftwareVendor

80.1 Message Functionality

List of user-defined fields for Mantara.

80.2 Structure

Name	Mult.	Type	Description
CashTolerance	[0..1]	String	
LeadingLeg	[0..1]	String	
LegCash	[0..1]	String	
LegLimit	[0..1]	String	
LegRatio2	[0..1]	String	
LongLimit	[0..1]	String	
Mantara1	[0..1]	String	
Mantara2	[0..1]	String	
Mantara3	[0..1]	String	
Mantara4	[0..1]	String	
Mantara5	[0..1]	String	
PriceIntercept2	[0..1]	String	
PriceMultiplier2	[0..1]	String	
ShortLimit	[0..1]	String	

81 MarketAxess

Category: SoftwareVendor

81.1 Message Functionality

List of user-defined fields for MarketAxess.

81.2 Structure

Name	Mult.	Type	Description
ASWSpread	[0..1]	PriceOffset	Contains Asset Swap spread which is the difference between the Corp Yield and the ASW Yield. Format -NNN.DDD
BenchIDSource1	[0..1]	String	To be used with Tag 6693 (BenchmarkSecurityID). ID Source of the benchmark security – same values as Tag 22 (SecurityIDSource)
BloombergServerID	[0..1]	String	Identifier of the Bloomberg server that generated an order and allocation. Used for internal routing purposes. String – upto16 characters
BTDSCommissionIndicator	[0..1]	Boolean	Boolean field indicating if the price is inclusive of dealer commission.
BTDSPriceChangeCode	[0..1]	char	Describes the summary price change(s) the transaction caused for the issue traded. DataType=char Values: 0 = No Price/Yield Changed 1 = Last Price/Yield Changed 2 = Low Price-Yield Changed 3 = Last Price/Yield and Low Price/Yield Changed 4 = High Price/Yield Changed 5 = Last Price/Yield and High rice/Yield Changed 6 = High Price/Yield and Low Price/Yield Changed 7 = All Prices/Yields Changed
BTDSQuantityIndicator	[0..1]	char	Indicates in Quantity reported is actual or estimated. DataType=Char Values: A=Actual, E=Estimated
BTDSReportingPartySide	[0..1]	char	One character field to describe the side of trade being reported. Values: B=dealer bought securities from the customer, S= dealer sold securities to the customer, D= inter-dealer transaction (always from the sell side)

Name	Mult.	Type	Description
BTDSSaleCondition	[0..1]	char	Sale condition code for trades as reported by FINRA DataType=char Values: @ = Regular Trade C = Cash Trade N = Next Day R = Sellers Option A = Trades outside market hours W = Weighted Average Price Z = Sold Late S = No special condition applied
BTDSSecondModifier	[0..1]	char	Indicates whether there is a second sale condition that is applicable to the trade. DataType=char Values: A = Trades outside the market hours Z =Sold Late (Out of Sequence) S = No Second Modifier Applicable
BTDSSpecialPriceIndicator	[0..1]	Boolean	Boolean field indicating whether the transaction is a 'Special Price Trade' or not
CompetitiveStatus	[0..1]	String	Indicates the competitive status of each dealer quote (Done, Covered, Missed etc).
CreditRating	[0..1]	String	To be used with Repeating group 5114 – NoCreditRating. Data type is same as standard tag 255. Used to show ratings associated with RatingAgency (5113)
CrossExecID	[0..1]	String	For fixed income cross/swap trades – ExecID of the Execution Report for the other side of a cross/swap trade
DataSource	[0..1]	String	Identifier of system sending the market data. DataType=String
DealerQuoteFxRate	[0..1]	float	Quoted FX rate for each Dealer. Float. Direction is determined by SettlCurrFxRateCalc (tag 156)
DealerQuoteOrdQty	[0..1]	Qty	Quoted size for the Dealer. Always expressed in par
DealerQuotePrice	[0..1]	Price	Quoted level for the Dealer. Can be expressed as basis points spread, percentage yield, or percentage of par price, as specified in DealerQuotedPriceType
DealerQuotePriceType	[0..1]	char	Type of DealerQuotedPrice. Same values as PriceType. Supported values: 1 = percentage (of par) 6 = spread 9 = yield
DealerQuoteText	[0..1]	String	Free text comment field
DirtyPrice2	[0..1]	Price	All-in USD dirty price for the local market trades with FX component.

Name	Mult.	Type	Description
Exclude	[0..1]	Boolean	A boolean flag to indicate exclusion within a repeating block. Example: Used in NoDealers custom block (9690) to indicate exclusion of a particular DealerID (9691) from an order. Value: 1/0
FinOrderQty	[0..1]	Qty	Final order quantity. Used to support an inquiry model where the final inquiry size may be different than the original order size (OrderQty).
FRNIndex	[0..1]	String	Index used for calculating the current coupon value of a floating rate note
InsuranceCode	[0..1]	String	Insurance Code Identifier DataType: String
ISpread2	[0..1]	PriceOffset	Contains the Interest Rate Swap spread which is the difference between the Corp Yield and the IRS Yield. Format -NNN.DDD
LiquidityProvider	[0..1]	String	Contains the Legal entity long name or BIC code of dealer whose best quote on inquiry actually triggers the trade between MarketAxess and client trader. DataType=String
MADataID	[0..1]	int	Numeric field identifying each traded security in MarketAxess system. Unique per trade being reported in BTDS feed
MarketSegment	[0..1]	String	The Market Segment allows the requester to set the Market Segment that will be sent in a Mass Quote Response
MDEntryTransType	[0..1]	char	Trade Type reported in Market Data, used when MDEntryType = 2(Trade). DataType=char Values: 0=Done (New Trade), 1=Cancel, 2=Corrected
MktSpread	[0..1]	float	MarketAxess estimated market spread for the traded security. Datatype=float
MKTXActualDueAtTime	[0..1]	UTCTimestamp	Time of day indicating the time at which the client will see dealer responses
MKTXAllowPartialFill	[0..1]	Boolean	Optional flag indicating client’s desire to allow a partial-fill (not the same as MinQty).
MKTXAnalysisTo	[0..1]	String	Req’d field if 5661 exists. Defines the value against which cost analysis is being reported. DataType: String Defined Values are: Cover, Avg, BondTicker
MKTXAvailableActions	[0..1]	MultipleStringValue	Comma separated list of available actions, e.g. “CANCEL” “PASS,ACCEPT,COUNTER” “NONE”

Name	Mult.	Type	Description
MKTXBenefit	[0..1]	Amt	Difference between Traded Principle and calculated principle for the value of “MKTXAnalysisTo” (Cover, Avg, BondTicker) DataType: Amt Value: float field with 2 decimal point precision
MKTXComparisonPrice	[0..1]	float	Price for the value of “MKTXAnalysisTo” (Cover, Avg, BondTicker) DataType: Price Value: float field with 4 decimal point precision
MKTXDeltaDayPrice	[0..1]	float	Day over day change in price with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float
MKTXDeltaDaySpread	[0..1]	float	Day over day change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float
MKTXDeltaDayYield	[0..1]	float	Day over day change in yield with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float
MKTXDeltaMtdPrice	[0..1]	float	Month-to-date change in price with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month. DataType=float
MKTXDeltaMtdSpread	[0..1]	float	Month-to-date change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month. DataType=float
MKTXDeltaMtdYield	[0..1]	float	Month-to-date change in yield with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month. DataType=float

Name	Mult.	Type	Description
MKTXDeltaWeekPrice	[0..1]	float	Week over week change in price with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float
MKTXDeltaWeekSpread	[0..1]	float	Week over week change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float
MKTXDeltaWeekYield	[0..1]	float	Week over week change in yield with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float
MKTXDesiredDueAtTime	[0..1]	UTCTimestamp	Time of day indicating the time at which the client desires to see dealer responses
MKTXEstimatedQuantity	[0..1]	Qty	Reports the MarketAxess estimated quantity for a trade where tag 5640=E, i.e. the quantity falls beyond the range disseminated by FINRA for High Grade and High Yield bonds. DataType=Qty
MKTXInquiryState	[0..1]	char	Enumeration indicating MarketAxess Inquiry States
MKTXInquiryTimerDuration	[0..1]	int	Integer representing the number of minutes through which the specified MKTXInquiryTimerType will down-count to expiry.
MKTXInquiryType	[0..1]	char	Enumeration used to indicate MarkeAxess Quote Release model. Supported Values: 1-ASAP, 2-Holding Bin
MKTXLegBenchmarkSecurityID	[0..1]	String	Identifies a leg-specific benchmark security in multi-legged fixed-income trading
MKTXLegBenchmarkSecurityIDSource	[0..1]	String	Designates the source of the identifier of a leg-specific benchmark security in multi-legged fixed-income trading
MKTXLegTargetLevel	[0..1]	Price	Optionally specifies the desired target level sought by the client in multi-leg fixed-income trading.
MKTXListComment	[0..1]	String	Client-trader’s comment to dealers
MKTXListName	[0..1]	String	Names an inquirty-list

Name	Mult.	Type	Description
MKTXListRejectMode	[0..1]	char	Indicates whether MarketAxess should reject all list-items or only invalid list-items, if list contains invalid items. Values: 1 = RejectInvalidItemsOnly 2 = RejectAllItems The client OMS can use this field to control the action that MarketAxess will take, if MarketAxess validation finds that the list contains one or more invalid list-items.
MKTXListType	[0..1]	char	Indicates the type of MarketAxess inquiry-list. Valid values are: 1 = High Grade 2 = High Yield 3 = Euro (Spread) 4 = Euro (Price) 5 = Emerging Markets
MKTXPriceDiff	[0..1]	float	Difference between Traded Price and calculated price for the value of “MKTXAnalysisTo” (Cover, Avg, BondTicker) DataType: Price Value: float field with 4 decimal point precision
MKTXPricingProcess	[0..1]	char	Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades. Supported Values:1 = Manual,2 = Phone, 3 = Auto, 4 = OneStep, 5 = Standard
MKTXQuoteReponseRejectReason	[0..1]	String	Text indicating rejection reason e.g. “Action invalid in this state”
MKTXReleaseTime	[0..1]	UTCTimestamp	UTCTimestamp Time of day indicating the time at which the client will see dealer responses
MKTXRevealNumberOfDealers	[0..1]	Boolean	Optional flag indicating client’s desire to reveal to each dealer to which this inquiry is addressed the number of dealers to which the inquiry is addressed.
MKTXSpottingProcess	[0..1]	String	Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades.
MKTXTargetLevel	[0..1]	Price	Optional indication of sought target-level.
NewIssueIndicator	[0..1]	Boolean	Boolean flag indicating if a corporate or municipal bond is a new issue
NoMKTXCostAnalysis	[0..1]	NumInGroup	Repeating Custom Block for showing MKTX cost analysis calcs to clients. Exists if at least one type of cost analysis data is available. DataType: NumInGroup Value: 1.N, for number of cost analysis information provided
OASSpread	[0..1]	float	MarketAxess estimated option adjusted spread for the traded security. Datatype=float

Name	Mult.	Type	Description
OrderNote	[0..1]	String	This field is used to hold a list-level note on a list message.
OrigBCastSeqNo	[0..1]	SeqNum	Exists for a Cancel (5637=1) or Corrected (5637=2) trade report. This field contains the BCastSeqNo (tag 6103) of the trade that is being cancelled or corrected. DataType=SeqNum
OrigIssueAmt	[0..1]	Amt	Face value of the original issuance of a bond. DataType: Amt
ParSpread	[0..1]	float	MarketAxess estimated par spread for the traded security. Datatype=float
PortfolioName2	[0..1]	String	
QuoteEntryDate	[0..1]	UTCDateOnly	Date the quote was initiated by quote originator
QuoteEntryTime	[0..1]	UTCTimestamp	Time quote was entered by orginator
QuoteRank	[0..1]	int	Added to the custom repeating group “NoDealers” (9690) for dealer responses assigning a numeric rank to a dealer quote.
SuspectTradeIndicator	[0..1]	Boolean	Boolean flag indicating if trade is a suspect trade.
TradingProtocol	[0..1]	String	The trading workflow used to negotiate the order.
TradingSystemID2	[0..1]	String	Identifier of the Trading System that processed an order or allocation. Used for internal routing purposes. String – upto 16 characters
ZSpread2	[0..1]	PriceOffset	<Spread or Benchmark Curve Data> Contains the Zero Coupon spread which is the difference between the Corp Yield and the zero-coupon Yield. Format -NNN.DDD

82 McNamaraGroup

Category: Consulting

82.1 Message Functionality

List of user-defined fields for The McNamara Group.

82.2 Structure

Name	Mult.	Type	Description
BloombergPriceEngPriceLevel	[0..1]	int	Numeric value between 1-3 to represent the Bloomberg Price Engine price level.

83 MercoInc

Category: InvestmentManager

83.1 Message Functionality

List of user-defined fields for Merco Inc.

83.2 Structure

Name	Mult.	Type	Description
testprice	[0..1]	Price	

84 MerrillLynch

Category: InvestmentManager

84.1 Message Functionality

List of user-defined fields for Merrill Lynch.

84.2 Structure

Name	Mult.	Type	Description
Annonymous	[0..1]	String	
AvgPxInd	[0..1]	Boolean	The indicator denotes if / where the average price has been generated. This is an SFA Transaction Reporting Rule.
BidPriceImpAmount	[0..1]	Amt	Amount by which the BidPx has been improved.
CashRoundingIndicator	[0..1]	char	Indicate the rounding method when convert a cash base order to a share base order. Required for Cash base order U – Up D – Down
CleanUp	[0..1]	String	
ClientCharID	[0..1]	int	Client Charity ID indicates the Client is exempt from paying stamp duty because of their Charity status – this needs to be reported to the Inland Revenue.
ClientIndicator	[0..1]	String	
ClientMarketInd	[0..1]	char	Transaction reporting tag to establish the Side of the transaction that we are reporting: C for Client Side M for Market Side
CloseAuctionRate	[0..1]	Percentage	Close auction participation expressed as a percentage (0-100).
Coupon1	[0..1]	float	For Fixed Income; Coupon rate of the bond. Will be zero for step-up bonds.
CriteriaCheckFlag	[0..1]	Boolean	To indicate whether or not to apply criteria check to a strategy order
CrossCategory1	[0..1]	String	
CrossDest	[0..1]	String	
CrossDestExclusion	[0..1]	String	
CrossExclusionIndicator	[0..1]	String	

Name	Mult.	Type	Description
CrossID	[0..1]	String	Adoption of 548 for FIX 4.2 & Prior FIX version users
CrossPrice	[0..1]	Price	
CrossResidualRatio	[0..1]	String	
CrossType	[0..1]	int	Adoption of tag549 for FIX 4.2 & Prior FIX version users
DealLinkReference	[0..1]	String	This is a trade reference that is common to all Executions / Transaction Reporting Only and Settlement Only Transactions for a particular Order
DistributionType	[0..1]	char	Identify the distribution type of Futures: 1 – Actual 2 – Underlying
DynamicDriverType	[0..1]	String	
EffectiveTime2	[0..1]	UTCTimestamp	For clients prior to FIX4.2 to indicate the effective time. Requested execution Start date/time – UTC date/time yyyymmddhhmmss
EvalueInterval	[0..1]	int	Number of seconds to wait between evaluation
ExcludeDest	[0..1]	String	Destination exclusion list.
ExcludePostDest	[0..1]	String	
ExternalCustomerName	[0..1]	String	ML customer name
ExternalExchangeRef	[0..1]	String	External Exchange Reference
IndicativeOrderType	[0..1]	String	
InstructNoInstruct	[0..1]	Boolean	Indicates whether or not a trade needs to be instructed for Settlement
LastQty2	[0..1]	Qty	Last Quantity for the far leg of a swap.
MaxCrossQty	[0..1]	Qty	
MaxPostDest	[0..1]	int	Maxim number of destination/venues an order can be posted to
MinCrossQty	[0..1]	Qty	
MLBenchmarkPrice	[0..1]	Price	ML Benchmark Price
MLBlockThreshold	[0..1]	Boolean	When calculating volume profile, ignore any block prints that are greater than the “ML Block Threshold”.
MLContraId	[0..1]	String	Merrill Lynch Contra Identifier
MLET10	[0..1]	String	
MLET11	[0..1]	String	
MLET12	[0..1]	String	
MLET4	[0..1]	String	

Name	Mult.	Type	Description
MLET5	[0..1]	String	
MLET6	[0..1]	String	
MLET7	[0..1]	String	
MLET8	[0..1]	String	
MLET9	[0..1]	String	
MLETReserved1	[0..1]	String	
MLETReserved2	[0..1]	String	
MLETReserved3	[0..1]	String	
MLETReserved4	[0..1]	String	
MLETReserved5	[0..1]	String	
MLETReserved6	[0..1]	String	
MLETReserved7	[0..1]	String	
MLETReserved8	[0..1]	String	
MLETReserved9	[0..1]	String	
MLETReserved10	[0..1]	String	
MLETReserved11	[0..1]	String	
MLETReserved12	[0..1]	String	
MLETReserved13	[0..1]	String	
MLETReserved14	[0..1]	String	
MLETReserved15	[0..1]	String	
MLETReserved16	[0..1]	String	
MLETReserved17	[0..1]	String	
MLETReserved18	[0..1]	String	
MLExecService	[0..1]	String	ML Execution Service
MLExecutionInstruction	[0..1]	MultipleStringValue	This tag can contain multiple instructions, space delimited
MLGuarant	[0..1]	Boolean	ML Guaranteed Indicator Y – Guaranteed Price N – Not Guaranteed
MLMaxParticipate	[0..1]	Percentage	ML Maximum Participation % Max % market volume to participate in execution of order nnn (0-100)
MLMinParticipant	[0..1]	String	
MLOrderCompletionInstr	[0..1]	char	ML Order Completion Instruction 1 – Trade to Completion 2 – Leave Residual
MLPegOption	[0..1]	char	Indication of pricing strategy (Values: 0 = Market, 1 = Chase Market, 2 = Bid, 3 = Offer, 4 = Last, 5 = Mid)

Name	Mult.	Type	Description
MLPlanning	[0..1]	String	ML Planning indication
MLPrimaryFlag	[0..1]	char	ML Primary or Composite flag P – Primary C -Composite(Default = Primary)
MLRiskFactor	[0..1]	String	ML Benchmark Rick Factor
MLSpecialOrderType	[0..1]	String	Extensions to the FIX Ordertype fields to support various ECN order types.
MLSpeedPrice	[0..1]	Price	Target Price for Speed trading
MLSpeedTargetPercent	[0..1]	Percentage	Target Percent for speed trading
MLSUser	[0..1]	String	RAM s_user
MLTargetParticipate	[0..1]	Percentage	ML Minimum Participation % Min % market volume to participate in execution of order nnn (0-100)
MLTransactionFundType	[0..1]	String	Transaction fund type
MLUPDATEUSER	[0..1]	String	RAM update user
MOC1Percent	[0..1]	float	Close auction rate for 1st(am)close for markets with 2 sessions.
MOO2Percent	[0..1]	float	Open auction rate for 2nd(pm)open for markets with 2 sessions.
NoOfExecutionDays	[0..1]	int	Indicate number of days for order to execute across. Can be used in conjuction with Market, GTC orders
OfferPriceImpAmount	[0..1]	Amt	Amount by which the OfferPx has been improved.
OpenAuctionRate	[0..1]	Percentage	Open auction participation expressed as a percentage (0-100).
OrderBenchmarkPrice	[0..1]	String	
Pair1	[0..1]	String	
Pair2	[0..1]	String	
pair3	[0..1]	String	
Pair4	[0..1]	String	
Pair5	[0..1]	String	
PairExecutionMethod	[0..1]	String	
PairFormulaOffset	[0..1]	String	
PairsRebalanceThreshold	[0..1]	String	
PairsSuspendStatus	[0..1]	String	
PariLegCoefficient	[0..1]	String	
PassiveQty	[0..1]	Qty	

Name	Mult.	Type	Description
PegDirection	[0..1]	char	Peg offset direction. Applying the pegging price if market moves into the applied direction: 1 – Up 2 – Down 3 – Either
PostResidual	[0..1]	String	
PrefDest	[0..1]	String	
PrefPostDest	[0..1]	String	
PrimaryBookingID	[0..1]	String	Primary BookingID
RegulationID	[0..1]	String	
RelativeIDSource	[0..1]	String	
RelativeLimitDirection	[0..1]	String	
RelativeLimitInstruction	[0..1]	String	
RelativeLimitType	[0..1]	String	
RelativeSecureID	[0..1]	String	
RelatviePrice	[0..1]	String	
ReportFlowFlag	[0..1]	Boolean	Controls reporting to various ML reporting systems.
SCANDestination	[0..1]	String	
SCANIndicator	[0..1]	String	
ScanLevel	[0..1]	String	
SecondaryBookingID	[0..1]	String	Secondary Booking ID
ShowingFactor	[0..1]	String	
SoftLimitFlag	[0..1]	Boolean	
SpeedRelIDSource	[0..1]	String	
SpeedRelPrice	[0..1]	Price	
SpeedRelSecurityID	[0..1]	String	
SpeedRelTargetPercent	[0..1]	Percentage	
SpeedRiskFactor	[0..1]	String	Risk Factor for the Speed trading
StampConsid	[0..1]	Amt	This is the Stampable Consideration on a trade. It must always be displayed in GBP and will consist of Price multiplied by Quantity for Agency Trades. For Principal Trades, the Stampable Consideration will be equal to Price multiplied by Quantity plus Commissions & fees (but not including the Stamp Amount)
StartingPrice	[0..1]	Price	
Stepsize	[0..1]	int	Number of ticks to move a posted price

Name	Mult.	Type	Description
StreamingQuoteTime	[0..1]	UTCTimestamp	Used for enabling/disabling FX mkt data
TradeType2	[0..1]	char	Describes Trade Types in more details Values: 1. Stock & Cash DVP(Delivery versus Payment 2. Book to Book Transfer 3 Stock & Cash FOP (Free of Payment) 4. Foreign Exchange Trade 5 Reporting Only Transaction 6 Settlement Only Transaction
TradingSessionID	[0..1]	String	adoption of tag336 in FIX4.2
TransReport	[0..1]	Boolean	Indicates that a trade needs to be transaction reported to the relevant regulatory body like the FSA, SFA, SEC etc etc.
TransStampStat	[0..1]	char	Indicates if Stamp Liability / No Stampo Liability
TriggerIndicator	[0..1]	String	
UnderlyingSecurity	[0..1]	String	Underlying security symbol for stock Options

85 MiddleWareIdioms

Category: SoftwareVendor

85.1 Message Functionality

List of user-defined fields for Middle Ware Idioms.

85.2 Structure

Name	Mult.	Type	Description
ExecutionVersion	[0..1]	int	Number indicating the version of a trade. For example, a new trade would be version 1. A correction would be a version > 2, in incremental order.
OrderDate2	[0..1]	UTCDateOnly	Date when the Order was created.

86 Millennium

Category: InvestmentManager

86.1 Message Functionality

List of user-defined fields for Millennium.

86.2 Structure

Name	Mult.	Type	Description
AbbreviatedPrice	[0..1]	Price	Contract PricePrice of the leg can be expressed as (a) Explicit Price (e.g. 7589) Explicit Price is a positive number without any prefix. (b) A price code expression (e.g. S + 10 which means settlement price plus ten) Valid price codes are S, YS, C, V ,M & B (basis) (c) A differential (e.g. -10 which means ten units lower than the price of the first leg) A valid differential is a number prefixed with either (+) or(–)
AggregateConversionQty	[0..1]	Qty	Aggregate conversion quantity of a CAP-DI order.
AllocationIndicator1	[0..1]	int	Determines whether an order should be “Public” allocated or “Crowd” Allocated during a parity allocation process. data Type is integer. Valid Values:1- Crowd, 2 – Public
AltPhone1	[0..1]	String	First Alternative Phone number
AltPhone2	[0..1]	String	Second Alternative phone number
AmntBought	[0..1]	Qty	Indicates the number of shares bought.
AmntSold	[0..1]	Qty	Indicates the number of shares sold.
AsOfIndicator1	[0..1]	Boolean	Specifies whether a trade is an As/Of Trade. Data type is Boolean.
AsOfTime	[0..1]	UTCTimestamp	Specifies the date and time an As/Of Trade took place. Data type is UTCTimestamp.
BoothID	[0..1]	String	Booth ID to which the request should be routed.
BranchID	[0..1]	String	Unique Branch office ID
CarryIndicator	[0..1]	Boolean	Indicates whether this message contains a single trade half/cross or a carry trade half/cross.Value Meaning 0 Outright 1 Carry

Name	Mult.	Type	Description
ClearingMatchID	[0..1]	String	Unique Match ID assigned by the clearing system
ClearingRefNo	[0..1]	String	A unique reference number assigned by the clearing system
ClearingSlipID	[0..1]	String	Unique Slip ID assigned by the Clearing System
ClearingStatus	[0..1]	char	Indicate the clearing status of the trade as communicated by the clearing house.
CMSInternalData	[0..1]	String	Internal data specific to CMS.
ContactFax	[0..1]	String	Contact FAX number
ContraID	[0..1]	String	This Alphanumeric field will contain the Order ID of the contra order that matched against with the order in focus.
ContraOrderOrigin	[0..1]	char	Indicates the type of the contra order. Possible values.1 – Firm Order 2 – BARS Order 3 – Specialist Quote 4 – Market Maker Quote 5 – Away Market Inbound 6 – Away Market Outbound
ConversionTick	[0..1]	char	Used for CAP DI orders. Valid Values:1 – Destabilising (Convert only on Destabilising tick) 2 – Stabilising (Convert only on Stabilising tick)
CrossIndicator	[0..1]	Boolean	Indicates a single trade half or a cross. Value Meaning 0 Single Trade Half 1 Cross
CrossQualifier	[0..1]	int	Identifies the cross qualifier. Data type in integer.Valid values:1=CNP, 2=None
CrossVariant	[0..1]	int	Identifies specific variant of defined cross type. Data Type is Integer. Valid Values 1=Cross, 2=Cross Only, 3=Mid point Cross, 4=IOC Cross, 5=PNP Cross)
DeltaAmnt	[0..1]	Qty	The change in position for a given instrument. Expressed as the number of shares, number of option series contracts etc.
DownloadRequestID	[0..1]	String	Unique ID assigned to a data download request.
DripInterval	[0..1]	int	The time interval for releasing drip qty. DataType is Integer. Specifies drip interval in seconds
DripQty	[0..1]	int	Quantity released per drip interval. Data type is integer.
ExecBy	[0..1]	String	Executing system erson ID for order executions. Information generally used by back-office billing.
ExplicitPromptDate	[0..1]	UTCDateOnly	Displays the explicit date that is derived from a prompt date code

Name	Mult.	Type	Description
FourWayAgreement	[0..1]	Boolean	Indicates the presence of a four way agreement between clients
Internalize	[0..1]	Boolean	Flag denoting whether to Internalize the order (Y) or not (N). Tag not being present is assumed to be Internalize = N.
LegReport	[0..1]	char	Indicate whether the execution report is generated for a multi-leg order or an individual leg of a multi-leg order
MatchingSlipID	[0..1]	String	Unique Slip ID assigned by the matching system
MatchRefNo	[0..1]	String	A unique reference number assigned by the matching system
MemberAddress	[0..1]	String	Mailing address of the member
MemberName	[0..1]	String	Descriptive name of the member firm
MemberVolume	[0..1]	Qty	Volume traded by a particular member
MguIndicator	[0..1]	Boolean	Indicates whether a trade notification is generated as a result of a MGU order execution.Valid values: 1 – MGU Execution 0 – Other
MustRefresh	[0..1]	Boolean	Indicates whether the market data recipient is required to process the message and refresh the order book. The data type is Boolean.
NoBranch	[0..1]	NumInGroup	Number of Branches
NoParam	[0..1]	NumInGroup	The number of parameters in the repeating group
NoPrompts	[0..1]	int	Number of Valid Prompt Dates (Futures) or expiry dates (options)
NumMsg	[0..1]	int	Number of messages resulting from a download request.
OldReferenceID	[0..1]	String	Original Reference ID of a correction/Cancellation Print sent to tape associated with a cancel/correct trade report
Omnibus	[0..1]	Boolean	Indicates whether the contra party is an omnibus name or not.
OrderOrigin1	[0..1]	char	Indicates the origina of the order. Possible values. 1 – Firm Order 2 – BARS Order 3 – Specialist Quote 4 – Market Maker Quote 5 – Away Market Inbound 6 – Away Market Outbound
ParamType	[0..1]	String	Parameter identifier/description.
ParamValue	[0..1]	String	The value of the parameter.

Name	Mult.	Type	Description
PendingAllocation	[0..1]	Boolean	Indicates whether the entering trader is responsible to allocate the execution and report allocations to the exchange in order to complete the transaction.Valid Values : Y – YES, N- NO
Post	[0..1]	String	Trading Post ID for the security.
PriceCode	[0..1]	String	
PriceImprovementSide	[0..1]	char	Specifies the side to be price improved in a cross order.Valid Values: 1 – Buy only 2 – Sell only 3 – Buy and Sell
PrivateReference	[0..1]	String	Free form text up to 80 characters.
PromptDate	[0..1]	String	Expiry(options) / Delivery(Futures) date of the contractFor Futures this is either entered as an explicit date in DDMMYY or as an abbreviated date code (e.g. T – Tomorrow, c – Two days, 3 – 3 months, MMMYY – Monthly). For Options contracts, this field will be populated by the expiry month code in MMMYY
PublicReferece	[0..1]	String	Free form text up to 80 characters
ReferenceID	[0..1]	String	Tape print regional reference ID associated with a Trade report
RejectCode	[0..1]	String	To specify reject reason in user-defined FIX message types
ReqResponseStatus	[0..1]	char	Processing Status of a download request
ReqResponseTo	[0..1]	char	Indicate the Type of request being responded to
RequestID	[0..1]	String	Download Request ID
RequestType	[0..1]	char	Download Request Type
Reserved77	[0..1]	String	
Reserved78	[0..1]	String	
ShortCode	[0..1]	String	A defined set of codes used to represent specific Prompt Dates (Futures) or Expiry Dates (options)
SingleConversionQty	[0..1]	Qty	Single conversion quantity of a CAP-DI order
TradeNotificationID	[0..1]	String	Unique Identifier Assigned to the trade notification open for allocation.
TradeOrigin1	[0..1]	String	
TradeTime	[0..1]	UTCTimestamp	Time at which the trade was negotiated between the parties.
TrdMatchTime	[0..1]	UTCTimestamp	date, time at which the trade was matched. format DDMMYYYY-HHMMSS

Name	Mult.	Type	Description
TurnAroundNumber	[0..1]	String	Turn Around Number assigned for the order.

87 NYFIXEuroMillennium

Category: Exchange

87.1 Message Functionality

List of user-defined fields for NYFIX Euro-Millennium.

87.2 Structure

Name	Mult.	Type	Description
PricePegType	[0..1]	char	Required for Euro-Millennium pegged order. Valid values:- B – Best Bid O – Best Offer L – Last Sell M – BBO Mid-Point

88 NYSE

Category: Exchange

88.1 Message Functionality

List of user-defined fields for NYSE.

88.2 Structure

Name	Mult.	Type	Description
ARCAExNewsType	[0..1]	String	enumerated value indicating the type of ARCAEx news message
AttributedQuote	[0..1]	Boolean	Tag assigned to an order to indicate that the submitter wants to be identified on the Archipelago quote feed. The submitter would be identified with their Archipelago ETPID.
BrokerFirmID	[0..1]	String	Identifies the firm associated with the IntroducingBadgeID[9448]
DbExecID	[0..1]	String	Execution Id assigned to both sides of a transaction and passed back to each party in the execution report.
DoNotArb	[0..1]	Boolean	If a block trade occurs at an away market an order container the don't arb flag will re-price to the execution price of the block trade.
EndTime5	[0..1]	UTCTimestamp	UTC Timestamp. Time/date combination represented in UTC in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format. Colons,dash, and period required.
ExtendedExecInst	[0..1]	char	Used in various NYSE Arca order types. Currently supported values are: "0" used to indicate that an order should not execute against a midpoint passive liquidity order, which could result in a sub penny fill."1" to indicate an NYSE ARCA fast cancel
ExtendedPNP	[0..1]	char	used in conjunction with a post no preference order (execinst=6). Currently supported values are "P" for a PNP Plus order and "B" for a PNP blind order.

Name	Mult.	Type	Description
ProactiveifLocked	[0..1]	Boolean	When set it will designate an order sent as a PNP to go proactive if it locks the market.
ProspectusIndicator	[0..1]	Boolean	Indicates that an order should be considered part of a prospectus offering
StartTime6	[0..1]	UTCTimestamp	UTC Timestamp. Time/date combination represented in UTC in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format. Colons,dash, and period required.

89 NYSEEuronext

Category: Exchange

89.1 Message Functionality

List of user-defined fields for NYSE Euronext.

89.2 Structure

Name	Mult.	Type	Description
AccountCode	[0..1]	String	Type of Account
CancelOnDisconnect	[0..1]	Boolean	If this field is set then it will mean that a mass cancellation of non-GTC orders, will be triggered on any type of logoff (ie logoff request, disconnection on failure, forced disconnection)
OtherLegLastPx	[0..1]	Price	For Basis and Against Actual trades only. Underlying cash leg price
OtherLegReferenceNo	[0..1]	String	For basis trades only. Free text field that provides a identifying reference for the cash leg
OtherLegSecurityID	[0..1]	String	The AMR for the other component leg of an Asset Allocation or a Prof Trade / or / ISIN code for the underlying cash leg that is part of a Basis or Against Actuals trade
OtherLegSecurityIDSource	[0..1]	String	Defines the value in OtherLegSecurityID (602)
OtherParty	[0..1]	String	ITM of the trader for the matching half trade submitted separately
PackageID	[0..1]	String	Trade Package Identifier
PostingAction	[0..1]	String	Four character posting action code for the first 4 strategy legs

90 Nasdaq

Category: Exchange

90.1 Message Functionality

List of user-defined fields for Nasdaq.

90.2 Structure

Name	Mult.	Type	Description
AdjBasePx	[0..1]	Price	Adjusted Base Price
AdvertisementInstruction	[0..1]	Boolean	An indication of whether or not the trade is to be subsequently advertised.
Anonymity	[0..1]	Boolean	Indicates wether a Firm wants to remain anonymous during order negotiations. Values are 'Y'- Yes, 'N'- No
AutoReplace1	[0..1]	Boolean	When order is direct to NYSE/ADOT, perform an Cancel/Replace before 5 minutes is reached.
BcastFilterFlag	[0..1]	Boolean	To be used for filtering unwanted messages when requesting to recover lost broadcast messages. Values Y/N
BcastSeqNo	[0..1]	SeqNum	Sequence number for broadcast messages.
BlkOrdFlag	[0..1]	Boolean	Used in Supermontage Inter Market. This flag indicates if the order is a block order. A block order is characterized by 10000 shares or more or $200000 or more.Values : Y/N. This is not a mandatory field.
BlockbusterSizableActionCode	[0..1]	char	A = Allow I = Inhibit For trade reporting.
BlockbusterSizableActionTime	[0..1]	UTCTimestamp	Time of receipt of action input or expiration of review period.
BlockbusterSizableStartTime	[0..1]	UTCTimestamp	Entry time of the blockbuster or sizable trade.
BlockSeqNumber	[0..1]	SeqNum	Block Sequence Number.
BranchSeqNbr	[0..1]	SeqNum	Branch/Sequence Number associated with a particular order or trade.
BreakIndicator	[0..1]	char	B = only buyer has broken, S = only seller has broken, X = both buyer and seller have broken, L = broken through market center

Name	Mult.	Type	Description
BuyTradeControlNumber	[0..1]	String	Used for Nordic Trade Reporting, this tag will carry the trade control number for the buy side of the trade.
CheapECN	[0..1]	Boolean	For none directed orders, try accessing the CheapECN first.
ClearBrokerInd	[0..1]	char	The Clearing Brokers are those firms who will clear the trade. Valid values: A = Active S = Suspended
ClearingBroker	[0..1]	String	Clearing broker ID.
ClearingPrice	[0..1]	Price	Price inclusive of commissions.
ClearingVenue	[0..1]	String	string
ClosePxType	[0..1]	char	Type of Closing Price. Values: 1- Last executed price of morning session. 2- Last executed price of morining session's closing auction. 3- No trades during morning session (base price for reference). 4- Last execution price for day. 5- Last execution price of afternoon closing auction. 6- No trades during day (Price is used for reference).
CommitIdent	[0..1]	char	Commintment Indentifier. This field is populated with a 1-5 Alpha Numeric value on a Supermontage Intermarket execution report when an execution is effected with an ITS participant.
ComplaintCode	[0..1]	String	91 = block trade through 92 = locked market 93 = lock/ship 94 = pre open report 95 = quote error 96 = quote change 97 = resend comm. 98 = trade through 99 = why cancel
ComplResp	[0..1]	char	This is a Supermontage Intermarket flag. This is used to indicate the complaint ID (1-5 Alpha) to indicate the complaint you are responding to. This ID is obtained from NASDAQ market watch.
ContraBranchSeqNbr	[0..1]	String	8 chars. Required by OATS for trade reporting party QSR and AGU trades only. Does not apply to non-QSR or non-AGU entries.
ContraClearingAcct	[0..1]	String	The number of the clearing firm associated with the order entry firm. If you do not enter a number, then NASDAQ uses the default clearing number in the contra firm profile.
ContraOrderRestrictions	[0..1]	String	
ContraTradePA	[0..1]	char	Contra Trade PA. Valid values: A = agency, F = firm, P = principal, R = riskless

Name	Mult.	Type	Description
DelayedDisseminationInst	[0..1]	String	Used in Trade Report Entry to detail the length of time a trade report should be held before dissemination.
DeskTraderID	[0..1]	String	Contains desk/trader ID.
DisplaySize4	[0..1]	Qty	Number of shares to be displayed
DisseminationTime	[0..1]	UTCTimestamp	Time of trade dissemination, for trades which dissemination is delayed.
ExecBrokerInd	[0..1]	char	The Executing Brokers are those firms on either side who “own” the trade. Valid values: A = Active S = Suspended
ExecObjType	[0..1]	char	Further defines the type of execution report. Values: Q- Quote, O- Order, N- Negotiated, X- Exchange Reported, A- All
IndexCMV	[0..1]	Price	Adjusted base price market value.
IndexID	[0..1]	String	Index identifier.
IndexMode	[0..1]	char	State of the Index. Values: O – Open, N – Normal, C – Closed
IndexValue	[0..1]	Amt	Value of the Index.
IndustryCode	[0..1]	String	Industry classification
InhibitTradeIndicator	[0..1]	char	Valid values: B = Buy side clearing firm inhibited the trade S = Sell side clearing firm inhibited the trade blank = Neither clearing firm has inhibited the trade A = One or both clearing firms have allowed the trade, as required.
InternalExternal	[0..1]	char	Used to designate whether a trade being reported was executed on the exchange it is being reported to (Internal) or another exchange (External).
IntroBrokerInd	[0..1]	char	The Introducing Broker is the firm who gives-up another firm during the execution of the trade. Valid values: A = Active S = Suspended
LiqProvOnly	[0..1]	Boolean	Flag is used to specify a Summary/Liquidity provider only order.

Name	Mult.	Type	Description
LockedIn	[0..1]	char	A = if locked-in by acceptance, else sell control number; S = if locked-in by acceptance with short sale indication (sent to OE responsible party accepting the trade only); X = if locked-in by acceptance with short sale exempt indication (sent to OE responsible party accepting the trade only); L = to denote an auto locked in trade against the contra side; Z = to denote a split locked in trade against the contra side
LockedInStatus	[0..1]	char	Contains the current status of the locked in trade. Valid values:A = The trade is still locked in (by trade acceptance) because both trading parties' Break Trade transaction have not been received.M = The trade is still locked in (by trade matching) because both trading parties' Break Trade transactions have not been received.B = The locked in trade is effectively broken because both trading parties' Break Trade transactions have been received.
MajorClearingInd	[0..1]	char	Signifies that the CBID in the message is the MMID's major clearing firm. A self-clearing firm will always be denoted as major. Valid values: M = Major N = not a major arrangement
Margin	[0..1]	char	Values: 0 – None, 1 – Buy, 2 – Sell, 3 – Both(buy and sell)
MarketID1	[0..1]	char	Identifier for a group of securities. Values: A – Group A, B – Group B, C- Group C, D – Group D.
Marketsection	[0..1]	String	Identifies section of market.
MassCancelRequestType1	[0..1]	char	Indicates type of mass cancel. Values: 1 – All orders for Firm, 2 – All orders for a Symbol, 3 – All orders for a ClientID, 4 – All orders for a Side, 5 – All orders for a Symbol and ClientID, 6 – All orders for a Symbol, ClientID and Side, 7 – All orders for a ClientID and Side, 8 – All orders for a Symbol and Side.
MinorCtrlNbr	[0..1]	String	NASDAQ-assigned 10-char control number used to identify each one of the minor trades used for a M2 trade match with the major trade.
MVEntryType	[0..1]	char	Type of Market Movement statistics. Values: 1 – Most advanced, 2 – Most declined, 3 – Most active by volume, 4 – Most active by value, 5 – Most active by number of trades, 6 – cumulative volume

Name	Mult.	Type	Description
NetChg	[0..1]	PriceOffset	Change of Index with reference to previous index value.
NetChgDirection	[0..1]	char	Indicates the direction of the NetChg. Values: 0 – Plus tick, 1 – Zero Plus Tick, 2 – Minus Tick, 3 – Zero Minus Tick, 4 – No change.
NetPctChg	[0..1]	Percentage	Percentage value of the net change.
NetTradeLimitInd	[0..1]	char	Contains “M” when the dollar amount of this trade contributes to the MM’s Net Amount Traded (NAT) so as to exceed the MM’s Net Trade Limit (NTL), or “O” when the dollar amount of this trade contributes to the OE’s NAT so as to exceed the OE’s NTL.
NewCtrlNbr	[0..1]	int	NASDAQ-assigned control number that will be used to identify the new split trade created from the M2 trade match that resulted from splitting either the major trade or one of the minor trades. If there was no new trade created, this field will contain 0 (zero).
NoMQEntries	[0..1]	NumInGroup	Count of market quote entries to follow.
NoMVEntries	[0..1]	NumInGroup	Count of Market Movement entries to follow.
NonReportingGUID	[0..1]	String	MPID of give up on the non-trade reporting party side.
Notes	[0..1]	String	To be used for additional information.
NYSEDirectPlus	[0..1]	Boolean	DirectPlus eligible order. Route to DirectPlus if enabled and Requirements for DirectPlus are satisfied.
OrdFillType	[0..1]	char	Used to further describe OrdType. Values: 0 – Partial Fill, 1 – Immediate of Cancel
OrdStatusRequestType	[0..1]	char	Defines the search criteria. Values: 0 – ClOrdID, 1 – By Symbol and Side, 2 – By Symbol, 3 – All.
OrigBidSize	[0..1]	Qty	The original buy side quantity of the quote as known to a Firm when sending a modification request.
OrigLeavesQty	[0..1]	Qty	The original quantity of the order as known to the user when sending a modification request.
OrigOfferSize	[0..1]	Qty	The original price of the order as known to the firm when sending a modification request.
OrigPrice	[0..1]	Price	The original price of the order as known to the firm when sending a modification request.
OverrideFlag	[0..1]	Boolean	Valid values:Y = Override N = No override

Name	Mult.	Type	Description
ParValue	[0..1]	char	
PingAllECN	[0..1]	Boolean	Ping All ECN before sending the order to NYSE/ADOT.
PrevSesID	[0..1]	String	Id of previous trading session.
PxPctFlag	[0..1]	char	Values: P – Privious price, N – None.
QuoteAction	[0..1]	char	Describes the quote action to be taken. Values: A – Add, M- Modify, D – Delete.
QuoteRefID	[0..1]	String	Quote Identifier assigned by the exchange.
QuoteStatusReqType2	[0..1]	char	Defines search criteria for quotes. Values: 0 – QuoteID and Side, 1- Symbol and Side, 2 – Side, 3 – All.
RefreshSize	[0..1]	Qty	Indicates the quantity to which display size will be replenished from reserve size. Must be is shares, in a round lot multiple.
RegFeeFlag	[0..1]	String	Reserved for future use by Nasdaq.
RejectQty	[0..1]	Qty	Willl contain the quantity that was rejected
RelatedMarketCenter	[0..1]	String	NASD plans to amend Rule 6130 to require members to identify on transaction reports submitted to the TRF relating to clearing-only and other non-media entries, such as stepouts, reversals and riskless principal transactions, the market where the underlying transaction was reported, as applicable.
RelativeGTTLife	[0..1]	String	Life of GTT order rather than an expire time.
ReplyMsgCount	[0..1]	NumInGroup	Total count of messages making up reply.
ReportingGUID	[0..1]	String	MPID of give up on the trade reporting party side.
ReqID	[0..1]	String	Unique Id for the request assigned by requesting party.
ReserveSize	[0..1]	Qty	Indicates the quantity of the reserve size. Reserve size must be in shares either in round lot multiples or in mixed lots.
ResponsibilityInd	[0..1]	Boolean	The firm which takes responsibility for trade reporting functions. Valid values: Y = Yes N = No
RFQReferenceNo	[0..1]	String	Request for Quote reference number

Name	Mult.	Type	Description
RiskMgmtInd	[0..1]	char	Designates that the clearing relationship in this message is functionally Active. It also assigns responsibility to the correspondent or the clearing firm for the entry of all T+2 to T+N entries. Valid values for self-clearing firms are A, M, and D. Valid values: A = Active & correspondent cannot enter As of T+2 to T+N trades (except self-clearing) M = Active with Super-Cap Marker & correspondent cannot enter As of T+2 to T+N trades (except self-clearing) Y = Active & correspondent can enter As of T+2 to T+N trades (except self-clearing) N = Active with Super-Cap Marker, correspondent (non-self clearing) can enter As-of T+2 to T+N trades D = Deleted
SellTradeControlNumber	[0..1]	String	Used for Nordic Trade Reporting, this tag will carry the trade control number for the sell side of the trade.
SMAIQFlag	[0..1]	char	For Supermontage orders, this value is used to specify whether internalization is allowed on the order. Keep in mind that AIQ means anti-internalization.Valid Values: N – Internalize First. I – Do not internalize first but allow this order to match orders with the same MPID. Y – Never allow internalization.
SMAttribFlag	[0..1]	Boolean	For Supermontage orders, Indecates whether the order should be anonymous or not. If the tag is not present or if it is ‘N’ the order will be attributable. If the tag is ‘Y’ Supermontage will view the order as anonymous.
SMBnchdFlag	[0..1]	char	For Supermontage orders, 1 character keyword used to indicate bunched orders. The value if present should be ‘B’. This is passed back on execution reports.
SMPrImpFlag	[0..1]	Boolean	For Supermontage orders, a 1 character flag (Y/N) to indicate that price improvement is in effect. This field is passed back on execution reports.
SubMkt	[0..1]	String	Submarket code
ThinlyTradedFlag	[0..1]	Boolean	Values: Y – Yes, N – No.
TickSize2	[0..1]	PriceOffset	Minimum permitted price change.
TimestampCounterpart	[0..1]	UTCTimestamp	
TimestampOwn	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
TotalNumOfTrades	[0..1]	NumInGroup	Total number of trades.
TotalTurnover	[0..1]	Amt	Total turnover.
TradeCancelTime	[0..1]	UTCTimestamp	
TradeQty	[0..1]	Qty	Executed trade quantity.
TradeRepAvailInd	[0..1]	char	States denoting the extent of a firm's participation in Trade Reporting. Valid values: N = Not ready A = Available E = Effective Tomorrow U = Unavailable for technical reasons
TradeThruFlag	[0..1]	Boolean	The trade Through flag indicates if an execution in Supermontage Intermarket was traded through another market.Values : Y/N
TradeTypeFlag	[0..1]	char	Modifier flag. Values: V – VWAP, N – None.
TradeValue	[0..1]	Amt	Trade Value.
VersionID2	[0..1]	String	Version Identification in Block Header.
WaitPrimaryExchange	[0..1]	Boolean	Wait for the Primary Exchange to open before trading this order.

91 NationalQuotationBureau

Category: DataVendor

91.1 Message Functionality

List of user-defined fields for National Quotation Bureau.

91.2 Structure

Name	Mult.	Type	Description
BenchIDSource2	[0..1]	String	Identifies the class of associated alternative BenchSecurityID used to define the underlying benchmark for Spread to Benchmark quotes
BenchSecurityID	[0..1]	String	The security ID used to define the benchmark security in the Spread to Benchmark quote, further qualified by the BenchIDSource field which determines the identification system
BidPriceType	[0..1]	String	Determines the type of price contained in the quote message. A=actual (default); S=spread to benchmark; D=discount to yield; Y=yield to maturity; P=convertible spread to parity; V=convertible vs stock; OW=Offer wanted; U=unpriced
Coupon2	[0..1]	Percentage	Coupon rate of bond
FlatFlag	[0..1]	Boolean	Identifies a quote for a security which is traded flat N=No; Y=Yes
HedgeRatio2	[0..1]	float	Hedge ratio e.g. 70.00 indicating 70% of associated stock in relation to quoted stock
ItemID	[0..1]	SeqNum	A sequence identifier permitting a series of updates to be ordered in time
LockCrossFlag	[0..1]	Boolean	If set to Y, forces a price (quote or advertisement) to be accepted even if the price is out of range. N=No, default Y=Yes, force price to be accepted even if out of range.
MarketMakerID	[0..1]	String	The market maker ID to be shown against a quote
MarketMakerName1	[0..1]	String	Name of market maker

Name	Mult.	Type	Description
MaturityDate2	[0..1]	UTCDateOnly	The securities maturity date expressed as a single field rather than using the existing FIX fields of MaturityMonthYear and MaturityDay
MMLocation	[0..1]	String	Text describing a market maker location (i.e. geopraphic location and/or desk)
NegativeBidPxFlag	[0..1]	Boolean	If present and set to Y, indicates that the price held in the price field (BidPx) should be treated as a negative value. N=No, the BidPx price is a positive value Y=Yes, the BidPx price is a negative value
NegativeOfferPxFlag	[0..1]	Boolean	If present and set to Y, indicates that the price held in the price field (OfferPx) should be treated as a negative value. N=No, the OfferPx price is a positive value Y=Yes, the OfferPx price is a negative value
NQBIssuerID	[0..1]	String	Used to track securities from the same issuer
NQBSecurityID	[0..1]	String	A unique ID for security, issued by NQB
OfferPriceType	[0..1]	String	Determines the type of price contained in the quote message. A=actual (default), S=spread to benchmark, D=discount to yield, Y=yield to maturity, P=convertible spread to parity, V=convertible vs. stock, BW=Bid wanted, BW U=unpriced
OpenFlag	[0..1]	Boolean	Indicates if Trader at Market Maker is open for trading or closed. Only quotes of open Traders should be considered live.
OTCBBFlag	[0..1]	Boolean	Indicates whether a Quote in the EQS is from the OTCBB N=Not from the OTCBB Y=From the OTCBB
PiggybackFlag	[0..1]	Boolean	Indicates if a security is qualified as 15c12-11 “Piggyback” exempt: Y=Yes; N=No
PurgeMessageCount	[0..1]	int	Total number of messages that were sent during a purge
PurgeReason	[0..1]	char	Indicates the reason for a database purge: 1=refresh at start of day; 2=as requested
PurgeSequenceNumber	[0..1]	SeqNum	A unique sequence number present in application messages during a purge, enabling Vendors to track progress of the purge.
PurgeStatusFlag	[0..1]	Boolean	N=purge starting, vendor should purge the database; Y=purge complete

Name	Mult.	Type	Description
Service	[0..1]	String	Indicates the NQB service under which a security is quoted. OP=Pink Sheets OY=Yellow Sheets OPL=Partnership Sheets OG=Global Quote
ShortName	[0..1]	String	Short name of security
StateOrCountry	[0..1]	String	For a US address specifies the state. For non-US address specifies the country
Telephone1	[0..1]	String	A phone number
Telephone2	[0..1]	String	A phone number
TraderID2	[0..1]	String	Identifies a trader
TradingSuspendFlag	[0..1]	Boolean	Indicates if trading in the security has been halted for any reason: Y=Yes; N=No
UndSecurityExchange	[0..1]	String	Qualifies the UndSymbolID (UndSymbolID, UndSymbolSfx) supplied to define the symbol as issued by what exchange.
UndStockPrice	[0..1]	Price	The stock price of the underlying security for convertible spread to parity and convertible vs. stock quotes.
UndSymbol	[0..1]	String	Contains the security symbol for the underlying security of convertible securities for convertible spread to parity and convertible vs. stock quotes. The symbol is further qualified by the UndSymbolSfx and UndSecurityExchange fields.
UndSymbolSfx	[0..1]	String	Additional information about the underlying security (e.g. preferred, wts, etc.) underlying the quote, with an absence of the field indicating common for equities.
UnsolicitedFlag	[0..1]	Boolean	Indicates if the quote is to be treated as solicited or unsolicited: Y=Unsolicited agency order, N=Principal or Solicited Agency
UpdateType	[0..1]	char	Indicates the nature of a ‘database update’ message: 1=Update; 2=New; 3=Delete
USFirmFlag	[0..1]	Boolean	Indicates if the firm is resident in the US for the purpose of quotes generated by its traders. Y=Yes, a US based firm, N=N, a non US firm

92 NationalSecuritiesCompany

Category: InvestmentManager

92.1 Message Functionality

List of user-defined fields for National Securities Company.

92.2 Structure

Name	Mult.	Type	Description
IsShortCover	[0..1]	Boolean	Boolean: Decclare if the order is a short cover order (or not).

93 Nomura

Category: Bank

93.1 Message Functionality

List of user-defined fields for Nomura.

93.2 Structure

Name	Mult.	Type	Description
DarkBlockLimitPrice	[0..1]	Price	valid limit price for dark block posting
ExecInst	[0..1]	MultipleCharValue	Same as ExecInst (tag 18). Added as a user-defined field in case ExecInst cannot be used.
MaxDeltaNeutrality	[0..1]	Percentage	The percentage change in long position minus the percentage change in short position has to be less than this value.
MinAnytimeQty	[0..1]	Qty	Minimum anytime fill quantity on an order, for subsequent fills. Works alongside tag 110 as MinQty (which effectively acts as minimum initial quantity).
MinDeltaNeutrality	[0..1]	Percentage	The percentage change in long position minus the percentage change in short position
MinLeavesQty	[0..1]	Qty	Minimum order quantity to be left on an order. Potential fills which take LeavesQty (tag 151) below this value will not be executed.
RemainingPortfolioNetDeltaMax	[0..1]	int	for portfolio strategies, this field would indicate the max delta in dollar terms for the remaining portfolio
RemainingPortfolioNetDeltaMin	[0..1]	int	for portfolio strategies, this field would indicate the min delta in dollar terms for the remaining portfolio
SchedulingDays	[0..1]	int	No. of days for which a trade is scheduled to trade
TargetVolumeReference	[0..1]	Qty	The target volume specification to be used in reference to primary market volume profile, or primary plus alternate market volume profiles
TradingPortfolioNetDeltaMax	[0..1]	int	for portfolio strategies, this field would indicate the max delta in dollar terms for the overall portfolio

Name	Mult.	Type	Description
TradingPortfolioNetDeltaMin	[0..1]	int	for portfolio strategies, this field would indicate the min delta in dollar terms for the overall portfolio
TriggerQtyADVPct	[0..1]	Percentage	Strategy trigger quantity specified as a percentage of ADV.
TriggerQtyNotional	[0..1]	Amt	Strategy trigger quantity specified as a notional value in local currency.
TriggerQtyOrderPct	[0..1]	Percentage	Strategy trigger quantity specified as a percentage of the order size.

94 Novita

Category: Bank

94.1 Message Functionality

List of user-defined fields for Novita.

94.2 Structure

Name	Mult.	Type	Description
OrderSequence	[0..1]	int	Counter of order changes

95 OMGroup

Category: InvestmentManager

95.1 Message Functionality

List of user-defined fields for OM Group.

95.2 Structure

Name	Mult.	Type	Description
BidVolLimit	[0..1]	String	
BidVolMultiplier	[0..1]	int	Bid Volume Multiplier for an Improvement QuoteInteger
DepositoryID	[0..1]	String	Clearing house security ID
DepositoryIDSource	[0..1]	char	Type of Clearing house security ID: =1 (CUSIP) =2 (SEDOL) =4 (ISIN)String
ExchangeQuoteID	[0..1]	String	Quote ID returned from exchange
ExchangeSymbolName	[0..1]	String	Symbol name used to identify instrument on a local exchange.
ExchangeTradingStatus	[0..1]	String	The trading status of stocks listed on 'other' exchanges.
JIWAYTradingStatus	[0..1]	String	Indicates the current trading status of stocks listed on the Jiway Exchange.
LockStatus	[0..1]	Boolean	Indicates whether an order is locked (temporarily) on the orderbook.Boolean
NoTickBands	[0..1]	NumInGroup	Number of tick bands in the following repeating group.Integer
OfferVolLimit	[0..1]	int	Offer Volume Limit for an Improvement QuoteInteger
OfferVolMultiplier	[0..1]	int	Offer Volume Multiplier for an Improvement QuoteInteger
OrderBookID	[0..1]	String	The identity of a market place partition.String
OrderMaxValue	[0..1]	Price	Maximum order valuePrice
OrderMinValue	[0..1]	Price	Minimum order valuePrice
OrdStatusReqType	[0..1]	Boolean	Discriminates between a standard Order Status Request (=0), and a non-standard Trade History query (=1)

Name	Mult.	Type	Description
QuoteStatusReqType1	[0..1]	char	Discriminates between a Price Quote Status Request (=0), and an Improvement Quote Status Request (=1).Char
SecuritySuspended	[0..1]	Boolean	Indicates whether the security is suspended from tradingBoolean
SettlDate	[0..1]	UTCDateOnly	The settlement date for a trade.UTCDateOnly
TickBandHigh	[0..1]	Price	Tick band high pricePrice
TickBandLow	[0..1]	Price	Tick band low pricePrice
TickBandType	[0..1]	char	Tick band type: =1 (DAY orders) =2 (quotes and IOC orders)Char
TickSize1	[0..1]	Price	Tick sizePrice
TradeMode	[0..1]	char	Trade type. =1 (Standard. The trade is a normally registered trade). Other values (2-8) reserved for future use.Char
TradeSequence1	[0..1]	int	When the deal is created during the day:=2 (trade entered by operations/administration staff) =101 (normal trading) =102 (traded out of sequence; used for trades that have been hedged)Integer
TradingSessionID2	[0..1]	String	The identity of a group of instruments which share trading session characteristics, e.g. when their state changes from Waiting to TradingString

96 OMX

Category: Exchange

96.1 Message Functionality

List of user-defined fields for OMX.

96.2 Structure

Name	Mult.	Type	Description
AskMarketSize	[0..1]	Qty	Aggregated quantity of Ask market orders.
BidMarketSize	[0..1]	Qty	Aggregated quantity of Bid market orders.
NoOfMarketMakers	[0..1]	NumInGroup	The number of Market Makers that are quoting in the series on the side with the largest number of quotes.
SendingTimeJavaEpoch	[0..1]	int	Time when the message is sent. 64-bit integer expressing the number of milliseconds since midnight January 1, 1970.
SeriesNumber	[0..1]	int	16-bit Integer identifying the Series. Used together with the UnderlyingNumber (5295) to uniquely identify a Series.
UnderlyingNumber	[0..1]	int	16-bit Integer identifying the Underlying

97 ObjectTrading

Category: SoftwareVendor

97.1 Message Functionality

List of user-defined fields for Object Trading.

97.2 Structure

Name	Mult.	Type	Description
Reserved86	[0..1]	String	
Reserved87	[0..1]	String	
Reserved88	[0..1]	String	
Reserved89	[0..1]	String	
Reserved90	[0..1]	String	
Reserved91	[0..1]	String	

98 Omgeo

Category: MarketInfrastructure

98.1 Message Functionality

List of user-defined fields for Omgeo.

98.2 Structure

Name	Mult.	Type	Description
AllocConfirmErrorParamFlag	[0..1]	Boolean	This is a flag to indicate the presence of one or multiple error parameter(s). This flag is specific for the Allocation or Confirmation trade.
BlockErrorParamFlag	[0..1]	Boolean	This is a flag to indicate the presence of one or multiple error parameter(s). This flag is specific for the Block trade.
OmgeoAlertCountryCode	[0..1]	String	Omgeo ALERT specific field. Used for ALERT settlement instruction lookup. Codes are not ISO country codes.
OmgeoAlertMethodType	[0..1]	char	Omgeo ALERT specific field. The ALERT clearing method type, used for ALERT settlement instruction lookup.
OmgeoAlertSecurityType	[0..1]	char	Omgeo ALERT specific field. The ALERT security type code used for ALERT settlement instruction lookup.
OmgeoAlertSettlementModelName	[0..1]	String	The ALERT Settlement Model Name used for ALERT settlement instruction lookup.
OmgeoAllSecurityTypeGroups	[0..1]	Boolean	Omgeo CTM FIX Interface specific field. Used in the query message to query for ALL asset classes (Security Type Groups). Value: Boolean – Y/N
OmgeoAlternateCurrency	[0..1]	Currency	Omgeo CTM FIX Interface specific field. Alternate Currency code corresponding to the Alternate Cash Account of IM with the Custodian as defined by Omgeo ALERT SSI.
OmgeoBlockChargesOrTaxesAmount	[0..1]	Amt	Amount associated with the Block level Charge or Tax type.
OmgeoBlockChargesOrTaxesCurrency	[0..1]	Currency	Currency associated with the Block level Charge or Tax type.

Name	Mult.	Type	Description
OmgeoBlockChargesOrTaxesType	[0..1]	char	Field identifying the Block level Charge or Tax type.
OmgeoBlockCommissionAmount	[0..1]	Amt	The amount of commission, drawdown or other reduction from or in addition to the deal price. When commissions are specified as percentages, CTM multiplies the value entered by 0.01.
OmgeoBlockCommissionCurrency	[0..1]	Currency	Currency of the amount indicated in the Omgeo block commission amount field. ISO codes used.
OmgeoBlockCommissionType	[0..1]	String	The commission type. Allowed values are EXEC (executing broker's commission), LOCO (local broker's commission), SPCN (special concessions) and TCOM (total commissions).
OmgeoBlockSettlementIndicator	[0..1]	Boolean	Flag/Indicator (Y – only) which specifies whether a given allocation was eligible for Block Settlement.
OmgeoBrokerCapacity	[0..1]	char	Broker Capacity on a trade.
OmgeoBrokerCountryOfIssue	[0..1]	Country	Omgeo CTM specific field. Indicates CountryOfIssue as entered by the executing broker.
OmgeoBrokerIDSource	[0..1]	String	Omgeo CTM specific field. Indicates the IDSource as entered by the executing broker.
OmgeoBrokerRegMembership	[0..1]	char	Enumeration for Regulatory Memberships: 1=SIPC, 2=FINRA.
OmgeoBrokerRestrictions	[0..1]	char	Indicates restrictions on a Broker confirm trade. Following are the enumerations: 1 = Program Trade 2 = Index Arbitrage 3 = Non-Index Arbitrage 4 = Competing Market Maker 5 = Acting as Market Maker or Specialist in the security 6 = Acting as Market Maker of Specialist in the underlying security of a derivative security 7 = Foreign Entity (of foreign government or regulatory jurisdiction) 8 = External Market Participant 9 = External Inter-connected Market Linkage A = Riskless Arbitrage
OmgeoBrokerSecurityID	[0..1]	String	Omgeo CTM specific field. The SecurityID as entered by the executing broker.
OmgeoBySideCompleteIndicator	[0..1]	Boolean	This field tells client that the trade requires no further action on their side, meaning if the Trade Side is NOT MATCH AGREED (NMAG) then some condition on the counterparty side of the trade is preventing it from going to MATCH AGREED (MAGR)
OmgeoCommissionReason	[0..1]	String	The commission reason code at the Block level.

Name	Mult.	Type	Description
OmgeoCommissionSharingType	[0..1]	String	Used inside the BrokerOfCredit/Directed Commission Nested Party to indicate type of commission sharing. Allowed values are: CLDI (client directed); SOFT (soft dollar); STEP (step out trade); STPI (step in trade).
OmgeoCommSharingBasisIndicator	[0..1]	String	This field identifies the commission sharing basis under which the trade was executed. Allowable values are: PERC(percent); FLAT(flat rate); or PERU(rate per share)
OmgeoCompleteStatus	[0..1]	String	Omgeo CTM specific field. Indicates the complete status.
OmgeoConfirmCommissionReason	[0..1]	String	Omgeo CTM FIX interface specific field. Omgeo Commission Reason Code at the Confirmation level.
OmgeoConfirmCommissionType	[0..1]	String	Omgeo CTM FIX interface specific field. Omgeo Commission type at the Confirmation level.
OmgeoContinuationString	[0..1]	Boolean	Indicator to get more records when querying. Valid Values: Y/N.
OmgeoCounterpartyTradeSideID	[0..1]	String	Omgeo CTM assigned Counterparty Tradeside ID.
OmgeoCptyAlertCountryCode	[0..1]	String	Omgeo specific field used for Counterparty ALERT SSI lookup.
OmgeoCptyAlertMethodType	[0..1]	String	Omgeo specific field used for Counterparty ALERT SSI lookup.
OmgeoCptyAlertSecurityType	[0..1]	String	Omgeo specific field used for Counterparty ALERT SSI lookup.
OmgeoCptySettlInstSourceInd	[0..1]	String	Indicates the source of Counterparty Settlement Instructions. Valid values: MANI = Manual entry ALRT = ALERT database
OmgeoCurrSettlInstructionNum	[0..1]	String	This corresponds to the Current Settlement Instruction Number for a Dependent/Omnibus Allocation. This field corresponds to the SWIFT SETT code.
OmgeoDeliveryChannel	[0..1]	String	Part of the TPMessageDelivery composite, this field contains the delivery channel parameter for the third party destination profile for this notification.
OmgeoDisclosureIndicator	[0..1]	Boolean	Indicator (Y/N) for certain Disclosures namely Other Remuneration, Odd Lot Differential and Asset Backed.

Name	Mult.	Type	Description
OmgeoDisclosureStatement	[0..1]	String	10b-10 field to capture the Disclosure/Disclaimer statement.
OmgeoDisclosureType	[0..1]	char	Enumeration for 10b-10 Disclosure Statement : 1 = Other Remuneration, 2 = Odd Lot, 3 = Order Flow, 4 = Redemption, 5 = Asset backed.
OmgeoEBVersionOfTradeSide	[0..1]	String	This field is present only on response messages to help the Executing Broker determine if the trade information they are currently receiving is in sync with the prior version of the trade information they may have retrieved.
OmgeoErrorFIXTag	[0..1]	int	FIX Tag which was cause of error at the Block level.
OmgeoErrorKey	[0..1]	String	Omgeo CTM specific field. An identifier representing the error message.
OmgeoErrorParamValue	[0..1]	String	Omgeo CTM FIX Interface specific field. This field would give the detailed value for an ErrorParameter of Type=Value for a Block trade.
OmgeoErrorText	[0..1]	String	Omgeo CTM specific field. A human-readable description of the error.
OmgeoErrorXPath	[0..1]	String	Omgeo CTM specific field. The XPath of the CTM field, which caused the error.
OmgeoFXDealCurrencyCode	[0..1]	String	Allows the user to instruct the recipient of a settlement instruction to perform an FX deal.
OmgeoGoodThroughDateTime	[0..1]	UTCTimestamp	Used to indicate on a query response all records retrieved till a certain time when the response was returned.
OmgeoHeaderFooterFormat	[0..1]	String	Part of the TPMessageDelivery composite, this is the header footer format parameter for the third party destination profile for this notification.
OmgeoIMVersionOfTradeSide	[0..1]	String	This field is present on response messages to help the Instructing Party determine if the trade information they are currently receiving is in sync with the prior version of the trade information they may have retrieved.
OmgeoIndividualErrorFIXTag	[0..1]	int	FIX Tag which was cause of error at the confirm level.
OmgeoIndividualErrorKey	[0..1]	String	Omgeo CTM specific field. An identifier representing the error message.

Name	Mult.	Type	Description
OmgeoIndividualErrorParamValue	[0..1]	String	Omgeo CTM FIX Interface specific field. This field would give the detailed value for an ErrorParameter of Type=Value for an Allocation/Confirmation trade.
OmgeoIndividualErrorText	[0..1]	String	Omgeo CTM specific field. A human-readable description of the error.
OmgeoIndividualErrorXPath	[0..1]	String	Omgeo CTM specific field. The XPath of the CTM field, which caused the error.
OmgeoInitialMarginAmount	[0..1]	Amt	Omgeo CTM FIX Interface specific field. This field indicates the Initial Margin Amount.
OmgeoInitialMarginTypeCode	[0..1]	String	Omgeo CTM FIX Interface specific field. This field defines the Initial Margin Type.
OmgeoL2MatchingProfileName	[0..1]	String	Omgeo CTM specific field. Specifies the name of the L2 matching profile.
OmgeoMarkupMarkdown	[0..1]	Amt	Amount of MarkUp/MarkDown
OmgeoMatchAgreedStatus	[0..1]	String	Omgeo CTM specific field. Indicates the trade is matched at the trade level and trade details, is complete and has no errors.
OmgeoMessageFormat	[0..1]	String	Part of the TPMessageDelivery composite, this is the message format parameter for the third party destination profile for this notification.
OmgeoMinLastUpdateDateTime	[0..1]	UTCTimestamp	Used for querying to get all details from last time the query was executed.
OmgeoMoreFlag	[0..1]	Boolean	Indicates in the query response if there are additional records when querying. Valid Values: Y/N.
OmgeoNoBlockChargesOrTaxes	[0..1]	NumInGroup	Number of repeating groups of Charge or Tax types at the Block level.
OmgeoNoBlockCommissions	[0..1]	NumInGroup	This field indicates the number of block commission groups that are provided on the message.
OmgeoNoDisclosures	[0..1]	NumInGroup	Number of repeating groups of 10b-10 Disclosure Statement.
OmgeoNoErrorParameter	[0..1]	NumInGroup	Omgeo CTM FIX Interface specific field. A Composite of fields used to denote the Number of Error Parameters and their details for a Block trade.
OmgeoNoErrors	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups of block-level errors.

Name	Mult.	Type	Description
OmgeoNoFieldComparisons	[0..1]	NumInGroup	Number of repeating groups of Block level Field Comparisons.
OmgeoNoIndividualErrorParameter	[0..1]	NumInGroup	Omgeo CTM FIX Interface specific field. A Composite of fields used to denote the Number of Error Parameters and their details for a Allocation/Confirmation trade.
OmgeoNoIndividualErrors	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups of allocation account-level errors.
OmgeoNoIndividualFieldComparison	[0..1]	NumInGroup	Number of repeating groups of Confirmation level Field Comparisons.
OmgeoNoRegMemberships	[0..1]	NumInGroup	Number of repeating groups of Regulatory Membership.
OmgeoNoSecurityTypeGroups	[0..1]	NumInGroup	Omgeo CTM FIX Interface specific field. This field denotes the Number of OmgeoSecurityTypeGroup.
OmgeoNoSettlTransCondIndicators	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating OmgeoSettlementTransactionIndicator entries.
OmgeoNoSWIFTDifferences	[0..1]	String	
OmgeoNoTDBusinessExceptionCodes	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups for TradeDetail business exceptions.
OmgeoNoTDL2FieldsSameValueEval	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups of (maximum of 40) trade detail L2 fields and the field’s same value evaluation.
OmgeoNoTDWorkflowModifier	[0..1]	NumInGroup	This would specify the Number of OmgeoTDWorkflowModifier which could be present within this NumInGroup field
OmgeoNoThirdPartyData	[0..1]	NumInGroup	This field indicates the number of Third Party Data blocks that are provided on the message.
OmgeoNoTLBusinessExceptionCodes	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups for business exceptions
OmgeoNoTLL2FieldsSameValueEval	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating groups of (maximum of 40) trade level L2 fields and the field’s same value evaluation
OmgeoNoTLWorkflowModifier	[0..1]	NumInGroup	This would specify the Number of OmgeoTLWorkflowModifier which could be present within this NumInGroup field
OmgeoNoTradeTransCondIndicators	[0..1]	NumInGroup	Omgeo CTM specific field. Number of repeating OmgeoTradeTransactionIndicator entries.
OmgeoNoWorkflowType	[0..1]	int	Omgeo specific field which would specify the number of OmgeoTLWorkflowType.

Name	Mult.	Type	Description
OmgeoOmnibusExpected	[0..1]	Boolean	Flag/Indicator which indicates that the client would be submitting an omnibus allocation for the given block trade.
OmgeoPlaceOfSafekeeping	[0..1]	String	Omgeo CTM specific field. Place where to the best of the fund manager’s knowledge, its securities are or should be kept (before settlement of a delivery or after settlement of a receive instruction).
OmgeoPlaceOfSafekeepingPlace	[0..1]	String	Omgeo specific field. Indicates whether BIC provided is for a Custodian NCSD, ICSD or Shares Held Elsewhere. Valid values: CUST NCSD ICSD SHHE
OmgeoPlaceOfSafekeepingType	[0..1]	String	Omgeo CTM specific field. Indicates type of PSAFE value being provided: BIC or Country Code. Valid values: BIC COUN
OmgeoPlaceOfSafekeepingValue	[0..1]	String	Omgeo CTM specific field. Indicates the PSAFE value. Will be either a BIC or an ISO Country Code.
OmgeoPoolReference	[0..1]	String	This is the common Pool Reference Number which links the Omnibus allocation with its dependents.
OmgeoPremiumAmount	[0..1]	Amt	Omgeo CTM FIX Interface specific field. The amount paid by the buyer to the seller of the contract. This amount is calculated from the execution price and the number of contracts.
OmgeoRejectComponentFlagAlloc	[0..1]	String	Omgeo CTM specific field. Indicates an allocation has been rejected.
OmgeoRejectComponentFlagBlock	[0..1]	Boolean	Omgeo CTM specific field. Indicates a Block has been rejected.
OmgeoSecurityTypeGroup	[0..1]	String	Omgeo CTM FIX Interface specific field. This field is used to denote the SecurityTypeGroup (Asset Class).
OmgeoSettlementViewIndicator	[0..1]	Boolean	Omgeo CTM specific field. Indicates whether an Allocation Report represents a Settlement view or describes a status change.
OmgeoSettlInstProcNarrative	[0..1]	String	This field would hold the entire SSI provided by Investment Manager or Executing Broker if 9048 or 7512=MANI
OmgeoSettlInstrSourceIndicator	[0..1]	String	Omgeo CTM specific field. Indicates the source of settlement instructions. If not present, settlement instructions will not be enriched and manual settlement instructions included in the message will not be processed.

Name	Mult.	Type	Description
OmgeoSettlTransCondIndicator	[0..1]	String	Omgeo CTM specific field. Indicates the bargain conditions for the trade.
OmgeoShowHiddenFieldsIndicator	[0..1]	Boolean	Omgeo CTM specific field. An indicator for hiding data from the counter party.
OmgeoSWIFTBuyerSeller	[0..1]	String	
OmgeoSWIFTDifferenceFlag	[0..1]	String	
OmgeoSWIFTDifferences	[0..1]	String	
OmgeoSwiftFieldName	[0..1]	String	
OmgeoSwiftNewValue	[0..1]	String	
OmgeoSwiftOldValue	[0..1]	String	
OmgeoSwiftTagQualifier	[0..1]	String	
OmgeoTDBusinessExceptionCode	[0..1]	char	Omgeo CTM specific field. A reason code for TradeDetail business exceptions.
OmgeoTDCancelText	[0..1]	String	Omgeo CTM FIX interface specific field. This would have any Cancel Reason Text at the Confirmation level.
OmgeoTDErrorSeverity	[0..1]	String	Severity of the Asynchronous Error for the Broker's Confirmation trade. Valid values are: INFO, WARN and FATL.
OmgeoTDErrorStatus	[0..1]	String	Status of Asynchronous Error for the Broker's Confirmation trade. Valid values are: OPEN (Open) and CLSD (Closed).
OmgeoTDExecutingBrokerValue	[0..1]	String	Executing Broker's value of the Confirmation level L2 Matching field.
OmgeoTDFieldLevelL2MatchRule	[0..1]	String	Investment Manager set matching rule of the Allocation/Confirmation level L2 Matching field.
OmgeoTDFieldLevelMatchRule	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule for an Allocation/Confirmation trade.
OmgeoTDFieldLevelMatchStatus	[0..1]	String	Match status of the Confirmation level L2 Matching field.
OmgeoTDFieldMatchRuleDescription	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule description for an Allocation/Confirmation trade.
OmgeoTDFieldName	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes L1/L2 Field Name for an Allocation/Confirmation trade.
OmgeoTDHighestErrorSeverity	[0..1]	char	Omgeo CTM specific field. The highest Error Severity code within the Trade detail.

Name	Mult.	Type	Description
OmgeoTDInstructingPartyValue	[0..1]	String	Investment Manager's value of the Allocation level L2 matching field.
OmgeoTDISITCRejectReasonCode	[0..1]	String	ISITC Reject Reason Code while rejecting a Confirm trade.
OmgeoTDL2FieldName	[0..1]	String	Omgeo CTM specific field. Name of L2 Field.
OmgeoTDL2SameValue	[0..1]	String	Omgeo CTM specific field. Indicates if the value of the OmgeoTDL2FieldName supplied by the Broker is the same as the value supplied by the Investment Manager.
OmgeoTDMatchStatus	[0..1]	String	Match Status of the Confirmation/Allocation trade.
OmgeoTDMessageFieldType	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes the Field Type – i.e. L1 (Pairing) or L2 (Matching) for a Allocation/Confirmation trade.
OmgeoTDRejectDateTime	[0..1]	UTCTimestamp	DateTime at which the Confirmation trade is rejected.
OmgeoTDRejectText	[0..1]	String	Omgeo CTM FIX interface specific field. This would have any Reject Reason Text at the Confirmation level.
OmgeoTDSAFECUST	[0..1]	String	Omgeo CTM specific field. Indicates the SWIFT BIC of a global custodian bank, where the security will be safekept.
OmgeoTDSAFEICSD	[0..1]	String	Omgeo CTM specific field. Indicates the SWIFT BIC of an international central securities depository, where the security will be safekept.
OmgeoTDSAFENCSD	[0..1]	String	Omgeo CTM specific field. Indicates the SWIFT BIC of the national central security depository, where the security will be safekept.
OmgeoTDSAFESHHE	[0..1]	String	Omgeo CTM specific field. Text that indicates that the shares to be safekept will be held elsewhere.
OmgeoTDVersionOfTradeComponent	[0..1]	int	Indicates the version number of a Confirm Trade.
OmgeoTDWorkflowModifier	[0..1]	String	Omgeo specific field which would define the Workflow Modifier of the Allocation/Confirmation trade as determined by CTM.
OmgeoTDWorkflowType	[0..1]	String	Omgeo specific Allocation/Confirmation level field which would define the Workflow Type of that Allocation/Confirmation as been determined by CTM.
OmgeoThirdPartyCreatedAt	[0..1]	String	

Name	Mult.	Type	Description
OmgeoThirdPartyDetail	[0..1]	component	This composite is present only if notifications are sent from a third party. This composite consists of ThirdPartyDetailStatus, ThirdPartyDetailStatusTime, ThirdPartySummaryStatus, ThirdPartyHighestErrorSeverity, ThirdPartyError, and ThirdPartySourceSettingAgentFro mMessage
OmgeoThirdPartyDetailStatus	[0..1]	String	Part of the ThirdPartyDetailStatus composite, this field indicates the status values when TPNotificationType is THRD.
OmgeoThirdPartyDetailStatusTime	[0..1]	UTCTimestamp	Part of the ThirdPartyDetailStatus composite, this field contains the most recent date and time change for ThirdPartyDetailStatus.
OmgeoThirdPartyError	[0..1]	component	This composite contains errors generated during the third party eligibility and third party validation process. It consists of ErrorId, ErrorSeverity, and ErrorText.
OmgeoThirdPartyName	[0..1]	String	The actual name of the organization
OmgeoThirdPartyRole	[0..1]	String	Type of third party being identified
OmgeoThirdPartyStatus	[0..1]	String	The status of communication with the third party
OmgeoThirdPartyStatusTime	[0..1]	UTCTimestamp	The time the third party status was assigned to the allocation by Central Trade Manager (CTM)
OmgeoThirdPartySummaryStatus	[0..1]	String	Part of the ThirdPartyDetail composite, this field contains a roll up status of all underlying notifications generated when a third party detail is released for notification. This field is absent if the investment manager is not subscribed to Omgeo CTM Third Party Notification – MAGR.
OmgeoThirdPartyType	[0..1]	String	This field identifies the type of format used to identify the party
OmgeoThirdPartyValue	[0..1]	String	Identity of the party specified as a character string
OmgeoTimeZoneIndicator	[0..1]	String	Omgeo defined Timezone Indicator.
OmgeoTLAccruedInterestAmount	[0..1]	Amt	Used to specify the interest accrued for the entire trade. Values of amount are limited to 16 decimal places. The precision is determined by the corresponding currency type.
OmgeoTLAccruedInterestCurrency	[0..1]	Currency	The currency associated with the total accrued interest amount. This field determines precision of the corresponding amount field.

Name	Mult.	Type	Description
OmgeoTLBusinessExceptionCode	[0..1]	char	Omgeo CTM specific field. A reason code for business exceptions.
OmgeoTLErrorSeverity	[0..1]	String	Severity of the Asynchronous Error for the Broker's Block trade. Valid values are: INFO, WARN and FATL.
OmgeoTLErrorStatus	[0..1]	String	Status of Asynchronous Error for the Broker's Block. Valid values are: OPEN (Open) and CLSD (Closed).
OmgeoTLExecutingBrokerValue	[0..1]	String	Match status of the Block level L2 matching field.
OmgeoTLExpected	[0..1]	Boolean	Omgeo specific field which would indicate that whether CTM FIX clients would like to send a Block trade or would want CTM to construct the Block (pseudo-block) trade for them.
OmgeoTLFieldLevelL2MatchRule	[0..1]	String	Investment Manager set matching rule of the Block level L2 matching field.
OmgeoTLFieldLevelMatchRule	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule for a Block trade.
OmgeoTLFieldLevelMatchStatus	[0..1]	String	Match status of the Block level L2 matching field.
OmgeoTLFieldMatchRuleDescription	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule description for a Block trade.
OmgeoTLFieldName	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes L1/L2 Field Name for a Block trade.
OmgeoTLHighestErrorSeverity	[0..1]	char	Omgeo CTM specific field. Indicates the severity of an error against the trade level (i.e., the block).
OmgeoTLInstructingPartyValue	[0..1]	String	Investment Manager's value of the Block level L2 Matching field.
OmgeoTLISITCRejectReasonCode	[0..1]	String	ISITC Reject Reason Code while rejecting a Block trade.
OmgeoTLL2FieldName	[0..1]	String	Omgeo CTM specific field. Name of L2 Field.
OmgeoTLL2SameValue	[0..1]	String	Omgeo CTM specific field. Indicates if the value of the OmgeoTLL2FieldName supplied by the Broker is the same as the value supplied by the Investment Manager.
OmgeoTLMatchStatus	[0..1]	String	Omgeo CTM specific field. Indicates the match status at the trade level.
OmgeoTLMessageFieldType	[0..1]	String	Omgeo CTM FIX Interface specific field. Denotes the Field Type – i.e. L1 (Pairing) or L2 (Matching) for a Block trade.

Name	Mult.	Type	Description
OmgeoTLRejectDateTime	[0..1]	UTCTimestamp	DateTime at which the Block trade is rejected.
OmgeoTLRejectText	[0..1]	String	Omgeo CTM FIX interface specific field. This would have any Reject Reason Text at the Block level.
OmgeoTLVersionOfTradeComponent	[0..1]	int	Indicates the version number of a Block trade.
OmgeoTLWorkflowModifier	[0..1]	String	Omgeo specific field which would define the Workflow Modifier of the Block trade as been determined by CTM.
OmgeoTLWorkflowType	[0..1]	String	Omgeo specific Block level field which would define the Workflow Type of the Block trade as been determined by CTM.
OmgeoTotSettlInstructionNum	[0..1]	int	This corresponds to the Total Number of Settlement Instructions for a specific Omnibus Allocation. This field corresponds to the SWIFT TOSE code.
OmgeoTPAssignedID	[0..1]	String	The identifier assigned to the allocation by the third party upon receipt
OmgeoTPAssignedTime	[0..1]	UTCTimestamp	Date and time when the Omgeo Third Party generated the message.
OmgeoTPHighestErrorSeverity	[0..1]	char	Part of the ThirdPartyDetail composite, this field contains the highest error severity of ThirdPartyErrors.
OmgeoTPMessageDelivery	[0..1]	component	This composite contains information about the third party DeliveryChannel, MessageFormat,and HeaderFooterFormat.
OmgeoTPNErrorID	[0..1]	String	A unique identifier for each error on a given trade component.
OmgeoTPNErrorSeverity	[0..1]	char	This field represents the significance of the synchronous and asynchronous errors.
OmgeoTPNErrorText	[0..1]	String	This field describes the error code.
OmgeoTPNotificationType	[0..1]	String	If ThirdPartyData composite is created for CDS, this field contains DEPO; if created for third party, it contains THRD.
OmgeoTPReason	[0..1]	String	A free form text field for communication of additional information from the third party to Central Trade Manager (CTM)
OmgeoTPSourceSettlingAgentFrmMsg	[0..1]	String	Part of the ThirdPartyDetailStatus composite, this field tells third party notification whether to send a notification to the IP3, Custodian or Sub-Agent listed on the message and how to handle Settling Agt and Settling Agt BIC fields on the UI.

Name	Mult.	Type	Description
OmgeoTradeAgreementMethod	[0..1]	String	Omgeo CTM FIX Interface specific field. Used to denote the Trade agreement method. Possible values: ELEC – electronic, VOIC – voice.
OmgeoTradeDetailTradeAmount	[0..1]	Amt	Omgeo CTM specific field. Indicates the trade (deal) amount for the trade detail (i.e., the account allocation).
OmgeoTradeLevelMasterReference	[0..1]	String	Omgeo CTM specific field. A unique identifier for the trade side that is supplied by the client.
OmgeoTradeSideHighestErrSeverity	[0..1]	char	Omgeo CTM specific field. Indicates the severity of an error against the trade side (i.e., the block and all of the associated account allocations).
OmgeoTradeSideID	[0..1]	String	Omgeo CTM specific field. A unique identifier for a trade side that is generated by CTM.
OmgeoTradeTimeQualifier	[0..1]	String	Omgeo defined TradeTime types.
OmgeoTradeToleranceMatchStatus	[0..1]	String	Omgeo CTM specific field. Indicates if the trade has matched agreed within the accepted Tolarence or has matched with exact value.
OmgeoTradeTransCondIndicator	[0..1]	String	Omgeo CTM specific field. Indicates the bargain conditions vfor the trade.
OmgeoTypeOfPriceIndicator	[0..1]	String	Omgeo CTM FIX Interface specific field. Used to denote the Price type. Possible values are: AVER – Average, EXEC – Execution.

99 PELynch

Category: InvestmentManager

99.1 Message Functionality

List of user-defined fields for P E Lynch.

99.2 Structure

Name	Mult.	Type	Description
AutoHedgePrice	[0..1]	Price	Auto Option Hedge Price
BasketName	[0..1]	String	Name of Basket to which order belongs.
HighLimitSIT	[0..1]	String	1 = Switch If Touched ™
Index	[0..1]	String	Index to track
IndexLowerPct	[0..1]	Percentage	Dispersion Percentage
IndexLowerSIT	[0..1]	String	1 = Switch If Touched ™
IndexUpperPct	[0..1]	Percentage	Dispersion Percentage
IndexUpperSIT	[0..1]	String	1 = Switch If Touched ™
LowerPricePct	[0..1]	Percentage	Dispersal Percentage
LowerPricePctSIT	[0..1]	String	1 = Switch If Touched ™
LowLimitSIT	[0..1]	String	1 = Switch If Touched ™
Position	[0..1]	char	0 = Long, 1 = Short
RehedgePercent	[0..1]	Percentage	Percentage to rehedge
Sector1	[0..1]	String	Sector to track
SectorLowerPct	[0..1]	Percentage	Dispersion Percentage
SectorLowerSIT	[0..1]	String	1 = Switch If Touched ™
SectorUpperPct	[0..1]	Percentage	Dispersion Percentage
SectorUpperSIT	[0..1]	String	1 = Switch If Touched ™
Slices	[0..1]	int	Number of equal-sized sub orders to trade a TIME_SLICE order in.
StrikePrice	[0..1]	char	0 = CLOSE, 2 = ARRIVAL
TickRule	[0..1]	String	up tick/down tick rules.
TrackLowerPct	[0..1]	Percentage	Dispersion Percentage
TrackLowerSIT	[0..1]	String	1 = Switch If Touched ™

Name	Mult.	Type	Description
TrackSecurity	[0..1]	String	Other Equity to track with this order
TrackUpperPct	[0..1]	Percentage	Dispersion Percentage
TrackUpperSIT	[0..1]	String	1 = Switch If Touched ™
UpperPricePct	[0..1]	Percentage	Dispersal Upper Limit
UpperPricePctSIT	[0..1]	String	1 = Switch If Touched ™

100 PaineWebber

Category: Brokerage

100.1 Message Functionality

List of user-defined fields for Paine Webber.

100.2 Structure

Name	Mult.	Type	Description
ContraBroker1	[0..1]	String	To report the contra broker(s) involved in trade. Can be up to 5 (currently), may need more in future. <p> ** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **
MrkUp	[0..1]	float	Markup/Markdown – Numeric – Format: +/- 12345.4321
NetTrdInd	[0..1]	Boolean	Net Trade Indicator = whether correspondent rincipal firm wants processed as Net Trade – 1 char – Yes/No (y/n)
PctOfVolume	[0..1]	Percentage	Required/necessary to complement ExecInst tag 18 when set to enum=D, “percent of volume.”
SaleCrdt	[0..1]	Amt	Sales Credit (Numeric) +/- 12345.1234
SolicitedFlag1	[0..1]	Boolean	To flag whether the order was solicited (by broker) or unsolicited. Need to pass this information on to downstream clients/systems. Use of solicited/unsolicited not found in any other tags/enum values. <p> ** ADDED TO FIX 4.2 AS TAG: 377 (SolicitedFlag) **
SrcSys	[0..1]	String	2 Characters – Identifies originating system where transaction was captured. (ex. “BA” = Block Allocation System)

101 ParityEnergyInc

Category: Brokerage

101.1 Message Functionality

List of user-defined fields for Parity Energy Inc.

101.2 Structure

Name	Mult.	Type	Description
StripLength	[0..1]	String	Indicates the Instrument is a strip of consecutive maturities. The MaturityDate or MaturityMonthYear field indicates the first maturity. E.g. a strip of 12 monthly options would have 7540=12.

102 Patsystems

Category: SoftwareVendor

102.1 Message Functionality

List of user-defined fields for Patsystems.

102.2 Structure

Name	Mult.	Type	Description
APIMuser	[0..1]	String	Contains the Liffe APIM user code for black box user recognition.
ClRefID	[0..1]	String	A client specified free format string reference field supplied on the order and echoed back on execution reports or cancel rejects.
ESAReference	[0..1]	String	Exchange adapter reference field, for passing things like ClOrdId or OrderId or other order reference codes.
ICSFarLeg	[0..1]	Boolean	Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4
ICSNearLeg	[0..1]	Boolean	Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4
RawLastPx	[0..1]	Price	as per 6210 only for trade fill price
RawLegPrice	[0..1]	Price	As per 6210 but for leg prices in multi-leg orders.
RawPrice	[0..1]	Price	A natively entered Limit price from the source system that is passed onwards to the exchange without change. Used where price conversion and validation is not required because it might cause trailing/leading zeroes to be dropped.
RawStopPx	[0..1]	Price	As per 6210 only for Stop price.

103 PerformanceTechnologiesInc

Category: SoftwareVendor

103.1 Message Functionality

List of user-defined fields for Performance Technologies Inc.

103.2 Structure

Name	Mult.	Type	Description
DIVINST	[0..1]	char	The following types of instructions are possible1. Reinvest Dividends and Capital Gains (RR) – default 2.Pay Dividends and Capital Gains in Cash (CC) 3.Pay Dividends in Cash and Reinvest Capital Gains (CR) 4.Current Instructions (CI)
DivReinvest	[0..1]	Boolean	To specify whether to reinvest the dividend or not. Y(Yes) or N(No) value.
LinkPercent1	[0..1]	Percentage	The NumLinks should be specified before using the LinkPercent. LinkPercent and LinkSymbol are children of NumLinks
LinkPercent2	[0..1]	Percentage	The NumLinks should be specified before using the LinkPercent. LinkPercent and LinkSymbol are children of NumLinks
LinkSymbol	[0..1]	String	The NumLinks should be specified before using the LinkSymbol. LinkSymbol and LinkPercent are children of NumLinks
NumLinks	[0..1]	int	Specifies the number of links in the particular trade.
TransFeeIncluded	[0..1]	Boolean	To specify whether the transaction fee is included in the amount (Y), or not (N)

104 PhiladelphiaStockExchange

Category: Exchange

104.1 Message Functionality

List of user-defined fields for Philadelphia Stock Exchange.

104.2 Structure

Name	Mult.	Type	Description
AccountOriginType	[0..1]	char	Segregated or non-segregated origin types for Futures order. 1 = Segregated- An account established by the clearing member solely for the purpose of clearing transactions on behalf of its customers. 2= Non-Segregated – An account established by the clearing member solely for the purpose of clearing transactions through proprietary accounts.

105 PiperJaffray

Category: Bank

105.1 Message Functionality

List of user-defined fields for Piper Jaffray.

105.2 Structure

Name	Mult.	Type	Description
PreBorrowQty	[0..1]	Qty	Share quantity in pre-borrow agreement. Used with 5700 and 5701 to resolve Threshold-list Short Sell locates.

106 RBC

Category: Bank

106.1 Message Functionality

List of user-defined fields for RBC.

106.2 Structure

Name	Mult.	Type	Description
AggressiveInTheMoney	[0..1]	Boolean	Dynamically adjusts the level of aggressiveness to a higher level of aggression when the security is trading at more favorable prices when AggressiveInTheMoney = "Y" (true)
AltExDestination	[0..1]	Exchange	Internal field to capture ExDestination when an order is routed internally via fix.
CDNAccountType	[0..1]	String	Indicates the type of the trading account. Valid values include:"NC" non-client (ME, TSX, *TSXV*)"CL" client (ME, TSX, TSXV)"ST" equities specialist (TSX)"IN" inventory (ME, TSX, TSXV)"OF" options firm account (TSX) "OT" options market maker (TSX, TSXV)Notes: * Indicates default exchange.There is no default for a Trade Modification from the ME.
CDNAnonymous	[0..1]	Boolean	An order flagged as Anonymous is forwarded to the exchange where they are published to the market without the members firm id.Valid values include "Y" "N".Default is "N".TSX only.
CDNInternalCross	[0..1]	Boolean	A trade originating from a Participating Organization between managed accounts that have the same manager. Valid values include "Y" "N".Default "N".TSX and TSXV.
CDNLotsOf	[0..1]	Qty	A special term for an order specifying that each fill must be divided into equal lots. Total volume of order must be a multiple of LotsOf. LotsOf = Volume.No defaultTSX and TSXV.
CDNNonResident	[0..1]	Boolean	A terms marker indicating that trade participant is not a Canadian resident. Valid values include "Y" "N"Default is "N".TSX only.

Name	Mult.	Type	Description
CDNPrincipalTrade	[0..1]	Boolean	A transaction where the member as principal sells securities to or buys securities from its particular customer; i.e. a cross between a client and another account type. A.K.A. – DF MarkerValid values include “Y” “N”.Default “N”.TSX and TSXV.
CDNUserId	[0..1]	String	The trading system’s user id for a trader.No default.TSX and TSXV.
IOILink	[0..1]	String	IOI Fix Link
LocateBroker	[0..1]	String	NASD Rule 3370 (Short Sell Rule) requires that every short sell order specify a Locate (Tag 114=Y), identifying which broker has loaned the stock to settle the short sale.
ParticipationRate3	[0..1]	String	Participation Rate 1
ParticipationRate4	[0..1]	String	Participation Rate 2
ParticipationRate5	[0..1]	String	Participation Rate 3
ParticipationRate6	[0..1]	String	Participation Rate 4
ParticipationRate7	[0..1]	String	Participation Rate 5
ParticipationRate8	[0..1]	String	Participation Rate 6
Price1	[0..1]	Price	Price Tier 1
Price2	[0..1]	Price	Price Tier 2
Price3	[0..1]	Price	Price Tier 3
Price4	[0..1]	Price	Price Tier 4
Price5	[0..1]	Price	Price Tier 5
SaleCrdtType	[0..1]	char	Similar to Fix 4.2 tag 13 CommType. Valid values: 1 = per share, 2 = percentage, 3 = absolute. Use in conjunction with tag 7503 as you would use tag 12. This field identifies sales credit type.
Slope	[0..1]	Boolean	Indicates a slope to be used for TWAP
SuppressOatsReport	[0..1]	Boolean	Possible values are 0 = NO 1 = YES Default value is 0. This field is used when OATS reporting is managed in one or many order management systems.

107 RaptorTradingSystems

Category: SoftwareVendor

107.1 Message Functionality

List of user-defined fields for Raptor Trading Systems.

107.2 Structure

Name	Mult.	Type	Description
LastSale	[0..1]	String	Field to show the previous sale.
OrderContainerID	[0..1]	String	Field to tie version of orders at various desks together.
PrevDeskOrderID	[0..1]	String	Field to map an order to the order version at a previous internal desk.
SrcOfExecution	[0..1]	String	To identify an execution's system source.
SUFICapacity	[0..1]	String	To identify a capacity.
TraderName	[0..1]	String	To identify a system login.

108 Reuters

Category: DataVendor

108.1 Message Functionality

List of user-defined fields for Reuters.

108.2 Structure

Name	Mult.	Type	Description
DJSTOXX	[0..1]	Currency	Dow Jones STOXX Industrial Classification Code of the instrument defined in Tag 48 SecurityID.
FTSEIntl	[0..1]	Currency	FTSE International Industrial Classification Code of the instrument defined in Tag 48 SecurityID.
MSCI	[0..1]	String	MSCI Industrial Classification Code of the instrument defined in Tag 48 SecurityID.

109 SIAC

Category: SoftwareVendor

109.1 Message Functionality

List of user-defined fields for SIAC.

109.2 Structure

Name	Mult.	Type	Description
AddQty	[0..1]	Qty	NYSE – Represents the additional (increased amount) order quantity requested. Required on all Makes orders (Message Type G format). Format in 4.1 = int, Format in 4.2 = Qty.
AsOfIndicator2	[0..1]	char	NYSE – Front End Systemic Capture (FESC) Field: A flag that is manually entered by a user to indicate that an order or order modification was represented at a point of sale on the NYSE trading floor before being entered into a system. Such orders and order modifications are referred to as "late entered orders." The AsOfIndicator should only be used in situations where orders are entered into a system late due to system failure. The AsOfIndicator must be transmitted to the NYSE with all late entered orders and order modifications and Drop Copies of such. Value, when tag is present = A.
BillingIndicator	[0..1]	char	Execution Report Billing categories (valid on regular executions, AWOs, and ERCs) Valid values: 1=Taker; 2=Provider; 3=Blended; 4=Opening rovider; 5=Opening/Blended; 6=Closing rovider; 7=CLosing/Blended; 8=Specialist; Data Type: Char
BillingRate	[0..1]	String	May contain the Away Market ID with or without the MMID, (formats A, A/EDGA, N/MP. . .) or the Billing Indicator with or without the new Billing Tier (formats 1, 2, 2/1. . .). Away Market is any valid value of the NYSE's internal Exchange indicator (non-Fix standard). Billing Indicator or Tier is any valid value 0-9. Tag is used in Message Type 8, Report messages.

Name	Mult.	Type	Description
BillTo	[0..1]	char	Represents the Badge or Commission Billing Number. Required on all CAP Orders. Value = up to 4 alpha/numeric characters. Must be either ALL numeric or ALL alpha. Format = Char
BrokerBadge	[0..1]	char	Represents the initiating Broker Badge Number. Required on all CAP Orders. Value is up to 4 numeric characters. Format = Char
CAPIndicator	[0..1]	char	NYSE – Indicates a conversion and parity order (CAP). Required on all CAP Orders, CAP Cancels and CAP Cancel Replace Requests. Valid Value = Y. Format = Char
CeilingFloorPrice	[0..1]	Price	This field specifies the highest (for a buy) or lowest (for a sell) price to which the e-Quote or d-Quote may peg. Price including decimal (must be multiple of MPV and valid Price Unit).
CMSLeavesQty	[0..1]	Qty	Same as Tag 151 FCS Cancel – Line 3E, Field 1 If present, set to the new quantity to take effect. Cannot be an Odd Lot. Corresponds to CMS LVS quantityFIX.4.1 Format: Float FIX.4.2 Format: Qty
CMSType	[0..1]	char	Provides further classification of the Execution Report FIX Message Type 8 for CMS' use. Valid values: A = Admin Response, P = SPARS, R = Execution Report, S = Status Message (Status Messages include Rejects, Restarts and Drop Copy). Format FIX 4.1 Char, FIX 4.2 String.
ContraBroker2	[0..1]	char	FCS Report – Line 5,5A-D; ABCDnnnnn where ABCD is a 4-character mnemonic. Line 5 does not appear on Odd Lot orders Identifies the Contra side of the trade. Up to five Contra sets (Contra firm identification on an Execution Report). If NoContraBrokers [9423] is greater than 0, than ContraBroker [9421] is required. ContraBroker [9421] is for use in FIX 4.1 only and corresponds to tag ContraBroker[375] in FIX 4.2. FIX.4.1 Format: Char FIX.4.2 Format: See Tag #375 <p> ** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **
ContraClrFirm	[0..1]	String	NYSE – Front End Systemic Capture Field (FESC): This is a required field when submitting a report drop copy. Specifies the clearing firm mnemonic (as assigned by the NYSE) of the contra side of a trade.

Name	Mult.	Type	Description
ContraTradeQty	[0..1]	Qty	FCS Report – Line 5, 5A-D, Field 2: 1-5 digit number; nnnnn of field ABCDnnnnn where: Identifies the number of units traded on an Execution Report. If NoContraBrokers [9423] is greater than 0, than ContraTradeQty [9434] is required. Amounts for PRL trades show only the Round Lot units – for example: 575 shares of a 100 share trader = 5. ContraTradeQty [9434] is for use in FIX 4.1 only and corresponds to tag ContraTradeQty[437] in FIX 4.2.FIX.4.1 Format: Float FIX.4.2 Format: See Tag #437 <p> ** ADDED TO FIX 4.2 AS TAG: 437 (ContraTradeQty) **
ContraTrader	[0..1]	char	FCS Report– – Line 5, 5A-D, Field 1: 1-4 digit (Badge) number ContraTrader [9441] is for use in FIX 4.1 only and corresponds to tag ContraTrader[337] in FIX 4.2.FIX.4.1 Format: Char FIX.4.2 Format: See Tag #337
ContraTradeTime	[0..1]	char	FCS Report – Line 5, 5A-D, Field 4: format is hhmm(ss) Indicates the Execution time in hours, minutes, and – if the user wishes – seconds. ContraTradeTime [9422] is for use in FIX 4.1 only and corresponds to tag ContraTradeTime[438] in FIX 4.2. FIX.4.1 Format: Char FIX.4.2 Format: See Tag #438 <p> ** ADDED TO FIX 4.2 AS TAG: 438 (ContraTradeTime) **
CxlBal	[0..1]	String	FCS Cancel, Cancel/Repl– Line 2, Field 2 If CxlBal [9427] is present, set to Y . Cancels the remaining balance of an outstanding order without quantity specification.FIX.4.1 Format: Char FIX.4.2 Format: String
CxlQty2	[0..1]	Qty	Same as Tag 84 FCS Cancel – Line 3C, Field 1 If present, set to the quantity to be canceled. Cannot be an Odd Lot. Used in conjunction with Cancel with Leaves.FIX.4.1 Format: Float FIX.4.2 Format: Qty
DBKLinkId	[0..1]	String	Ensures reports to underlying orders are linked back to the e-Quote execution report.
DiscMaxVol	[0..1]	Qty	This field specifies the quantity the e-Quote is willing to use to trade with pricing discretion. When an e-Quote has a quantity designated to trade with pricing discretion, that quantity is referred to as a d-Quote. Must be Roundlot represented in shares.

Name	Mult.	Type	Description
DiscPriceRange	[0..1]	Price	The range within which a d-Quote can reach to trade with discretion, as initiating interest. The range is specified as the number of cents (or MPVs) of price discretion above (for a Buy) or below (for a Sell) the discretionary e-Quote's currently filed price. Price including decimal (must be multiple of MPV and valid Price Unit)
DisplayIndicator	[0..1]	Boolean	Specifies if the Broker interest is part of the NYSE BBO and is visible to the specialist.
DropCopyFlag	[0..1]	String	NYSE – A flag that indicates that a message is a Drop Copy. This flag is required in all Drop Copy messages sent to FESC or from CMS. Valid Values: C = CMS, D = FESC, 1 = Order Drop Copy, 2 = Execution Report Drop Copy, 3 = Admin Inquiry Drop Copy, 4 = Admin Response Drop Copy, 5 = Clearance Drop Copy. An alpha value must appear in combination with a numeric value, separated by a space.
ElectronicQuoteType	[0..1]	String	Represents an e-Quote Type.
EnteringFirm2	[0..1]	String	NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy. Specifies the mnemonic (as assigned by the NYSE) of the member or member organization which recorded the order details (as required by Rule 123e).
EQIAdvisoryType	[0..1]	char	Indicates what kind of information is embedded in a quote advisory message.(0)Updated fully accepted quote.(1)Updated partially accepted quote.(2)Accepted quote but not updated.(3)Partially accepted quote but not updated.(4)Rejected quote
EQIQuoteOrigin	[0..1]	char	Indicates origin of the quote:whether the quote was generated by NYSE Display Book or by a quote submitted from the firm.('E')The quote was generated because of a quote submitted by the firm.('D')The quote was generated by NYSE DBK(e.g. manual quote entered by specialist).

Name	Mult.	Type	Description
EQIQuoteResponseLevel	[0..1]	char	Indicates the level of acknowledgement expected for each quote that is submitted to NYSE as a Quote Advisory. Possible values:(0), or if the tag is not in the message, NYSE will not send any acknowledgement whatsoever for this message.(1), NYSE will send an acknowledgements only if this message fails one of NYSE validations.(2), NYSE will acknowledge this message in any case (rejection or acceptance).
EQIRole	[0..1]	String	Identifies the role of an entering party in a Quote Submission.
EquoteExecType	[0..1]	char	This field indicates that the e-Quote report was executed with Discretion, Pegging or Both. The following values represent: “1” – Executed with Discretion “2” – Executed with Pegging “3” – Executed with Discretion and Pegging
eQuoteId	[0..1]	String	Unique identifier of the eQuote – must be unique within broker badge – associates the eQuote with its underlying orders
ERCActivityType	[0..1]	char	1 alpha-numeric code that designates the type of activity against the order; i.e., original execution, correction, bust, etc.
ERCReferenceNumber	[0..1]	String	FCS Report – Line 4C, Fields 2-4: 9 digit ascii numericThe Activity ID is assigned by SuperDot and made up of the: 1. The Group number is the first three digits where nnn is a 3 digit number 2. The Reference number is the second three digits where nnn is a 3 digit number 3. The Sequence number is the last three digits and will start at 001 for the first activity against an order and increase by 1 for each subsequent activity where nnn is a 3 digit number. FIX.4.1 Format: Char FIX.4.2 Format: String
ExClearingHouse	[0..1]	String	FCS Report – Line 4B, Field 1. If ExClearingHouse [9435] is present, set to Y . Optional Field: identifies a trade that will be settled outside the normal clearing processing.FIX.4.1 Format: Char FIX.4.2 Format: String

Name	Mult.	Type	Description
ExecAwayMktInd	[0..1]	char	Executed Away Market Indicator containing a value representing the exchange away from the NYSE where the order was executed. To be used in Fix MsgType 8 as an optional tag for reports and corrections, the values not being Fix Standard. Values are SIAC internal values, A = Amex;B = Boston;C = NSE;D = NASD;I = ISE;M = CSE;P = Pacific/Archipelago;T = NASDAQ;W = CBOE;X = Philadelphia;
ExecutionInformation	[0..1]	String	FCS Report – Line 5, 5A-D, Field 1: 1-4 digit number Indicates Specialists number. For any firm that routes orders to BBSS, the firm's internal information (for example, firm clearing number or Broker Badge number) will be reported, if it conforms to the format. Execution information is also repeated here at the firm's request.FIX.4.1 Format: Char FIX.4.2 Format: String
ExecutionType	[0..1]	String	Execution type that, among other values, contains a value for odd-lot adjustments to be used by SPAR users
ExpERCReferenceNumber	[0..1]	String	FIX 4.2 Format: String 10-byte Expanded Activity ID associated with an Execution Report. This tag is a concatenation of a 5-digit Reference number, followed by a 5-digit Sequence number. Both reference number and sequence number will start at 00001 (i.e. 0000100001). For each new activity, the Reference and Sequence number will increment by one. The Reference number will remain the same when a modification was performed on a specific activity.
GiveUpID	[0..1]	String	FCS Order – Line 4B, Field 1: 1-4 alpha characters FCS Report – Line 4B, Field 5 Optional field: names the clearing member designated by another clearing or a non-clearing member for settlement of its Exchange transactions.FIX.4.1 Format: Char FIX.4.2 Format: String
HandlInst	[0..1]	char	Same as tag 21. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.
HighPxDenom	[0..1]	Price	NYSE – Institutional XPress – Indicates the trading denominator of the indication price.

Name	Mult.	Type	Description
ITSAllInd	[0..1]	Boolean	This indicator identifies whether the customer has specified that the e-Quote may be shipped to better ITS quotes within its Discretionary Range, even when not required to facilitate a trade at the NYSE. Value = “Y” or “N”
LayerLinkId	[0..1]	String	Unique identifier – must be unique within broker badge – associates the layers of a layered eQuote
LowPxDenom	[0..1]	Price	NYSE – Institutional XPress – Indicates the trading denominator of the indication price.
LvsTimeInForce	[0..1]	String	FCS Cancel – Line 3E, Field 2 Valid Values: 0 = DAY, 1 = GTC, 2 = OPG, 3 = OC, 4 = FOK, 5 = GTX, 6 = Reject Message, set Text[58] to Good till date not supported . Allows the user to change the Time In Force on a Cancel with Leaves. Absence of this field defaults to original order state. Note: Original Time In Force can be re-stated. FIX 4.1 Format: Char, FIX 4.2 Format: String
MajorBadge	[0..1]	String	NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy. Specifies the badge number of the executing broker of its (the submitter’s) side of the trade
MaxFloor	[0..1]	Qty	Same as tag 111. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.
MaxPegQty	[0..1]	Qty	These fields indicate the largest size quote to which the e-Quote or d-Quote is willing to peg. Must be roundlot represented in shares.
MaxShow2	[0..1]	Qty	Same as tag 210. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.
MDEntryPxDenom	[0..1]	Price	NYSE – Institutional XPress – Indicates the NYSE trading denominator.
MemoAB	[0..1]	String	FCS Report – Line 4B, Field 56; 1-10 alphanumeric characters 4 characters for Memo A and 6 for Memo B; a period will be returned for any character not enteredFIX.4.1 Format: Char FIX.4.2 Format: String

Name	Mult.	Type	Description
MinPegQty	[0..1]	Qty	This field indicates the smallest size quote to which the e-Quote or d-Quote is willing to peg. Must be roundlot represented in shares.
MinQty	[0..1]	Qty	Same as tag 110. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.
MiscDataLine4	[0..1]	String	FCS Order, Cancel, Cancel/Repl, Admin Req – Line 4, Field 1: 1-27 charactersFIX.4.1 Format: Char FIX.4.2 Format: String
MiscDataLine4A	[0..1]	String	FCS Cancel and Cancel/Repl, Admin Req – Line 4A, Field 5FIX.4.1 Format: Char FIX.4.2 Format: String
NoContraBrokers	[0..1]	NumInGroup	FCS Report – Number of Line 5's. Number of ContraBrokers repeating group instances. NoContraBrokers [9423] is required if the value is greater than 0 and if present, appears as the first tag in the repeating Contra group. NoContraBrokers [9423] is for use in FIX 4.1 only and corresponds to tag NoContraBrokers[382] in FIX 4.2. FIX.4.1 Format: Int FIX.4.2 Format: See Tag #382 <p> ** ADDED TO FIX 4.2 AS TAG: 382 (NoContraBrokers) **
NoTapePrintFlag	[0..1]	Boolean	A flag, when true (Y), indicating that this trade was not printed to tape. Default is 'N' if tag not present. Used in Exec Report, Fix Msg Type 8.
NumULID	[0..1]	NumInGroup	Number of repeats in the repeating group
NYSEDirect	[0..1]	String	FCS Report – Line 4B, Field 2 Valid Value = NX Routing Code returned on the Execution ReportFIX.4.1 Format: Char FIX.4.2 Format: String
NYSELiquidityBidPx	[0..1]	Price	NYSE Liquidity Quote Bid Price.
NYSELiquidityBidSize	[0..1]	Qty	NYSE Liquidity Quote bid size.
NYSELiquidityOfferPx	[0..1]	Price	NYSE Liquidity Quote offer price.
NYSELiquidityOfferSize	[0..1]	Qty	NYSE Liquidity Quote offer size.
NYSENoQuoteErrors	[0..1]	NumInGroup	The number of errors in quote validation that are present in a Quote Advisory message (used for repeating group).

Name	Mult.	Type	Description
NYSEPrime	[0..1]	String	FCS Report– – Line 4B, Field 4; 1-10 alphanumeric characters Identifies an Execution Report that has benefited from NYSE price improvement. Provides dollar and cents value saved from NYSE price improvement; the greater than sign is displayed only if the price improvement per share exceeds $3.00.FIX.4.1 Format: Char FIX.4.2 Format: String
NYSEQuoteErrorCode	[0..1]	char	Indicates the quote validation error code in a partially accepted or rejected quote submission(e.g. NYSE Xpress order restriction,auto quote suspended on side,invalid price,discarded due to throttling,etc) .
NYSEQuoteFieldCode	[0..1]	char	Contains the indication of which quote element failed validation, and will be used in conjunction with the NYSEQuoteErrorCode tag to specify the complete error. Possible values:(0) Best Quote bid.(1) Best Quote offer.(2)Liquidity Quote bid.(3)Liquidity Quote offer.(4)Error not due to the quote data itself,but due to some generic reason(trading halt, stock frozen, etc).
NYSEQuoteRefId	[0..1]	String	Provides support for cross-referencing the quote in a Quote Advisory message to a quote submitted to NYSE. This tag contains the Quote ID of the quote sent by the firm that caused the Quote Advisory.It will be present only if the original quote submission EQIQuoteResponseLevel is 1 (if the submission failed some validation) or 2 (in all cases).
NYSETANum	[0..1]	String	The turn around number of the Parent Order, required only for NYSE BBSS entered CAP orders. 6 characters – 2 alpha characters followed by 4 numeric characters OR 3 alpha characters followed by 3 numeric characters. Format = string
OCSControlNum	[0..1]	String	NYSE – Front End Systemic Capture (FESC) Field: This is an optional field when submitting a report drop copy. Specifies the NYSE Online Comparison System (OCS) control number that is returned to the firm by OCS after submission of a side.
OddLotAlarmShares	[0..1]	String	
OddLotImbalanceShares	[0..1]	String	
OddLotLineCode	[0..1]	String	

Name	Mult.	Type	Description
OffsetPrice	[0..1]	Price	Price Format- tag had previously been named XpressTime datatype format UTCTimeOnly. 4th Qtr, 2011. Retail Price Improvement Orders or CCG s-Quotes shall have a price improvement offset value in this tag which may have a value of zero to be filed better than the PBBO subject to limit price and cap rules. This tag may also be used in Pegging d-quotes and s-quotes on same side or opposite side pegging to the PBBO, i.e. peg to PBO for buy pegging; PBB for sell pegging, offset by the price increments based on this tag's absolute Offset value.
OlrlprlCode	[0..1]	char	Odd-lot, round-lot, PRL indicator containing the values 1,2,or 3
OmnibusClearing	[0..1]	int	1 byte numeric designating the omnibus account against which the execution was done
OppSideMaxSize	[0..1]	Qty	This field specifies the largest size the d-Quote is willing to initiate a trade against with discretion. This size may be applied to an incoming order or to aggregate interest at a price point, as specified in later requirements. Must be Roundlot represented in shares.
OppSideMinSize	[0..1]	Qty	This field specifies the smallest size the d-Quote is willing to initiate a trade against with discretion. This size may be applied to an incoming order or to aggregate interest at a price point, as specified in later requirements. Must be Roundlot represented in shares.
OppSidePeg	[0..1]	Boolean	Tag had previously been named XpressIndicator, datatype remains Char. 4th Qtr, 2011. Opposite Side Pegging. This indicator specifies whether the customer has specified Pegging functionality be applied to the Opposite Side PBBO for the d-Quote or s-Quote. Value = "Y" or "N". Not Boolean so invalid value will be rejected by CCG/ME, not Fix Parser. Tag 9561, PegInd, used for same side Pegging and 'Y' value mutually exclusive with 'Y' value for OppSidePeg.
OrderCapacity2	[0..1]	char	NYSE – Additional value representing Account Type. Account Type Q indicates a trade to cover an error transaction. Format = char. Valid Value = Q

Name	Mult.	Type	Description
OrderRefDate	[0..1]	UTCDateOnly	NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy. Specifies the date the order was entered into an Exchange system.
OrderTANumber	[0..1]	String	The TA number of the order assigned by SDOT
OrderTime	[0..1]	UTCTimeOnly	6-byte timestamp in HHMMSS format denoting the time the order arrived in the system
OrdStatReq	[0..1]	MultipleStringValue	FCS Admin Request – Line 2, Field 1 Valid Values: 1 = Report Status 2 = Confirm Order Received 3 = Confirm Out 4 = B (Buy) 5 = BM (Buy Minus) 6 = S (Sell) 7 = SPL (Sell Plus) 8 = SS (Sell Short) 9 = SE (Sell Short exempt from rules) Contains Admin message type (i.e. Report Status) and must include the original order instruction. This field contains multiple values separated by a comma. FIX.4.1 Format: Char FIX.4.2 Format: String
OrigTime	[0..1]	UTCTimestamp	Indicates the time of the transaction as indicated by the Originating system.
ParentFirm	[0..1]	String	Valid NYSE Member Firm Mnemonic. Must be present on all NYSE BBSS CAP orders. 1 to 4 alpha characters. Format = string.
ParentFirmOrdId	[0..1]	String	Tag 9451 = Parent Order ID required for NYSE BBSS entered CAP orders. 1 to 4 alpha characters Branch Code, followed by a space followed by 1 to 5 characters numeric Branch Sequence followed by a slash character ("/") followed by the CMS Session date. Format = string
ParentOrdXRefId	[0..1]	String	Represents the Member Firm of the Parent Order plus the Parent Order Id currently sent to FESC. Required on all CAP Orders. Value must be a valid NYSE Member Firm Mnemonic Identifier followed by one space, followed by the Parent Order Id that is currently sent to FESC. Value = 4 character alpha for Member Firm of the Parent Order, one space, up to 22 characters using ASCII character set from Octal 40 (Hex 20) to Octal 176 (Hex 7E) for the Parent Order Id. Format = string.
PegInd	[0..1]	Boolean	This indicator specifies whether the customer has specified Pegging functionality for the e-Quote or d-Quote. Value = "Y"
PostID	[0..1]	int	2 numerics denoting the post at which the stock trades

Name	Mult.	Type	Description
PrevExpERCReferenceNumber	[0..1]	String	Valid on FIX MsgType 8. FIX 4.2 Format: String. 10-byte Expanded Activity ID on an ERC. This tag is a concatenation of a 5-digit Reference number, followed by a 5-digit Sequence number.Both reference number and sequence number will start at 00001 (i.e. 0000100001). The PrevExpERCReferenceNumber is the activity ID associated with the previous Execution Report or ERC for the same order.
PrinChangeIndicator	[0..1]	Boolean	1 byte numeric that denotes that a previously-reported Prin execution has been changed to non-Prin
PrinCommentCode	[0..1]	String	2-byte alpha code that the specialist inserts into the execution report
PrinIndicator	[0..1]	String	The indicator that denotes the specialist was involved in the trade. contains value 00 or 01.
QuoteUpdateRequestID	[0..1]	String	Unique identifier issued for each Quote Update Request message in a connection(request to subscribe/unsubscribe for quotes).
RepStatReq	[0..1]	String	FCS Admin Request – Line 2, Field 1Valid Values: 1 = Check^Price 2 = Confirm^Contra 3 = Confirm^Qty^Executed Contains Admin message type and must include the original order instruction. Tags OrdStatReq [9424] and RepStatReq [9443] are mutually exclusive, either [9424] or [9425] must appear in Message Type H. FIX.4.1 Format: Char, FIX.4.2 Format: String.
ReservePublishQty	[0..1]	Qty	Required for Reserve e-Quote types. Represents the publish quantity.
RoutingInstruction	[0..1]	String	Routing instruction
SolicitedFlag2	[0..1]	Boolean	FCS Order, Cancel, Cancel/Repl, Report. Indicates whether or not the order was solicited. Valid Values: Y = Was Solicited N = Was Not Solicited SolicitedFlag [9442] is for use in FIX 4.1 only and corresponds to tag SolicitedFlag [377] in FIX 4.2.FIX.4.1 Format: Char FIX.4.2 Format: Boolean
SourceOfOrder	[0..1]	int	1 byte numeric denoting the source of the order; i.e., from CMS, from BBSS, from DBK, etc.
SourceOfReport	[0..1]	int	1 byte numeric denoting whether the execution was done in DBK, BBSS, etc.

Name	Mult.	Type	Description
SpecialTradeInd	[0..1]	char	NYSE – Front End Systemic Capture (FESC) Field: This is an optional field when submitting a report drop copy. Specifies any special trade indication: ' ' = Not a special trade 'X' = Special trade 'E' = Ex-clearing trade
SpecSymbol	[0..1]	String	1-4 alphas representing the Specialist firm's mnemonic
SpecUnitID	[0..1]	int	The Specialist Unit Number handling the stock. Contains a value from 1 to 100
SponsoringFirm	[0..1]	String	Member firm sponsoring the institution submitting orders.
StatusResp	[0..1]	MultipleStringValue	FCS Admin Response – Line 2, Fields 1, 2 Valid Values: 1 = Busted Trade 2 = Names Later 3 = Corrected Price 4 = Price is Correct 5 = Report CHG 6 = BOT 7 = BOT^MINUS 8 = SLD 9 = SLD^PLUS A = SLD^SHRT B=SLD^SHRT^EXEMPTIf more than one value is applicable, this field can contain multiple Admin responses separated by a comma.Admin responses generated as a result of the Execution Report Correction (ERC) information. FIX.4.1 Format: Char FIX.4.2 Format: String
TeeID	[0..1]	char	1 alpha denoting the tee location at the post where the stock trades
TickIndicator	[0..1]	int	1 byte numeric that specifies the tick at the time of execution
TotalOddLotBuyAlarm	[0..1]	String	
TotalOddLotSellAlarm	[0..1]	String	
TryToStop	[0..1]	String	FCS Order, Cancel, Cancel/Repl – Line 3A, Field 5: If TryToStop [9438] is present, set to T .FIX.4.1 Format: Char FIX.4.2 Format: String
ULDisposeCode	[0..1]	Boolean	Indicates the disposition of the order ID; supports the ability to add or remove orders that underlie the eQuote.
ULProprietaryCode	[0..1]	Boolean	Indicates whether the underlying order ID is the ID of a proprietary OMS
UnitOftrade	[0..1]	int	1 byte numeric denoting the unit of trade; i.e., whether the stocks trades in lots of 100, 10, etc.
UpdateRequestRejectReason	[0..1]	String	Indicates the encoded reason why the subscription/unsubscription request failed.

Name	Mult.	Type	Description
WriteInTime	[0..1]	UTCTimestamp	NYSE – Front End Systemic Capture Field (FESC): This is an optional field that may be used in the case of a system failure or otherwise, to indicate the actual time an order was received on the Floor, if prior to the time that the order is actually recorded in the system. This field allows members to synchronize their electronic order records with time-stamped paper tickets when used in situations such as system failures. Note that an “As Of” indicator flag must always be set when order details are being recorded late due to a system failure, regardless of whether a “Write In” time is entered.

110 SIXSwissExchange

Category: Exchange

110.1 Message Functionality

List of user-defined fields for SIX Swiss Exchange.

110.2 Structure

Name	Mult.	Type	Description
TradeTypeCodeList	[0..1]	String	List of SIX Swiss Exchange Trade Type Codes.

111 SSITechnologies

Category: SoftwareVendor

111.1 Message Functionality

List of user-defined fields for SSI Technologies.

111.2 Structure

Name	Mult.	Type	Description
AgreeDateTime	[0..1]	UTCTimestamp	Used to indicate the Date and Time at which a Trade Report was agreed upon, between the Member Firm and its Client
AORThreshold	[0..1]	int	Automatic Opening Rotation Threshold (Type – int)
AutoReplace2	[0..1]	Boolean	Used for Automotic re-initiation of NBBO step-ups.Data Type: Boolean Valid Values: Y = Yes N = No
BDBidSize	[0..1]	Qty	Broker-Dealer Bid Size. Data Type: Qty
BDBidSizeType	[0..1]	Boolean	Type of Broker-Dealer Bid Size. Data Type: Boolean Valide Values: Y = Size is percentage N = Size is value
BDOfferSize	[0..1]	Qty	Broker-Dealer Offer Size. Data Type: Qty
BDOfferSizeType	[0..1]	Boolean	Type of Broker-Dealer Offer Size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value
Branch	[0..1]	String	Source of the Order. Data Type: String[4]
CrossMktProtection	[0..1]	Boolean	Indicated whether Cross-Market-Protection is on or off. Data Type: Boolean Valid Values: Y = Protection type is ‘Crossed’ N = Protection type is not ‘Crossed’
CustBidSizeType	[0..1]	Boolean	Type of Customer Bid Size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value
CustOfferSizeType	[0..1]	Boolean	Type of the customer offer size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value
DisseminatedStatus	[0..1]	Boolean	Set Dissemination of NBBO for all series. Data Type: Boolean Valid Values: Y = Disseminate N = Do not disseminate

Name	Mult.	Type	Description
ExpiryDuration	[0..1]	UTCTimeOnly	Duration for the validity of the Negotiated Order. Specified in minutes. If not specified (or) greater than market's default value, set to market's default value.
FirmID1	[0..1]	String	Firm's ID. Data Type: String[40]
IsFastFirm	[0..1]	Boolean	Indicates whether BBO is coming from an exchange declared as Fast Firm Data Type: Boolean Valid Values: Y = Fast Firm N = Not Fast Firm
IssueID	[0..1]	int	Issue ID. Data Type: int
IssueStatus	[0..1]	int	Status indicator for the issue. Data Type: int Valid Values: 1 = Pre-Open 2 = Ready to Trade 3 = Not available for Trading 4 = Trading Halt 5 = Testing 6 = Electronic Book Execution 7 = Maintenance 8 = Closed – but GTC orders allowed 9 = Expired
IsVolOnePct	[0..1]	Boolean	Setting for first level of volume for NBBO Step-up configuration
IsVolTwoPct	[0..1]	Boolean	Setting for second level of voulme in NBBO Step-up configuration. Data Type: Boolean Valid Values: Y = Percent N = Not Percent
LockMktProtection	[0..1]	Boolean	Setting for locked market protection. Data Type: Boolean Valid Values:Y = Protection type is 'Locked' N = Protection type is not "Locked"
LockOrCrossIndicator	[0..1]	Boolean	Used to indicate whether the Quote has resulted in a lock or cross or none(Neither lock/cross) condition.
MinPxVar	[0..1]	int	Minimum price variation. Data Type: long
MktSize	[0..1]	Qty	Volume in other exchange. Data Type: Qty
MMAutoQuoteRefreshParameter	[0..1]	String	Indicates the action to be taken on a replinshed Quote.
MMBidSize1	[0..1]	Qty	Size of Bid side of the Quote for the Market Maker (Type – Qty)
MMBidSizeType	[0..1]	Boolean	Type of Market Maker Bid's size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value
MMFirstEffectiveDate	[0..1]	UTCDateOnly	The date from which market maker will be effective. Should be in UTCDate format.
MMLastEffectiveDate	[0..1]	UTCDateOnly	The date after which market maker will no longer be effective. Should always be in UTCDate format

Name	Mult.	Type	Description
MMOfferSize1	[0..1]	Qty	Size of Offer side of the Quote for Market Maker (Type – Qty)
MMOfferSizeType	[0..1]	Boolean	Type of Market Maker's Offer size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value
MMQuoteCloseTime	[0..1]	UTCTimeOnly	Time at which the quote of a market maker is closed for negotiation. Should always be in hh:mm format
MMQuoteOpenTime	[0..1]	UTCTimestamp	Time at which market maker quote will be opened for neotiation.
MPRequestID	[0..1]	String	Unique ID of the request. Data Type: String[40]
NBBOStepUpMode	[0..1]	char	NBBO Step Up Mode. Data Type: Char Valid Values: 1 = New 2 = Cancel 4 = Get By Owner & Series 5 = NBBO Reinitiate Response
NoExchanges	[0..1]	NumInGroup	Number of exchanges in the repeating group. Data Type: int
NonCustSize	[0..1]	Qty	Non-customer size (aggregated) at a particular price break Data Type: Qty
NoQuoteSizes	[0..1]	NumInGroup	Number of elements in the repeating group (Quote Sizes) Data Type: int
NoScriptLevel	[0..1]	int	Indicates the number of nested levels for step-up configuration data. Data Type: Int
NoSteps	[0..1]	NumInGroup	Number of steps (NBBO Configuration). Data Type: int
NoTick	[0..1]	NumInGroup	No of elements in the repeating group(Ticks) Data Type: int
OPRAClassCode	[0..1]	char	OPRA Class Code. Data Tye: char
OPRAStrikeCode	[0..1]	String	Code used by OPRA (Options Price Reporting Authority) to identify series. Concatenation of option symbol, strike code. Data Type: String[7]
OptPxDenominator	[0..1]	int	Denominator used to get actual option price.
OrderReqType	[0..1]	char	Type of the Order Request. Data Type: Char Valid Values: 0 = Modify Orders 1 = Cancel Orders
OrigBidPx1	[0..1]	Price	The current price of the Bid side of the Quote
OrigBidPx2	[0..1]	Price	The current price of the Bid side of the Quote
OriginalSize	[0..1]	int	Current Order/Quote Size. Data Tye: int
OrigOfferPx	[0..1]	Price	The current price of the Offer side of the Quote

Name	Mult.	Type	Description
OrigOwnerID	[0..1]	String	Used to indicate the ID of the original owner. Data Type: String
OrigQuoteID	[0..1]	int	QuoteID of the current quote. Data Type: long
OwnerID	[0..1]	String	User ID of the owner. Data Type: String[40]
OwnerTraderID1	[0..1]	String	Identifies the owner of the Order/Quote. Used when sending duplicate confirmations for execution, cancellation and expiry.
OwnerTraderID2	[0..1]	String	Used to indicate the owner of the business object
PCXQuoteID	[0..1]	int	PCX generated ID for the Quote. Data Type: int
PSMMFlag	[0..1]	Boolean	Indicates the pssive market making status of market participant on an Issue/security.
QuoteScriptDataType	[0..1]	char	Quote Script Data Type. Data Type: Char Valid Values: 1 = Send Quote Size Table 2 = Cancel Quote Size Table
QuoteStatusRequestType	[0..1]	char	Type of the Quote Status Request. Data Type: Char Valid Values: 1 = Get Simple Quotes by User 2 = Get Quote Size Table by Owner and Series
ReinitiateConfig	[0..1]	Boolean	Setting for re-initiation of NBBO Step-Up Configuration. Data Type: Boolean Valid Values: Y = Reinitiate NBBO Steu-Up Configuration N = Do not Reinitiate NBBO Step-Up Configuration
ResponseID	[0..1]	String	ID sent by PCX in some acknowledgements/notifications
ScriptLevel	[0..1]	int	Number of levels Data Type: int
SecDefnReqType	[0..1]	char	Type of the Security Definition Request. Data Type: Char Valid Values: 1 = Issue ID 2 = Series by Series ID 3 = Series by Issue ID 4 = Series ID
SecurityHaltType	[0..1]	char	Describes the type of Security Halt: N – Normal, D – Dynamic, S – Static
SeriesID	[0..1]	int	Series ID.Data Type: long
StaticRefPx	[0..1]	Price	
StepPosition	[0..1]	int	Step Position (NBBO Step Up configuration). Data Type: int
SubjectID	[0..1]	String	Indicates the ID of the subject that is being disseminated in the message.
Tick	[0..1]	int	Pricing Increment. Data Type: int
UnderlyingID	[0..1]	int	ID of the underlying to which the issue belongs. Data Type: int

Name	Mult.	Type	Description
UpperLimit	[0..1]	int	Upper limit in the range. Data Type: long

112 SWXSwissExchange

Category: Exchange

112.1 Message Functionality

List of user-defined fields for SWX Swiss Exchange.

112.2 Structure

Name	Mult.	Type	Description
BookCondition	[0..1]	char	The current condition of a book. Valid values: 0 = Delayed Opening 1 = Delayed Opening with Non Opening 2 = Non Opening 3 = None 4 = Stop Trading 5 = Stop Trading with Non Opening 6 = Underlying Condition 7 = Underlying Condition with Non Opening
BusinessTransactionType	[0..1]	String	Indication of the business transaction. Valid value: TradeAdvice
CalcInclSettlCurrAmt	[0..1]	Amt	Is required if a commission has been entered by the trading participant. The amount in the instrument's settlement currency added to the trade's settlement amount due to the Commission and CommCurrency.
ClientDomicile	[0..1]	String	Client's domicile
ConfirmReasonCode	[0..1]	String	The reason for this confirmation. Valid values: NCBC = BuyNostroCorrectionCancel NCBR = BuyNostroCorrectionResend CCPR = CCPRejection ECCA = ExchangeControlCancel ECIS = ExchangeControlISINChange ECRS = ExchangeControlResend ECRB = ExchangeControlResendBilateral ORIG = OriginalTrade PRHB = ProcessHeldBackTrade NCSC = SellNostroCorrectionCancel NCSR = SellNostroCorrectionResend TREV = TradeReversal
CounterpartyClientDomicile	[0..1]	Country	Counterparty Client's domicile
CounterpartyClientReference	[0..1]	String	Counterparty Member Reference

Name	Mult.	Type	Description
CounterpartyOrderCapacity	[0..1]	char	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field Designates the capacity of the counterparty of the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions field) (see Volume 1: “Glossary” for value definitions)
CounterpartyReference	[0..1]	String	The free text identification of a counterparty who is not a member of the exchange.
CounterpartyType	[0..1]	String	The unique Identifies of a Counterparty type.ASSD (Associated Dealers), CUST (Customers), EFFH (Effektenhändler), MEMB (Member), EXCH (Designated Exchange)
InclSettlementAmount	[0..1]	Amt	An amount added to the calculated settlement amount.
InclSettlementCurrencyCode	[0..1]	Currency	Currency identifier of 6531 InclSettlementAmount
InterestPaymentCurrency	[0..1]	Currency	The currency applicable to an accrued interest amount.
IsCancelled	[0..1]	Boolean	Indicates whether or not a textual message, sent from the exchange has been cancelled by the exchange.
MDExecDate	[0..1]	UTCDateOnly	Execution date.
MDExecTime	[0..1]	UTCTimestamp	Execution time.
NewsEventDate	[0..1]	UTCDateOnly	The date on which the event referred to in the associated newsboard message occurred.
NewsID	[0..1]	String	The unique identifier of a textual message sent from the exchange and recorded on the newsboard.
NewsType	[0..1]	String	Textual description of the news type or category.
NewsValidUntil	[0..1]	UTCDateOnly	The date after which the associated information is no longer relevant / applicable.
NumberOfQuotes	[0..1]	NumInGroup	Number of quotes in a book entry.
NumberOfTrades	[0..1]	NumInGroup	Number of trades cumulated in a message.
OrigTrdMatchID	[0..1]	String	Trade id of the original trade. This is indicated when either a trade reversal or a nostro correction is transacted.

Name	Mult.	Type	Description
ParticipantRoleIndicator	[0..1]	char	Indication of the participant's role in the context of a confirmation. Valid values: 0 = Buyer 1 = SettlementAgentBuyersSide 2 = GCMBuyersSide 6 = GCMSellersSide 7 = SettlementAgentSellersSide 8 = Seller
PublicTradeTypeCodeList	[0..1]	String	Published list of SWX trade type codes.
QuoteReqRefID	[0..1]	String	Required for Cancel and Replace QuoteReqTransType messages
QuoteReqTransType	[0..1]	char	Identifies Quote Request message transaction typeData type: char Valid values: N = New C = Cancel R = Replace
RandomisedInterval	[0..1]	UTCTimeOnly	Time spread for randomised transitions (of trading schedules). Format HH:MM:SS.
ReferencePriceType	[0..1]	char	Indication of the reference price type which indicates the source of the corresponding reference price. Valid values: 0 = Adjusted Price 1 = Adjustment Home Market 2 = Input Price 3 = Last Paid Price 4 = Mistrade Adjustment 5 = System Adjusted Price
SegrClearingAccountType	[0..1]	char	The segregated clearing account type. For example, Client Clearing Account or House Clearing Account. 0 = DF (Default), 1 = CL (Client = Risk is covered by client collateral), 2 = HO (House = Risk is covered by "In House" collateral)
SegrSettleAccountType	[0..1]	char	The segregated settlement account type. For example, can be used to distinguish different taxation treatments in settlement. 0 = DF (Default)
SettlCurrAmtValid	[0..1]	String	Indicates how the settlement amount has been calculated. Valid values: NSAZ = NotCalculatedSettlAmountInvalid NFWT = NotCalculatedStandardForwardTrade NMIS = NotCalculatedStaticDataMissing NTRD = NotCalculatedTradeDateMarketHoliday NTPZ = NotCalculatedTradePriceInvalid NTSZ = NotCalculatedTradeSizeInvalid NVAD = NotCalculatedValueDateEntered CALC = SettlementAmountCalculatedNormalCase

Name	Mult.	Type	Description
SettlementChainControlCode	[0..1]	String	The unique identifier of a settlement chain control. Valid values: BAUT = BilateralAutomaticSettlementFlagOff BCPO = BilateralClrgPreventionSettlOnly BCPF = BilateralClrgPrevNoClrgNoSettl BBRS = BilateralExchControlResendBilateral BMCO = BilateralManualClearingTypeAS BMCF = BilateralManualClearingTypeManual BNCC = BilateralNoCCP BNSA = BilateralNoSettlAmountCalculated BNSC = BilateralNoSettlChainsDetermined BOOC = BilateralOobClearingFlagOff BOOT = BilateralOutsideClearingOpeningTime MUSE = MultilateralViaCCP
SettlementInst	[0..1]	char	Defines to which degree the clearing and settlement of an off order book trade should be automatically instructed. For example, settled manually, automatic clearing and settlement or only automatic settlement i.e. no clearing.0=Automatic (Settlement & Clearing), 1 = Settlement only, 2 = Manual
SettlementStatusCode	[0..1]	String	The unique identifier of a settlement status. Valid values: CA = CancelAccepted CP = CancelPending CR = CancelRejected CS = CancelSent CN = CancelTechNOK CW = CancelWithoutMsg RN = ClrgRuleNotReady IC = InterfaceClosed MA = MissingAccruedInt MC = MissingChangeFix MS = MissingSettleDate MD = MissingStaticData NA = NoAutomaticCandS SA = SettlMsgAccepted SR = SettlMsgRejected SS = SettlMsgSent SN = SettlMsgTechNOK
SourceExchange	[0..1]	Exchange	The exchange from where the news message or book information origins.
TransactionType	[0..1]	char	Identifies an SWX specific transaction type. 0 = Order, 1 = Trade Confirmation, 2 = Bilateral Trade Reverse, 3 = Reported Trade, 4 = Unilateral Trade Reverse, 5 = Correction
TransitionStatus	[0..1]	char	Status of a trading schedule transition. Valid values: 0 = Pending 1 = Triggered 2 = Deleted 3 = Failed

113 StandardChartered

Category: Bank

113.1 Message Functionality

List of user-defined fields for Standard Chartered.

113.2 Structure

Name	Mult.	Type	Description
ClientTier	[0..1]	String	This is used to identify which tier to map the quote request, or order to. Typical use would be for streaming prices to multiuser platforms.
FIXreserved1	[0..1]	String	
FIXreserved2	[0..1]	String	
FIXreserved3	[0..1]	String	
FIXreserved4	[0..1]	String	
FIXreserved5	[0..1]	String	
FIXreserved6	[0..1]	String	
FIXreserved7	[0..1]	String	
FIXreserved8	[0..1]	String	
FIXreserved9	[0..1]	String	
FIXreserved10	[0..1]	String	
FIXreserved11	[0..1]	String	
FIXreserved12	[0..1]	String	
FIXreserved13	[0..1]	String	
FIXreserved14	[0..1]	String	
FIXreserved15	[0..1]	String	
FIXreserved16	[0..1]	String	
LegBidSize1	[0..1]	Qty	The maximum bid amount for this leg (used in multileg quotes). cf tag 134 BidSize
LegMinBidSize	[0..1]	Qty	The minimum bid amount for this leg (used in multileg quotes). cf tag 647 MinBidSize
LegMinOfferSize	[0..1]	Qty	The minimum offer amount for this leg (used in multileg quotes) cf tag 648 MinOfferSize

Name	Mult.	Type	Description
LegOfferSize1	[0..1]	Qty	The maximum offer amount for this leg (used in multileg quotes) cf tag 135 OfferSize
LegTenorCode	[0..1]	String	Tenor code used in multileg instruments. This can be used instead of tag 588 (Leg Sett Date) in the repeating leg group section & has the same values as Tag 7250.
SCBFIXParameter1	[0..1]	String	
SCBFIXParameter2	[0..1]	String	
SCBFIXParameter3	[0..1]	String	
SCBFIXParameter4	[0..1]	String	
SCBFIXParameter5	[0..1]	String	
SCBFIXParameter6	[0..1]	String	
SCBFIXParameter7	[0..1]	String	
SCBFIXParameter8	[0..1]	String	
SCBFIXParameter9	[0..1]	String	
SCBFIXParameter10	[0..1]	String	
SCBFIXParameter11	[0..1]	String	
SCBFIXParameter12	[0..1]	String	
SCBFIXParameter13	[0..1]	String	
SCBFIXParameter14	[0..1]	String	
SCBFIXParameter15	[0..1]	String	
SCBFIXParameter16	[0..1]	String	
SCBFIXParameter17	[0..1]	String	
SCBFIXParameter18	[0..1]	String	
SCBFIXParameter19	[0..1]	String	
SCBFIXParameter20	[0..1]	String	
TenorCode	[0..1]	String	Indicates type of Tenor requested & can be used instead of Tag 64 for all common value dates and ensures the appropriate SCB value date is used. Possible values are :TOD = Today (T+0) TOM = Tomorrow (T+1) SP = Spot NEXT = Next Business Day after Spot xW = x weeks from spot xM = x months from spot xY = x years from spot
TimeSpanStartTime	[0..1]	UTCTimestamp	

114 StateStreet

Category: Bank

114.1 Message Functionality

List of user-defined fields for State Street.

114.2 Structure

Name	Mult.	Type	Description
MaxShow1	[0..1]	Qty	Order: Inform broker the amount of the order to be shown via IOIs <p> ** ADDED TO FIX 4.1 AS TAG: 210 (MaxShow) **

115 Sungard

Category: SoftwareVendor

115.1 Message Functionality

List of user-defined fields for Sungard.

115.2 Structure

Name	Mult.	Type	Description
CHXHandlInst	[0..1]	Boolean	Allow passing through of HandlInst for CHX.
CrossSeqNum	[0..1]	SeqNum	Sequence number of cross trade being reported to an exchange. The field can contain alpha-numeric values.
DeskSpecialHandlingCode	[0..1]	String	OATS v3 field for Desk Special Handling Code. Values are: 'FOK', 'AON', 'NH', 'IOC', 'MAO', 'LOC', 'MAC', 'MOO', 'MOC', 'OVD', 'SCL', 'WRK', 'PEG', 'MQT', 'TS', 'RSV', 'IO', 'LOO','E.W', 'S.W', 'CNH', 'ADD', 'TMO', or 'DIR'. Case sensitive, must be capital letters.
DiscretionPx	[0..1]	Price	The Discretion Price of the order. This price is the limit for the DiscretionQty can be traded at. The value is an absolute price.
NSXHandlInst	[0..1]	Boolean	Allow passing through of HandlInst for NSX.
PeggingTicker	[0..1]	Price	The adjustment price to calculate the order price from the NBBO of a pegged order.
PHLXRoutingInstruction	[0..1]	Boolean	Allow passing through of routing instruction values for PHLX.
PowerNet	[0..1]	String	A field used by PowerNet to define the source of order entry.
RoutedOrderID	[0..1]	String	To satisfy the OATS requirement of having a unique identifier for each order. This field is 20 characters or less.
SACrossType	[0..1]	String	Text field for Cross Type option used with Agent order types.
SMExecAlgorFlag	[0..1]	char	This field will be forwarded to SuperMontage for the Execution Algorthim.
SMRouteFlag	[0..1]	char	Field to specify the SuperMontage route field for a given order.

Name	Mult.	Type	Description
TRACRoutingInstruction	[0..1]	Boolean	Allow passing through of routing instruction for Track ECN.
VenueReferenceID	[0..1]	String	Reference number for executions that result from orders that are routed to a secondary destination. Will be sent when order status is 1 or 2.

116 TSXGroup

Category: Exchange

116.1 Message Functionality

List of user-defined fields for TSX Group.

116.2 Structure

Name	Mult.	Type	Description
POComment	[0..1]	String	A free-form, pass-through tag provided for use by POs.
PriceBandInst	[0..1]	char	Instructions to the Exchange when the order price exceeds TSX Marketplace threshold price band limits. Valid values: 0 = Kill Order (default) 1 = Reprice
ShortMarkingExempt	[0..1]	char	Marker for Short-Marking Exempt order designation. Required if applicable for Short-Marking Exempt. Valid values: 0 = SME 1 = Buy Cross SME 2 = Sell Cross SME 3 = Both Buy and Sell Cross SME
TMXUDF1	[0..1]	String	
TMXUDF2	[0..1]	String	
TMXUDF3	[0..1]	String	
TMXUDF4	[0..1]	String	
TMXUDF5	[0..1]	String	
TMXUDF6	[0..1]	String	
TMXUDF7	[0..1]	String	
TMXUDF8	[0..1]	String	
TMXUDF9	[0..1]	String	
TSXAccountType	[0..1]	String	Type of the trading account. Valid values: NC = Non-client (default) CL = Client ST = Equities Specialist IN = Inventory MP = ME Pro Order OF = Options Firm Account OT = Options Market Maker BU = Bundled order
TSXActionSource	[0..1]	String	Source of the action performed on an order.
TSXAL1Timestamp	[0..1]	UTCTimestamp	The time the ABBO provider generated the quote.

Name	Mult.	Type	Description
TSXAnonymous	[0..1]	Boolean	Flag to indicate if order is anonymous. Valid values: Y = Yes N = No (default)
TSXATSName	[0..1]	String	The Alternative Trading System where the transaction originated.
TSXATSTimestamp	[0..1]	UTCTimestamp	The time the quote changed on the ATS.
TSXBasketTrade	[0..1]	Boolean	Identifies the order as part of a basket trade.
TSXBrokerNumber	[0..1]	String	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
TSXBuyAccountId	[0..1]	String	Identifies the buyer's trading account.
TSXBuyAccountType	[0..1]	String	The buyer's type of the trading account. For valid values see tag 6750 (TSXAccountType)
TSXBuyCustomerType	[0..1]	char	identifies the Cross Buy side customer account type.
TSXBuyJitney	[0..1]	Boolean	An order is marked as being executed on behalf of another broker.
TSXBuyParticipation	[0..1]	Boolean	To indicate if the responsible equities specialist's participation on the buy side is active. Valid values: On Off
TSXBuyParticipationVolume	[0..1]	Qty	To assign the maximum buy participation volume for a symbol.
TSXBuyRegulationID	[0..1]	String	Identification marker for UMIR-specific designations to orders and trades. For valid values see tag 6763 (TSXRegulationID)
TSXByPass	[0..1]	Boolean	To indicate orders are tradable against only visible/disclosed volumes and bypass the undisclosed volume of Iceberg orders, registered trader participation and autofill, and special terms book. Any part of the OrderQty balance not filled immediately is "killed/cancelled". Valid values: Y = Yes N = No (default)
TSXCrossType	[0..1]	char	Identifies the type of an intentional cross. All cross types other than Regular and Derivative-Related are specialty crosses, which are treated differently from regular crosses regarding interference and/or price validation. Valid values: B = Basis C = Contingent D = Derivative-related I = Internal S = Special Trading Session R = Regular (default) V = Volume Weighted Average Price

Name	Mult.	Type	Description
TSXCustomerType	[0..1]	char	Identifies the customer account type.
TSXErrorNumber	[0..1]	int	The error number for an Error Response message.
TSXExchangeAdmin	[0..1]	String	An assigned marker to transmit information. The TSXExchangeAdmin tag is a string of 36 AlphaNumeric markers.
TSXExchangeUserID	[0..1]	String	The user ID for an exchange staff member (for example, Customer Service Representative).
TSXExecCancelledReason	[0..1]	Boolean	Indicates that the order was cancelled because of Cancel on Disconnect (COD).
TSXJitney	[0..1]	Boolean	An order is marked as being executed on behalf of another broker.
TSXLongLife	[0..1]	Boolean	Identifies the order as a LongLife eligible order. Valid values: Y = Yes N = No (default)
TSXMarketInst	[0..1]	String	Instructions to the Exchange to identify certain order types. Valid values: CO = Closing Offset
TSXMatchingPriority	[0..1]	char	Indicates the type of priority used to match the order in a trade. Valid values: 1 = Indicates match was because of Broker Preferencing
TSXMessageId	[0..1]	String	Unique identifier assigned by a Member Firm to a message that is not an order. Unsolicited Market Command Acknowledgement messages sent by the Exchange will have a random string of characters as the TSXMessageID.
TSXMGFCandidate	[0..1]	char	A marker to indicate if an order is eligible for minimum guaranteed fill. Valid values: Y = Yes N = No (default) B = Yes, bypass size checks
TSXMGFVolume	[0..1]	Qty	The minimum guaranteed volume that the registered trader is willing to fill.
TSXMinInteractionSize	[0..1]	Qty	Prevents fills smaller than the minimum interaction size specified until the order’s volume is depleted to the point that the remaining volume is less than the minimum interaction size. Supported on Dark and SDL orders only.
TSXNCIB	[0..1]	Boolean	Identifies Normal-Course Issuer Bid (NCIB) orders; the action of a company buying back its own outstanding shares from the markets so it can cancel them. Valid values: Y = Yes N = No (default)
TSXNonResident	[0..1]	Boolean	A terms marker indicating that trade participant is not a Canadian resident for income tax purposes. Valid values: Y = Yes N = No (default)

Name	Mult.	Type	Description
TSXNoTradeFeat	[0..1]	String	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Valid values: NM = Cancel Newest EM = Execute Match OM = Cancel Oldest DM = Decrement Larger and Cancel Smaller
TSXNoTradeKey	[0..1]	String	A Member Firm produces these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not produce this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders produced by the same BrokerNumber (or if present, by PrivateBrokerNumber).
TSXNoTradeOrderNum	[0..1]	String	The contra private order number that would have matched with the order, if not prevented by the no-trade feature.
TSXNoTradePrice	[0..1]	Price	The price the match would have occurred at, if not prevented by the no-trade feature.
TSXNoTradeVol	[0..1]	Qty	The number of shares that would have matched, if not prevented by the no-trade feature.
TSXOrderKey	[0..1]	String	Unique key identifying orders in the system.
TSXOrigTradeID	[0..1]	String	Used with trade corrections to reference previously reported executions and the side initiating the cancel/correct.
TSXParticipationOption	[0..1]	char	Identifies the type of incoming orders that a registered trader would like to participate with, when the other registered trader is not participating. Valid values: 1 = Total MGF Size for eligibility and participation (default) 2 = Total MGF Size for eligibility, Individual MGF Size for participation 3 = Individual MGF Size for eligibility and participation
TSXPegType	[0..1]	char	Peg to the protected NBBO. Available on undisplayed orders only. Valid values: C = Contra Midpoint Only Plus D = Contra Midpoint Only Plus, Dark Sweep M = Midpoint Peg N = None (default) P = Market Peg R = Primary Peg x = Minimum Price Improvement Peg

Name	Mult.	Type	Description
TSXPrincipalTrade	[0..1]	Boolean	A transaction where the member as principal sells securities to or buys securities from its particular customer; that is, a cross between a client and another account type. Valid values: Y = Yes N = No (default)
TSXPrivateOrigPrice	[0..1]	String	The original price type of an order when entered into the trading system. Valid values: MBF = Must Be Filled
TSXProgramTrade	[0..1]	Boolean	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. Y = Yes N = No
TSXReferenceVolume	[0..1]	Amt	The existing volume of the order that is to be OMRd.
TSXRegulationID	[0..1]	String	Identification marker for UMIR-specific designations to orders and trades. Valid values: IA = Insider Account NA = Not Applicable SS = Significant Shareholder
TSXRemainingBuyParticipationVolume	[0..1]	Qty	The remaining buy participation volume for a symbol.
TSXRemainingMGFVolume	[0..1]	Qty	The remaining available volume that the equities specialist may increase their MGF volume by.
TSXRemainingSellParticipationVolume	[0..1]	Qty	The remaining sell participation volume for a symbol.
TSXRTAutoFill	[0..1]	char	A marker to indicate a system-produced autofill against the responsible equities specialist’s account or an odd lot trader. Valid values: A = Odd Lot C = Closing Allocation G = Guaranteed Fill P = Participation
TSXSeekDarkLiquidity	[0..1]	char	Used on an IOC/FOK order to only match against dark liquidity. Valid values: 1 = Trade with price improving dark only 2 = Trade with dark up to and including the NBBO
TSXSelfTrade	[0..1]	Boolean	Indicates if the trade is a Self Trade. Self Trades are suppressed on the public feed. Valid values: Y = Yes N = No
TSXSellAccountId	[0..1]	String	The seller’s trading account identification.
TSXSellAccountType	[0..1]	String	The seller’s type of trading account. For valid values see tag 6750 (TSXAccountType)

Name	Mult.	Type	Description
TSXSellCustomerType	[0..1]	char	Identifies the Cross Sell side customer account type.
TSXSellJitney	[0..1]	Boolean	An order is marked as being executed on behalf of another broker.
TSXSellParticipation	[0..1]	Boolean	To indicate if the responsible equities specialist's participation on the sell side is active. Valid values: On Off
TSXSellParticipationVolume	[0..1]	Qty	To assign the maximum sell participation volume for a symbol.
TSXSellRegulationID	[0..1]	String	Identification marker for UMIR-specific designations to orders and trades For valid values see tag 6763 (TSXRegulationID)
TSXSOROrderID1	[0..1]	String	Smart Order Router (SOR) order identifier.
TSXSOROrderID2	[0..1]	String	Smart Order Router (SOR) order identifier.
TSXSpeedbump	[0..1]	char	Indicates whether a message was subject to a processing delay before interacting with the order book. Valid values: " " (blank) = Feature is off or is not applicable to this order (default) Y = Feature on, message goes through Speedbump N = Feature on, message does not go through Speedbump
TSXSpreadGoal	[0..1]	Price	A unique price range assigned to a stock for purposes of registered trader spread goal maintenance.
TSXTradeCorrection	[0..1]	Boolean	A marker to indicate if the Fill report is a trade correction or a normal fill. Valid values: Y = Yes N = No (default)
TSXUndisplayed	[0..1]	Boolean	Indicates the order is completely undisplayed. Y = Yes N = No (default)
TSXUserId	[0..1]	String	The trading system's user ID for a trader.
TSXWashTrade	[0..1]	Boolean	A trade that has occurred between proprietary accounts of the same Member Firm. Valid values: Y = Yes N = No (default)
UndisclTradedVol	[0..1]	Qty	The portion of traded volume attributed to the undisclosed volume of an Iceberg order.

117 TeleinvestSA

Category: SoftwareVendor

117.1 Message Functionality

List of user-defined fields for Teleinvest SA.

117.2 Structure

Name	Mult.	Type	Description
EstimatedAmount	[0..1]	float	Teleinvest Custom Tag : Order Estimated Amount
TiCustom2	[0..1]	float	Teleinvest Custom Tag
TiCustom3	[0..1]	float	Teleinvest Custom Tag
TiCustom4	[0..1]	float	Teleinvest Custom Tag

118 ThomsonFinancial

Category: DataVendor

118.1 Message Functionality

List of user-defined fields for Thomson Financial.

118.2 Structure

Name	Mult.	Type	Description
AcceptedByDate	[0..1]	UTCDateOnly	Provides audit trail tracking what date an order was accepted.
AccountSource	[0..1]	String	Field identifies the source of the account value
AccountType2	[0..1]	char	Used to identify the account type
AcctClassCode	[0..1]	char	relfects the account class type on an order
ALRXCode	[0..1]	String	A free form text field indicating that the order placed on a thrid party system has already been executed.
ApplyIOIEdits	[0..1]	char	Instructs order receiving firm when to apply standard IOI offering edits to determine whether the order should be accepted or rejected. (Y = Apply all edits, N = Do not apply edits, B = Apply only Broker/Dealer edits)
BasisPriceTradeInd	[0..1]	Boolean	Used to identify a basis price trade
BlkOrderDesk	[0..1]	String	Specifies the desk for a block order average price trade
BlkOrderDeskNo	[0..1]	int	Specifies the desk number for a block order average price trade
BlockOrderID	[0..1]	String	This identifies a block order ID for grouping orders (i.e. orders for a queue and release system)
BondFactor	[0..1]	String	Specifies a bond factor.
BypassPrimeBrokerSw	[0..1]	Boolean	Provides the ability on a prime broker trade to indicate that the trade occurred outside.
CancelRebillReason	[0..1]	String	Used to identify a cancel rebill reason
CircleInd	[0..1]	Boolean	Indicates that the order message type received should be treated as a circle request instead of a live order. (Y = circle request)

Name	Mult.	Type	Description
ClientOrderIDFormat	[0..1]	String	Allows the 2 sides to communicate what format the Client Order ID and Orig Client Order ID will be used to construct the tag(s). NOTE: Valid values must be agreed upon by both sender and target comps.
CMSText	[0..1]	String	The CMS message text equivalent with or without unprintable characters replaced by spaces
CommissionScheduleOverride	[0..1]	Boolean	Used to override existing commission schedule
ConcessionAmt	[0..1]	Amt	Specifies the amount of concession.
ConcessionType	[0..1]	char	Specifies whether the concession amount is cents per share or percent
ConfirmNote	[0..1]	String	Used to identify a confirm note
ContraAccount	[0..1]	String	Used to identify a contra account
ContraAccountSource	[0..1]	String	Field identifies the source of the contra account
ContraAccountType	[0..1]	char	Used to identify the contra account type
ContraFeesSw	[0..1]	Boolean	Indicator used to determine if fees should be applied to contra side of trade.
ContraSubNo	[0..1]	String	Used to validate ContraAccount in a service bureau model
CSIItemNo	[0..1]	String	Cash Standing Instruction item number used in conjunction with tag 6014.
CxlReason	[0..1]	String	Indicates the valid cancel reason (repeating tag)
DaylightSavingSw	[0..1]	String	Used to allow front-end session modules communicate to back-end application modules whether we are observing daylight saving time.
DiscretionUsedSw	[0..1]	Boolean	Indicates whether or not discretion should be used
DropID	[0..1]	String	Provides front-end flexibility to control message level drop copy processing.
EnteringFirm1	[0..1]	String	Used to identify a entering firm entity which may be a correspondent or subsidiary
ErrorRequestor	[0..1]	String	Determines the requestor of the error for t+n cancel requests
ExchangeCode	[0..1]	Exchange	Used to identify the routing destination for an order or trade
ExecChangeSourceID	[0..1]	String	Execution Change Source ID
FXCurrencyOffsetAmt	[0..1]	Amt	Used to specify the full ‘TO’ currency amount in FX trades to eliminate rounding error and/or account for markup.

Name	Mult.	Type	Description
Gross	[0..1]	char	Tag supports gross cents per share, gross percentage, and gross flat amounts
GrossCode	[0..1]	String	Used to identify a gross code
IncludeSIs	[0..1]	Boolean	Valid Values = Y or N. For quote requests or orders that are submitted to multiple Retail Service Providers (RSPs) for best execution, this field specifies whether RSPs acting as Systematic Internalizers (SIs) should be included (Y) or not included (N).
InternalAcknowledgementSw	[0..1]	String	Used to allow front-end session modules communicate to back-end application modules that the required acknowledgement for a given message has already been generated in order to improve asyncronous processing.
InternalSeqNo	[0..1]	String	This tag is to support internal sequence checking between front-end FIX session modules and back-office FIX application engines
IOE	[0..1]	String	Used to identify an investment objective exception
IOIAvailQty	[0..1]	Qty	Amount of an IOI offering (IOIQty) that is currently available to the sales force.
LODIndicator	[0..1]	Boolean	Limit Order Display indicator
NoYields	[0..1]	NumInGroup	Number of yields. Allows repeating groups consisting of YieldType (235), Yield (236), and BasisFeatureDate (259).
NumberOfCxlReasons	[0..1]	NumInGroup	Indicates how many cancel rebill reasons are included on a message
OATSAcctType	[0..1]	char	Valid Values: R = Retail – an order received for the account of an investor, including institutional orders W = Wholesale – an order received from another broker/dealer P = Proprietary – an order placed by a firm for a proprietary account E = Employee – an order received for the account of an employee or associated person of a member firm C = Combined – an order placed for more than one type of account.
OddLotDiffInd	[0..1]	Boolean	Used to identify an odd lot differential
OffsetCurrencyCode	[0..1]	Currency	Used to identify an offset currency code
OrderAcceptedBy	[0..1]	String	Provides audit trail tracking who accepted the order

Name	Mult.	Type	Description
OrderAcceptedTime	[0..1]	UTCTimestamp	Provides audit trail tracking the time the order was accepted
OrderChangeSourceID	[0..1]	String	Order change source ID
OrderEnteredBy	[0..1]	String	Provides audit trail tracking who entered the order
OrderEnteredTime	[0..1]	UTCTimestamp	Provides audit trail tracking the time the order was entered
PPTOverride	[0..1]	Boolean	Allow user to override a Prevent Principal Trade edit.
RebillValue	[0..1]	Amt	Indicates corresponding rebill value for the cancel reason (repeating tag)
RegisteredRep	[0..1]	String	Rep related to a specific order or execution.
RegwayAccountType	[0..1]	char	Used to identify a regular way account type
ReinvestCode	[0..1]	char	Used to identify a reinvest code
ReportedTradePrice	[0..1]	Price	Used to identify the reported trade price
ReportToOCS	[0..1]	Boolean	Specifies if a block order average price trade is to be reported to OCS (Overnight Comparison System)
ReturnCode	[0..1]	MultipleStringValue	This field will be used to indicate a specific error message or informational message that may or may not exist in the Text tag (58) of an acknowledgement response. NOTE: This field may contain repeating values delimited by a hexidecimal ’40’ character.
SellerCode	[0..1]	char	Used to identify a seller code
SpecialTypingCode	[0..1]	MultipleCharValue	Used to identify a special typing code. Repeating values are allowed for this tag. Values are to be delimited by space.
StandingInstOverride	[0..1]	Boolean	Standing instructions indicator used to override the account level code for the disposition of stock and money.
Syndicate	[0..1]	String	Used to identify a syndicate
SyndicateTakedown	[0..1]	String	Used to identify a syndicate takedown
ThomsonUDF1	[0..1]	String	
ThomsonUDF2	[0..1]	String	
ThomsonUDF3	[0..1]	String	
ThomsonUDF4	[0..1]	String	
ThomsonUDF5	[0..1]	String	
ThomsonUDF6	[0..1]	String	

Name	Mult.	Type	Description
ThomsonUDF7	[0..1]	String	
ThomsonUDF8	[0..1]	String	
ThomsonUDF9	[0..1]	String	
ThomsonUDF10	[0..1]	String	
ThomsonUDF11	[0..1]	String	
TRACEReportSw	[0..1]	Boolean	Used to suppress order events from TRACE reporting
TradeRefDate	[0..1]	UTCDateOnly	Date of original trade
TTORep	[0..1]	String	Used to identify a this time only rep
TTORepBranch	[0..1]	String	This Time Only Rep Branch
TTOSubNo	[0..1]	String	Used to validate a This Time Only Rep in a service bureau model
UniqueTradeID	[0..1]	String	Used to identify a trade unique id
ValidateOrd	[0..1]	Boolean	Indicates that a new order message should only be validated versus business edits and not accepted as a new order by the receiving party. (Y = Validate)
VersusPurchaseSw	[0..1]	Boolean	Indicates whether an order or execution event is versus purchase.
WhoseError	[0..1]	String	Determines the source of the error for t+n cancel requests

119 ThomsonReuters

Category: DataVendor

119.1 Message Functionality

List of user-defined fields for Thomson Reuters.

119.2 Structure

Name	Mult.	Type	Description
AllocQty2	[0..1]	Amt	Amount of allocation in dealt currency on far leg of a swap.
CalculatedAllocQty	[0..1]	Qty	Amount of allocation in contra currency on near leg.
CalculatedAllocQty2	[0..1]	Amt	Amount of allocation in contra currency on far leg of a swap.
EnteringSubsidiary	[0..1]	String	Identifies the subsidiary firm associated with the execution.
NonMemberAffiliate	[0..1]	Boolean	Indicates that the execution is on behalf of a non-member affiliate.
TrailerNote	[0..1]	String	Allows trailer notes to be added to trades.
TrailerNoteSuppressionInd	[0..1]	Boolean	Suppression indcator for trailer line

120 TownsendAnalytics

Category: SoftwareVendor

120.1 Message Functionality

List of user-defined fields for Townsend Analytics.

120.2 Structure

Name	Mult.	Type	Description
LehmanATS1	[0..1]	String	Lehman ATS Field 1
LehmanATS2	[0..1]	String	Lehman ATS Field 2
LehmanATS3	[0..1]	String	Lehman ATS Field 3
LehmanATS4	[0..1]	String	Lehman ATS Field 4
LehmanATS5	[0..1]	String	Lehman ATS Field 5
LehmanATS6	[0..1]	String	Lehman ATS Field 6
LehmanATS7	[0..1]	String	Lehman ATS Field 7
LehmanATS8	[0..1]	String	Lehman ATS Field 8
TALAccountType	[0..1]	int	Integer corresponding to the account type within the TAL OMS.
TradeLiquidityIndicator	[0..1]	char	Indicates whether a trade adds liquidity (A) or removes liquidity (R) from the marketplace.

121 Tradeweb

Category: Brokerage

121.1 Message Functionality

List of user-defined fields for Tradeweb.

121.2 Structure

Name	Mult.	Type	Description
AccruedDays	[0..1]	int	Number of days accrued
AllocClearingFirm	[0..1]	String	For instructing and reporting allocation clearing for non-US issues<p>** Added to FIX 4.3 through &ltNestedParties&gt component block **
AllocClearingMember	[0..1]	String	4.2: Clearing member identifier in an allocation.
AllocGiveUpBroker	[0..1]	String	[4.2] In an Allocation instance, identifier of the Prime Broker serving as Give-Up Firm.
AllocGTSBroker	[0..1]	String	[4.2] In an Allocation instance, identifier of the Prime Broker providing General Trade Services.
AllocStatus	[0..1]	char	[4.2] Valid values 0: Accepted, Processed – allocations were sent to the counterparty. 3: Received, not yet processed – allocations have been saved but not sent. In 4.4 as tag AllocStatus 87
AllocStepOutBroker	[0..1]	String	[4.2] In an Allocation instance, identifier of the Prime Broker serving as Step-Out Firm.
ApplyRestriction	[0..1]	Boolean	To turn ON/OFF restriction such as ERISA for an Order coming to TW. Boolean type (Y/N). If omitted in the message, default to 'Y'.
AssetSwapSpread	[0..1]	PriceOffset	The difference between the bond yield and the LIBOR curve, expressed in basis points.
AvgCost	[0..1]	Amt	Positive or negative average cost.
BaseIndex	[0..1]	String	Tradeweb Base CPI @ Issuance – normally associated with TRSY TIPS.
BenchmarkCurveName	[0..1]	String	Name of benchmark curve – FIX 4.2
BenchmarkCurvePoint2	[0..1]	String	Denote the long float rate period of IRS Dollar Swap Basis Trade.

Name	Mult.	Type	Description
BenchmarkPrice	[0..1]	Price	[4.2] Specifies the price of the benchmark.
BenchmarkPriceType	[0..1]	int	[4.2] Identifies the denomination of BenchmarkPrice(6645). Same values as PriceType(423).
BenchmarkSecurityDesc	[0..1]	String	Benchmark security description.
BenchmarkSecurityID	[0..1]	String	CUSIP or ISIN of the benchmark instrument
BenchmarkSecurityIDSource	[0..1]	char	[4.2] Identifies the source of the Benchmark Security ID. Valid values are 1=CUSIP 2=SEDOL 4=ISIN
BenchmarkSymbolSfx	[0..1]	String	“WI” if When Issued.
BenchmarkYield	[0..1]	Percentage	Yield of the benchmark security.
BookingID	[0..1]	String	Event reference for BookingReport
BookingRefID	[0..1]	String	Event reference for BookingReport
BookingStatus	[0..1]	char	Enumeration: 1-Affirmed, 2-Unknown account, 3-Missing settlement instructions, 4-Canceled
BookingTransType	[0..1]	char	Enumeration: 0-New, 1-Cancel, 2-Correct
BrokerClearingID	[0..1]	String	Identifier of Broker’s clearing instructions.
CalcFrequency	[0..1]	String	Encoded IRS calculation period frequency: 3M, 6M, 1Y, T term etc.
ClearingMember	[0..1]	String	4.2: Clearing member identifier.
Compounding	[0..1]	Boolean	Boolean: IRS floating rate compounding – default ‘N’. Values: Y – flat compounding N – no compounding
ContractSettlementMonth	[0..1]	String	Month that a TBA contract settles
Counter	[0..1]	Boolean	Indicates if counter is allowed on hit/lift. When this tag is not present, counter is not allowed on hit/lift. Default value is N. (Tradeweb Retail)Valid values: Y = Hit/lift can be countered N = Hit/lift cannot be countered.
CounterpartyTraderID	[0..1]	String	Counter party trader id
CPProgram	[0..1]	int	Same usage as 4.4 CPProgram (875)
DatedDate	[0..1]	UTCDateOnly	[4.2] The date the security is dated if different from the first IssueDate, in YYYYMMDD format.
DaysHeld	[0..1]	int	Number of days the position was held in the account.
DealerNote	[0..1]	String	Free-form text to be sent to the dealer(s) participating in the trade during negotiation.

Name	Mult.	Type	Description
DealerTradeID	[0..1]	String	Deposit CDs: Dealer’s reference to the trade being rolled or closed.
DeltaTransfer	[0..1]	char	Option Delta Transfer1 = Delta Work 2 = Delta Exchange 3 = Risk
DestFirmID	[0..1]	String	An optional routing identifier associated with the firm to which this message is directed.
DocType	[0..1]	String	Name of the FpML document type in the embedded XML Message.
DueInSeconds	[0..1]	int	Quote due-in time expressed in seconds.
ExDividend	[0..1]	Boolean	[4.2] Boolean: Instrument is trading ex-dividend. Supported in [4.4] using SymbolSfx(65)=EX.
ExecutionConcession	[0..1]	Price	The difference between the original dealer price sent on the order and the filled price.
Factor	[0..1]	float	Fraction for deriving Current Value from Qty <p>** Added to FIX 4.3 as tag: 228 Factor **
Fiduciary1	[0..1]	Boolean	Boolean: Fiduciary Money Deposit. Values: ‘Y’ = Yes Fiduciary Money {omitted} NOS: apply user preferences. ER: Not Fiduciary Money
FirmAccount	[0..1]	String	Firm trading account.
FloatingRate	[0..1]	Boolean	Boolean: Identifies a Floating Rate Note.
GiveUpBroker	[0..1]	String	[4.2] Identifier of the Prime Broker serving as Give-Up Firm.
GTSBroker	[0..1]	String	[4.2] Identifier of the Prime Broker providing General Trade Services.
ISpread1	[0..1]	PriceOffset	The difference in basis points between a bond’s yield-to-maturity and the projected/interpolated swap rate on the bond’s maturity/workout date.
IssueDate	[0..1]	UTCDateOnly	Date bond was issued<p>** Added to FIX 4.3 as tag: 225 IssueDate **
IssuerLongName	[0..1]	String	Full name of the issuer
LastParPx	[0..1]	Price	Price expressed in percent-of-par when ParPx is in discount or spread
LegAllocAccount	[0..1]	String	Allocation account for one leg of a multi-issue trade
LegAllocClearingFirm	[0..1]	String	Allocation clearing firm for one leg of a multi-issue trade
LegAllocClearingMember	[0..1]	String	4.2: Clearing member identifier in an allocation of multileg trade.

Name	Mult.	Type	Description
LegAllocQty	[0..1]	Qty	Allocation quantity for one leg of a multi-issue trade
LegCalcFrequency	[0..1]	String	IRS calculation period frequency for the trade leg.
LegClearingFirm	[0..1]	String	Clearing firm for one leg of a multi-issue trade
LegClearingMember	[0..1]	String	4.2: Clearing member identifier for a multi-leg trade.
LegCompounding	[0..1]	Boolean	Boolean: IRS floating rate compounding – default 'N'. Values: Y – flat compounding N – no compounding
LegContractSettlmntMonth	[0..1]	String	Month that a TBA contract settles for one leg of a multi-issue trade
LegCouponRate	[0..1]	float	Coupon rate for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 615 LegCouponRate **
LegCurrency	[0..1]	Currency	Currency for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 556 LegCurrency **
LegDatedDate	[0..1]	UTCDateOnly	[4.2] The date the leg security is dated if different from the first LegIssueDate, in YYYYMMDD format.
LegEndDate	[0..1]	UTCDateOnly	Leg absolute termination date, e.g. 20100118. Mutually exclusive with LegTerm.
LegFactor	[0..1]	float	Fraction for deriving current value from Qty for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 253 LegFactor **
LegFixedRateDayCount	[0..1]	String	String: IRS fixed stream – payment day-count fraction. FpML values.
LegFixedRatePayFrequency	[0..1]	String	IRS fixed rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.
LegFloatRatePayFrequency	[0..1]	String	IRS floating rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.
LegFutSettDate	[0..1]	UTCDateOnly	Future settlement date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 588 LegFutSettDate **
LegGrossTradeAmt	[0..1]	Amt	Gross principal amount of the trade leg.
LegIDSource	[0..1]	String	Security ID source for one leg of a multi-issue trade – see values for IDSource<p>** Added to FIX 4.3 as tag: 603 LegIDSource **
LegIssueDate	[0..1]	UTCDateOnly	Issue date for one leg of a multi-issue trade
LegIssuer	[0..1]	String	Issuer for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 617 LegIssuer **

Name	Mult.	Type	Description
LegLastParPx	[0..1]	Price	Last price for the leg expressed in percent-of-par. Conditionally required when LegLastPx is expressed in Yield, Spread, Discount or any other type and the product supports a percent-of-par price.
LegMaturityDate	[0..1]	UTCDateOnly	Maturity date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 611 LegMaturityDate **
LegNetMoney	[0..1]	Amt	Net money of the trade leg.
LegNoAllocs	[0..1]	int	Number of allocations for one leg of a multi-issue trade
LegNoStipulations	[0..1]	int	Number of stipulation entries for one leg of a multi-issue trade
LegNumDaysInterest	[0..1]	int	Number of days accrued interest of the trade leg.
LegOrderQty	[0..1]	Qty	Order quantity of one leg of a multi-issue trade
LegProduct	[0..1]	int	Product for one leg of a multi-issue trade – see Product 6613<p>** Added to FIX 4.3 as tag: 607 LegProduct **
LegRefID	[0..1]	String	An optional unique reference assigned by the ordering customer to each leg of a swap or butterfly.
LegRelativeStart	[0..1]	String	Leg effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with LegStartDate.
LegRollConvention	[0..1]	String	IRS roll convention – default 'STD'. Values: STD – standard product-based roll IMM – roll on IMM dates ECB – roll on ECB dates NONE – for bullet payments
LegSecurityDesc	[0..1]	String	Security description for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 620 LegSecurityDesc **
LegSecurityID	[0..1]	String	CUSIP or ISIN of one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 602 LegSecurityID **
LegSecurityType	[0..1]	String	SecurityType for one leg of a multi-issue trade – see SecurityType 6609<p>** Added to FIX 4.3 as tag: 609 LegSecurityType **
LegSettlmntTyp	[0..1]	String	Settlement type for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 587 LegSettlmntTyp **

Name	Mult.	Type	Description
LegSide	[0..1]	char	Buy or Sell leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 624 LegSide **
LegStartDate	[0..1]	UTCDateOnly	IRS absolute effective date, e.g. 20080818. Mutually exclusive with LegRelativeStart.
LegStipulationType	[0..1]	String	Stipulation type for one leg of a multi-issue trade – see 4.3 spec
LegStipulationValue	[0..1]	String	Structured stipulation value for one leg of a multi-issue trade – see 4.3 spec
LegSwapType	[0..1]	String	Substitute for LegOrderQty (6667) for one leg of a multi-issue trade: ParForPar, Duration, Risk, Proceeds
LegTerm	[0..1]	String	Leg termination date expressed as a period relative to effective date, e.g. 1Y or 3M. Mutually exclusive with LegEndDate.
LetAccruedInterestAmt	[0..1]	Amt	Accrued interest of the trade leg.
ListID2	[0..1]	String	Customer-assigned identifier for List Orders. ListID(6630) is used in NewOrder and OrderReplace. Tag ListID(66) is used in ExecutionReport and AllocationReport.
LotSize1	[0..1]	Qty	Fill quantity increment above the initial fill size.
Managed	[0..1]	Boolean	Boolean: Flags a managed trading account.
ManagedAccount	[0..1]	Boolean	Boolean. Flags a managed account (DBAB).
MaturityDate1	[0..1]	UTCDateOnly	Bond maturity date<p>** Added to FIX 4.3 as tag: 541 MaturityDate **
MDAggressorSide	[0..1]	char	In MD Trade entries. Values: 1 = Take 2 = Hit
MDAvailBuySize	[0..1]	Qty	In MD Trade entries available buy quantity (Qty)
MDAvailSellSize	[0..1]	Qty	In MD Trade entries available sell quantity (Qty)
MDCumTradeSize	[0..1]	Qty	In MD Trade entries cumulative quantity negotiated (Qty)
MDEntryHiddenSize	[0..1]	Qty	Hidden size (Qty) – shown only to the originating dealer
MDWorkupState	[0..1]	char	In MD Trade entries. Values: 0 = Private 1 = Public
MsgVersion	[0..1]	String	Identifies the message version number, e.g. 1.0.
MultilegComponent	[0..1]	Boolean	boolean. A value of Y indicates the trade is a component of a multi-part order – swap, switch, butterfly, cross etc.

Name	Mult.	Type	Description
MultilegPartNum	[0..1]	String	Trade number within a swap or butterfly plus the number of trades separated by "/". E.g. 9729=2/3 represents the body of a butterfly.
MultilegRefID	[0..1]	String	The optional unique reference assigned by the ordering customer to each leg of a swap or butterfly. Same as LegRefID but outside the NoLegs repeating group in ER, AR and Confirmation.
NASDRegistered	[0..1]	Boolean	Boolean: Indicates whether investor is registered with NASD.
NetMoney	[0..1]	Amt	Block level net money<p>** 118 NetMoney was added to appropriate messages in FIX 4.3 **
NetPresentValue	[0..1]	Amt	Net present value of derivative contract.
NoLegs	[0..1]	NumInGroup	Number of Legs in a multi-issue trade<p>** Added to FIX 4.3 as tag: 555 NoLegs **
NoStipulations	[0..1]	NumInGroup	Number of stipulation entries<p>** Added to FIX 4.3 as tag: 232 NoStipulations **
NotionalAmt	[0..1]	Amt	To describe notional amount of Option trade.
NoTWRPositions	[0..1]	NumInGroup	Number of entries in the TWRPositions repeating group.
NoUnderlyings	[0..1]	NumInGroup	[4.2] begins the Underlyings repeating group.
NoUnderlyingStips	[0..1]	NumInGroup	[4.2] Begins the UnderlyingStips repeating group.
Occupation	[0..1]	String	Occupation of investor identified in Account (1). Required on new issue preferred.
OfferType	[0..1]	String	Offer type.
OptionSettlType	[0..1]	char	[4.2] To describe TW derivative (option/future) settlement or delivery type: P = Physical C = Cash
OptionTradeType	[0..1]	char	TW Derivative Trade Type (Option/Future) 1 = Listed 2 = Flex 3 = Bilateral
OrderCreateTime	[0..1]	UTCTimestamp	UTC timestamp when the order was created.
PartNum	[0..1]	String	Part number of the entry in QuoteRequest for list trading.
Password3	[0..1]	String	Optionally used in Logon message.
PendingSettl	[0..1]	Boolean	Boolean: Flags that the bond is pending factor reset.
PershingOrderReceiptTime	[0..1]	UTCTimestamp	Time the order was received at Pershing.
PershingOrderReceiveFrom	[0..1]	String	The person or entity placing the order.
PosQty	[0..1]	Qty	Positive or negative position quantity.

Name	Mult.	Type	Description
PosRejectReason	[0..1]	char	In Position Exception Notice the cause of the exception. Valid values: 1 = Account exists but position exists elsewhere 2 = Account does not exist and position exists elsewhere
PreFactored	[0..1]	Boolean	Boolean: Unlike TIPS, MBS or EUR-denominated Inflation Linked Bonds, GBP ILBs trade with the inflation ratio already factored into the price. PreFactored=Y clarifies that attribute.
PriceType2	[0..1]	char	Specifies the how the price field is expressed1-Percentage, 4-Discount, 9-Spread<p>** Added to FIX 4.3 as tag: 423 PriceType **
ProductExtended	[0..1]	int	Extends FIX field 460 for Fixed Income.<p>** 460 Product was extended in FIX 4.3 **
Profit	[0..1]	Amt	Positive or negative profit amount.
ProhibitedLocales	[0..1]	MultipleStringValue	One or more comma-separated abbreviations of locales in which an investor is prohibited from owning the security. In the US it applies to some corporate bonds and CDs and ISO 3166-2 state abbreviations are used. AKA “Blue Sky Data”
QtyVariance	[0..1]	Qty	Variance of a REPO trade, expressed as quantity of trade size.
RelationToBroker	[0..1]	String	Investor’s relationship to broker. Required on new issue preferred.
RelativeStart	[0..1]	String	Effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with StartDate.
Replenish	[0..1]	Boolean	BOolean: Replenish trade quantity from OrderQty after the first fill. Used together with MaxFloor (111) for hidden-quantity trading.
RollConvention	[0..1]	String	IRS roll convention for NewOrder – default ‘STD’. Values: STD – standard product-based roll IMM – roll on IMM dates ECB – roll on ECB dates NONE – for bullet payments
SecondaryOrdID	[0..1]	String	The unique trade reference assigned by the ATS. UDF 6617 is needed only in the DontKnowTrade message. In all others use tag 198.
SecuritySource	[0..1]	char	Where to obtain securities for trade. Values: C = Customer will deliver security. L = Security is Long in account. R = Receive Security vs Payment. B = Receive Security from Broker Dealer.

Name	Mult.	Type	Description
SecuritySubType1	[0..1]	String	Same usage as [4.4] SecuritySubType (762) for [4.2]
SecurityTypeExtended	[0..1]	String	Extends FIX field 167 for Fixed Income <p>** 167 SecurityType was extended in FIX 4.3 **
Spread2	[0..1]	Price	Either swap spread or spread-to-benchmark <p> ** ADDED TO FIX 4.3 AS TAG: 218 Spread **
StateOfResidence	[0..1]	String	Investor’s state of residence: 2-character ISO 3166-2 abbreviation.
StepOutBroker	[0..1]	String	[4.2] Identifier of the Prime Broker serving as Step-Out Firm.
StipulationType	[0..1]	String	Stipulation type – see 4.3 spec<p>** Added to FIX 4.3 as tag: 233 StipulationType **
StipulationValue	[0..1]	String	Structured stipulation value – see 4.3 spec<p>** Added to FIX 4.3 as tag: 234 StipulationValue **
TaxStatus	[0..1]	char	Tax Status of the buy-side customer: 0 = Clean (the default if omitted) 1 = Dirty
Term	[0..1]	String	Encoded term of a deposit or derivative trade: 1D, 3M, 10Y, etc.
TerminationType	[0..1]	char	[4.2] USRP Values 1=Overnight 2=Term 3=Flexible 4=Open Replaced in 4.4 by tag 788.
TestMessageIndicator	[0..1]	Boolean	Flags session as a Test rather than Production session <p> ** ADDED TO FIX 4.3 AS TAG: 464 TestMessageIndicator **
TotalAccruedInterestAmt	[0..1]	Amt	Block level accrued interest <p> ** 540 TotalAccruedInterestAmt was added to appropriate messages in FIX 4.3 **
TotalNumOfParts	[0..1]	int	Total number of parts or entries in QuoteRequest for list trading.
TradeEvent	[0..1]	String	Supplemental information about a derivative trade.
TraderID1	[0..1]	String	Buyside trader initiating the order <p> ** ADDED TO FIX 4.3 through &ltParties&gt component block **
TradingSystemID1	[0..1]	String	The full ATS trade identifier.
TWEquitiesReserved1	[0..1]	String	
TWEquitiesReserved2	[0..1]	String	
TWReserved1	[0..1]	String	
TWReserved2	[0..1]	String	
TWReserved3	[0..1]	String	

Name	Mult.	Type	Description
TWReserved4	[0..1]	String	
TWReserved5	[0..1]	String	
TWReserved6	[0..1]	String	
TWReserved7	[0..1]	String	
TWReserved8	[0..1]	String	
TWReserved9	[0..1]	String	
TWReserved10	[0..1]	String	
TWReserved11	[0..1]	String	
TWReserved12	[0..1]	String	
TWReserved13	[0..1]	String	
UnderlyingSecuritySubtype	[0..1]	String	[4.2] E.g. GENERAL
UnderlyingSecurityType	[0..1]	String	Values: TREASURY MORTGAGE AGENCY OTHER
UnderlyingStipType	[0..1]	String	[4.2] Stipulation type: Values include MATURITY TYPE SCHEDULE
UnderlyingStipValue	[0..1]	String	[4.2] MATURITY Values: 0Y-1Y – Less than 1 year 1Y-5Y – Less than 5 years 5Y-10Y – Less than 10 years 10Y-30Y – Less than 30 years TYPE Value: STRIPS SCHEDULE Value: Schedule ID, usually a digit
UpFrontFee	[0..1]	Amt	Additional payment for an IRS My Coupon RFQ – positive if from the dealer to the customer, negative if from the customer to the dealer.
Username2	[0..1]	String	[4.2] Used in Logon. Replaced in 4.4 by Username(533).
ValidSeconds	[0..1]	int	Quote valid time expressed in seconds.
WhenIssued	[0..1]	Boolean	Boolean: Indicates that the instrument described by the CUSIP or ISIN on the order is being traded “when-issued”. This attribute is supported in [4.4] through SymbolSfx(65)=WI
Yield1	[0..1]	Percentage	Yield percentage <p> ** ADDED TO FIX 4.3 AS TAG: 236 Yield **
YieldType	[0..1]	String	Specifies how Yield is expressed <p>** Added to FIX 4.3 as tag: 235 YieldType **
ZSpread1	[0..1]	PriceOffset	The number of basis points one needs to apply to a series of zero rates such that, the present value of the bond, accounted for accrued interest, equals to the sum of all future cashflows discounted using the adjusted zero rate.

122 TradingboxLtd

Category: SoftwareVendor

122.1 Message Functionality

List of user-defined fields for Tradingbox Ltd.

122.2 Structure

Name	Mult.	Type	Description
MDEntrySizeType	[0..1]	char	1 = explicit 2 = implied default value is 1 this tag will be used to differenciate a price that is explicit from a price that is implied. explicit prices are provided based on orders sitting in the central order book. implied prices are calculated based on explicit prices and are contingent (e.g. a spread combination may offer an implied bid price if the first leg has an explicit bid price and the second leg an ask explicit price).

123 UBS

Category: Bank

123.1 Message Functionality

List of user-defined fields for UBS.

123.2 Structure

Name	Mult.	Type	Description
AllocBrokerAccountID	[0..1]	String	Allocation level. Used to match allocation account in the broker's settlement system to the client's account, where the client and broker account naming systems differ.
AMSessionPercent	[0..1]	float	Percentage of total quantity to be traded in the AM session.
Bias	[0..1]	Percentage	percentage value
BlockPrice	[0..1]	Price	
CompletionPrice	[0..1]	Price	Price at which a strategy should become aggressive enough to complete
CountEligibleVolInLimitPx	[0..1]	Price	
DarkOnlyIndic	[0..1]	String	
Delta1	[0..1]	Percentage	Value between 0 and 1 to 2 dp
Discretion	[0..1]	Boolean	To apply discretion to the placement of large orders in open and closing auction strategies.
IOCIndic	[0..1]	String	
LocateSource	[0..1]	String	Indicates the source of Locate,whether the Security is located from another broker or pre-borrowed or loacte details are not required.
MaxOrdersPerLevel	[0..1]	int	The maximum number of orders that can be placed at any one price level
MaxPriceLevels	[0..1]	int	Maximum number of price levels
MaxSliceSize	[0..1]	Qty	Maximum contracts per slice
MaxTimeDelay	[0..1]	int	Maximum delay in seconds
MOCPercent	[0..1]	Percentage	
MOCType	[0..1]	String	

Name	Mult.	Type	Description
OnAMOpenPercent	[0..1]	float	Percentage of total quantity to be sent on AM Open.
OnPMOpenPercent	[0..1]	float	Percentage of total quantity to be sent on PM Open.
PegMode	[0..1]	char	valid values: 1=Defensive, 2=Moderate, 3=Aggressive
PercentVolumeOverrides	[0..1]	String	Text field. Allows entry of multiple % volume Targets.
PortfolioStyle	[0..1]	String	Indicates the type of portfolio to be traded
QtyRandomizationPercent	[0..1]	float	A randomization percentage
ReferencePrice2	[0..1]	Price	Arrival price for a strategy.
RelativeLimitBase	[0..1]	Price	Reference for a relative price limit
RelativeLimitOffset	[0..1]	PriceOffset	Offset for a relative limit price
ResetEligibleVolOnAmend	[0..1]	String	
RetainVolumeCountHistory	[0..1]	String	
SessionType	[0..1]	String	Session type (Open or Close) defined in the Trading Session ID
SliceMethod	[0..1]	String	Slice Method
SpotReference	[0..1]	float	Reference for Spot used in a delta calculation
StrategyComponent	[0..1]	String	Base strategy identifier
SweepLevel	[0..1]	Qty	Depth under the NBBO
Tactic	[0..1]	String	Underlying tactic to be applied
Tolerance1	[0..1]	Percentage	percentage value
TriggerPrice2	[0..1]	Price	
UnderlyingAlgo	[0..1]	String	Base strategy identifier
UnderlyingLowerRange	[0..1]	Price	The lower range of the underlying price
UnderlyingUpperRange	[0..1]	Price	The upper range of the underlying price
WouldIfNat	[0..1]	Boolean	Parameter to control crossing of the order quantity relative to the target execution of the strategy.

124 Unknown

Category: Other

124.1 Message Functionality

List of user-defined fields for Unknown.

124.2 Structure

Name	Mult.	Type	Description
AllocationType	[0..1]	char	Used to indicate whether an existing template identified by Tag 70 should be used for pre-allocation or the allocation details are defined in the fix message body. Valid values are: 0 = No Pre allocation. 1 = Details provided in the message. 2 = Use a pre existing template identified by Tag 70.
AnyPriceAtClose	[0..1]	Boolean	Indicates whether are willing to use a market order during the closing auction.
CalculatedCcyLastQty2	[0..1]	Qty	The quantity of the other side in FX trade.
CondPctQty	[0..1]	Qty	Percent of inbound OrdQty that this conditional order will interact with
DisplayRange	[0..1]	Qty	Used with MaxFloor for reserve orders. Randomises the quantity to replenish to to within 'DisplayRange' of the MaxFloor. (For example, a MaxFloor of 2000 shares and a DisplayRange value of 200 will replenish to anything from 1800 to 2200 shares.)
DisplaySize1	[0..1]	Qty	Indicates the quantity to be displayed on an algorithmic order
EndTime1	[0..1]	UTCTimestamp	End time for an algorithmic order
ExchangeName	[0..1]	String	The name of the exchange that lists this security. String.
ExecutionReportDetail	[0..1]	char	1 – ExecutionReport Log 2 – ExecutionReport Trade 3 – Others
GroupID	[0..1]	String	
IncludeMarketClose	[0..1]	Boolean	Indicates whether or not an algorithmic order should participate in closing crosses

Name	Mult.	Type	Description
IncludeMarketOpen	[0..1]	Boolean	Indicates whether or not an algorithmic order should participate in opening crosses
InstrumentID1	[0..1]	String	
LegCalculatedCcyLastQty	[0..1]	Qty	The quantity of the other side in FX swap trade.
LegErrorCode	[0..1]	String	
LegErrorMsg	[0..1]	String	
LegOrdStatus	[0..1]	String	
MaxPctParticipation	[0..1]	Price	Indicates the maximum participation rate for an algorithmic order
MIC	[0..1]	String	Market Identifier Code – Used to identify market maker used in quote and execution reports.
MinPctParticipation	[0..1]	Price	Indicates the minimum participation rate for an algorithmic order
NoChildMsgs	[0..1]	int	Generic field to describe number of nested child messages within a parent.
NoUserData	[0..1]	NumInGroup	Number of following pairs of UserDataName(5977) and UserDataValue(5978).
NumberOfSlices	[0..1]	int	Number of slices for an algorithmic order
NumberOfWaves	[0..1]	int	Used specify the number of waves an order should be executed in.
OfficeCode	[0..1]	String	Represents the office code
OldRiskClass	[0..1]	String	Old Risk Class for allocation
OrderLinkID	[0..1]	String	Citi-FX. Permits order originators to tie together groups of trades in which trades resulting from orders are associated for a specific purpose.
PositionId	[0..1]	String	Used to specify PositionId for APEX trading system
QtyPerWave	[0..1]	Qty	Used to specify the quantity issued per wave.
QuantitySign	[0..1]	String	
QuoteID	[0..1]	String	
Reserved76	[0..1]	String	reserved
RiskClass	[0..1]	String	Risk class for a trade
StartTime1	[0..1]	UTCTimestamp	Start time for an algorithmic order
STPExecType	[0..1]	char	Citi-FX custom ExecType to support orders for FX ECommerce.
STPFixingName	[0..1]	String	Citi-FX. Fixing Name.
STPOrderType	[0..1]	char	Citi-FX custom OrderType to support orders for FX ECommerce.

Name	Mult.	Type	Description
StrategyFlags	[0..1]	int	Instructions for strategies. Integer value.
SuppTacticsFlag	[0..1]	Boolean	Supplemental flags to implement specific algorithm features.
SweepPriceEnum	[0..1]	char	Pricing algorithm to be employed when sweeping an order.
SweepType	[0..1]	String	Type of sweep algorithm to be employed prior to routing the order to a broker or exchange.
TargetPrice	[0..1]	Price	Indicates the target price for an algorithmic order
Testingselecttag	[0..1]	String	testo
TgtPctParticipation	[0..1]	Price	Indicates the target participation rate for an algorithmic order
TickBandNoDecPlaces	[0..1]	int	Number of decimal places in premium price. Integer.
TimeInterval	[0..1]	int	Integer. This integer will indicate time in seconds. Trade X number of calls uts at defined N secs timeinterval between start and endtimes.
TradingSystemId	[0..1]	String	Trading System Id used for identifying the trading system.
Urgency1	[0..1]	String	Urgency or aggressiveness for an algorithmic order
UserDataName	[0..1]	String	User data name part.
UserDataValue	[0..1]	String	User data value part.
UseSettlement	[0..1]	Boolean	Indicates whether or not settlement is requested. Boolean 'Y' or 'N'
WouldDark	[0..1]	Boolean	Y/N. Indicates that the user is willing to override any previous schedule or volume constraints on their Algo order if liquidity can be sourced from a dark pool.

125 VelocitySystemsInternational

Category: SoftwareVendor

125.1 Message Functionality

List of user-defined fields for Velocity Systems International.

125.2 Structure

Name	Mult.	Type	Description
BidForwardPoints	[0..1]	PriceOffset	Near leg forward points
BidForwardPoints2	[0..1]	PriceOffset	Far leg forward points.
Currency	[0..1]	Currency	Specifies the denomination of the quantity fields.
FixingDate	[0..1]	UTCDateOnly	The fixing date of a non-deliverable forward (NDF) trade.
FutSettDate	[0..1]	UTCDateOnly	Settlement date for near leg.
FutSettDate2	[0..1]	UTCDateOnly	Same as FutSettDate (tag 5226) but for the far leg of a FX Swap.
OfferForwardPoints	[0..1]	PriceOffset	Near leg forward points.
OfferForwardPoints2	[0..1]	PriceOffset	Far leg forward points.
OrderQty	[0..1]	Qty	A notional dealt amount for an Outright (single legged), or the near dealt amount of a Swap.
OrderQty2	[0..1]	Qty	Applicable when subscribing for Swap prices. Represents the far dealt amount of the Swap.

Name	Mult.	Type	Description
QuotingDuration	[0..1]	int	Quoting Duration is a user defined integer field for users to specify the type of quoting or quote streaming desired from the price making system. Valid Values:0 = One-shot Quoting (RFQ) (A maximum of only one Quote is allowed per Quote Request. If the price maker withdraws a quoted price, the Quote Request associated with that transaction will be terminated. Price taker decision to accept or reject the quote will also terminate the process) >0 = Auction Period Streaming (The price maker can quote as often as it likes within a specified time period. Each new quote intended to replace the previous. In this case, price maker withdrawals of a previous quoted price will not terminate the Quote Request process. Only an explicit request to abort the Quote Request by the price maker will terminate the process. Price taker decision to accept or reject the quote will also terminate the process.) . -1 = Stream Till Done (Similar to Auction Period Streaming model with the exception that there is no pre-defined auction period. Price taker decision to accept or reject the quote will also terminate the process) -2 = Stream Till Cancelled (Similar to the Stream Till Done model with the exception that when the price taker accepts a given quote it does not result in the termination of the quoting process. Quoting continues indefinitely until one of the parties explicitly cancels the Quote Request transaction).
SpotRate	[0..1]	float	Spot rate represented in repeating group.

126 Weeden

Category: Brokerage

126.1 Message Functionality

List of user-defined fields for Weeden & Co.

126.2 Structure

Name	Mult.	Type	Description
WdnEndTime	[0..1]	UTCTimestamp	GMT, FIX standard format — missing means trade to market close.
WdnMaxParticipation	[0..1]	int	missing is the same as zero.
WdnMOCFlag	[0..1]	String	Y or N — missing means N.
WdnStartTime	[0..1]	UTCTimestamp	GMT, FIX standard format — missing means start immediately.
WdnStrategyMode	[0..1]	String	Indicate value.
WdnStrategyParameter1	[0..1]	String	
WdnStrategyParameter2	[0..1]	String	
WdnStrategyParameter3	[0..1]	String	
WdnStrategyParameter4	[0..1]	String	
WdnStrategyParameter5	[0..1]	String	
WdnStrategyParameter6	[0..1]	String	
WdnStrategyParameter7	[0..1]	String	
WdnStrategyParameter8	[0..1]	String	
WdnStrategyParameter9	[0..1]	String	
WdnStrategyParameter10	[0..1]	String	
WdnStrategyParameter11	[0..1]	String	
WdnStrategyParameter12	[0..1]	String	
WdnStrategyParameter13	[0..1]	String	
WdnStrategyParameter14	[0..1]	String	
WdnStrategyParameter15	[0..1]	String	
WdnStrategyParameter16	[0..1]	String	
WdnStrategyParameter17	[0..1]	String	

Name	Mult.	Type	Description
WdnStrategyParameter18	[0..1]	String	
WdnStrategyParameter19	[0..1]	String	
WdnStrategyParameter20	[0..1]	String	
WdnStrategyParameter21	[0..1]	String	
WdnStrategyParameter22	[0..1]	String	
WdnStrategyParameter23	[0..1]	String	
WdnStrategyParameter24	[0..1]	String	
WdnStrategyParameter25	[0..1]	String	
WdnStrategyParameter26	[0..1]	String	
WdnStrategyParameter27	[0..1]	String	
WdnStrategyParameter28	[0..1]	String	
WdnStrategyParameter29	[0..1]	String	
WdnStrategyParameter30	[0..1]	String	
WdnStrategyParameter31	[0..1]	String	
WdnStrategyParameter32	[0..1]	String	
WdnStrategyParameter33	[0..1]	String	
WdnStrategyParameter34	[0..1]	String	
WdnStrategyParameter35	[0..1]	String	
WdnStrategyParameter36	[0..1]	String	
WdnStrategyParameter37	[0..1]	String	
WdnStrategyParameter38	[0..1]	String	
WdnStrategyParameter39	[0..1]	String	
WdnStrategyParameter40	[0..1]	String	
WdnStrategyParameter41	[0..1]	String	
WdnStrategyParameter42	[0..1]	String	
WdnStrategyParameter43	[0..1]	String	
WdnStrategyParameter44	[0..1]	String	
WdnStrategyParameter45	[0..1]	String	
WdnStrategyParameter46	[0..1]	String	
WdnStrategyParameter47	[0..1]	String	
WdnStrategyParameter48	[0..1]	String	
WdnStrategyParameter49	[0..1]	String	
WdnStrategyParameter50	[0..1]	String	
WdnStrategyParameter51	[0..1]	String	

Name	Mult.	Type	Description
WdnStrategyParameter52	[0..1]	String	
WdnStrategyParameter53	[0..1]	String	
WdnStrategyParameter54	[0..1]	String	
WdnStrategyType	[0..1]	String	This is a required field!
WdnTargetParticipation	[0..1]	int	this tag is ignored if value is missing or zero.

127 WofexInc

Category: Other

127.1 Message Functionality

List of user-defined fields for Wofex Inc.

127.2 Structure

Name	Mult.	Type	Description
CustomOrderType	[0..1]	String	This is allow order entry system to specify orders for Wofex that are not currently supported by FIX order type mix.
TradeOrigin3	[0..1]	String	A text field to indicate the subscriber ID of the Wofex ATS when user sends in an order

128 Message Elements

128.1 Data Types

Data type	Description
Amt	float field typically representing a Price times a Qty
Boolean	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).
component	
Country	string field representing a country using ISO 3166 Country code (2 character) values (see Appendix 6-B).
Currency	string field representing a currency type using ISO 4217 Currency code (3 character) values (see Appendix 6-A).
Exchange	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").
LocalMktDate	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
MultipleCharValue	string field containing one or more space delimited single character values (e.g. |18=2 A F|).
MultipleStringValue	string field containing one or more space delimited multiple character values (e.g. |277=AV AN A|).
NumInGroup	int field representing the number of entries in a repeating group. Value must be positive.
Percentage	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 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.

Data type	Description
PriceOffset	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 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 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 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.
UTCTimeOnly	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 = 00-59, SS = 00-60 (60 only if UTC leap second), sss* fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds; Other number of digits may be used with bilateral agreement.
UTCTimestamp	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* 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), sss* fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds; Other number of digits may be used with bilateral agreement. 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)

128.2 Data Dictionary

128.2.1 AAD

Auto-Aggress with Discretion price differential. Represents the maximum number of ticks an order's price may be improved to achieve a match with a contra-side resting order.

Type: int

Used in messages: ICAP

128.2.2 AbbreviatedPrice

Contract PricePrice of the leg can be expressed as

(a) Explicit Price (e.g. 7589)

Explicit Price is a positive number without any prefix.

(b) A price code expression (e.g. S + 10 which means settlement price plus ten)

Valid price codes are S, YS, C, V ,M & B (basis)

(c) A differential (e.g. -10 which means ten units lower than the price of the first leg)

A valid differential is a number prefixed with either (+) or(–)

Type: Price

Used in messages: Millennium

128.2.3 ABNCust

Type: String

Used in messages: ABNAMRO

128.2.4 ABNCust1

Type: String

Used in messages: ABNAMRO

128.2.5 ABNCust2

Type: String

Used in messages: ABNAMRO

128.2.6 AcceptedByDate

Provides audit trail tracking what date an order was accepted.

Type: UTCDateOnly

Used in messages: ThomsonFinancial

128.2.7 AccountCode

Type of Account

Type: String

Used in messages: NYSEEuronext

128.2.8 AccountNDS

Indicates the National Depositery of Securities client account.

Type: String

Used in messages: GLTrade

128.2.9 AccountOriginType

Segregated or non-segregated origin types for Futures order.

1 = Segregated- An account established by the clearing member solely for the purpose of clearing transactions on behalf of its customers.

2= Non-Segregated – An account established by the clearing member solely for the purpose of clearing transactions through proprietary accounts.

Type: char

Used in messages: PhiladelphiaStockExchange

128.2.10 AccountSell

Account of the Sell Side of a Cross.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.11 AccountSource

Field identifies the source of the account value

Type: String

Used in messages: ThomsonFinancial

128.2.12 AccountType1

0=Accounts for participants in securities saving plans1= Accounts for non-participants in securities saving plans

Type: char

Used in messages: KoreaStockExchange

128.2.13 AccountType2

Used to identify the account type

Type: char

Used in messages: ThomsonFinancial

128.2.14 AccountType3

Account Type of the Order.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.15 AccountType4

Type of account: 'S' Speculator, 'M' Market Maker, 'H' Hedge

Type: char

Used in messages: GLConsultantsInc

128.2.16 AccountTypeSell

Account Type of the Sell Side of a Cross Message.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.17 AccountTypeUSA

Customer account type

Type: String

Used in messages: Euronext

128.2.18 AccruedDays

Number of days accrued

Type: int

Used in messages: Tradeweb

128.2.19 AccruedInterestAmt

Amount of accrued interest.

Type: Amt

Used in messages: B2BITS

128.2.20 ACCTACR

Account Acronym assigned by the dealer.

Type: String

Used in messages: LehmanBrothers

128.2.21 AcctClassCode

relfects the account class type on an order

Type: char

Used in messages: ThomsonFinancial

128.2.22 AckStatus

two int value options:

1 : Accept

2 : Reject

Type: char

Used in messages: LehmanBrothers

128.2.23 AckType

String representing the Bloomberg Ack Name

Type: String

Used in messages: LehmanBrothers

128.2.24 ACODE

AccountNet ACODE. Present for AccountNet-enabled customers only.

Type: String

Used in messages: LehmanBrothers

128.2.25 AcpCrestRef

The Accepting Counterparty's Crest reference

Type: String

Used in messages: MBASystemsLtd

128.2.26 AcpLegalDisclaimer

Accepting Counterparty's legal disclaimer

Type: String

Used in messages: MBASystemsLtd

128.2.27 AcqTicker

Type: String

Used in messages: Citigroup

128.2.28 Action

Specifies the action to be taken on the symbol provided

0 = Add

1 = Change

2 = Remove

Type: char

Used in messages: ICAP

128.2.29 ActionCode

Indicate the type of update on the market sheet

Type: String

Used in messages: Euronext

128.2.30 Active

Boolean value, active or not

Type: Boolean

Used in messages: BearStearns

128.2.31 ActOnImbalance

Boolean: Determines whether the strategy reacts to published closing auction imbalances. Default = True

Type: Boolean

Used in messages: LehmanBrothers

128.2.32 AddInstText

Additional text-based instructions for order execution.

Type: String

Used in messages: CMEGroup

128.2.33 AddOrRemove

Deletion/admission code

Type: Boolean

Used in messages: Euronext

128.2.34 AddQty

NYSE – Represents the additional (increased amount) order quantity

requested. Required on all Makes orders (Message Type G format).

Format in 4.1 = int, Format in 4.2 = Qty.

Type: Qty

Used in messages: SIAC

128.2.35 AdjBasePx

Adjusted Base Price

Type: Price

Used in messages: Nasdaq

128.2.36 AdjDayRegion

business center of the adjusted business Day convention used in Swap.

Type: String

Used in messages: LehmanBrothers

128.2.37 ADJDT

Termination(END) date business day adjustment convention. Possible values: MODFOLLOW

Type: String

Used in messages: LehmanBrothers

128.2.38 ADJDTCP

Calculation (Accrual) Period Business Day Adjustment Convention. Possible values Floating Leg: MOD-FOLLOW

Type: String

Used in messages: LehmanBrothers

128.2.39 ADJDTPD

Payment date business day adjustment convention.

Possible values Floating leg: MODFOLLOW

Type: String

Used in messages: LehmanBrothers

128.2.40 ADJDTRES

Required for Floating Rate Leg. Reset Date business day adjustment convention. Possible Values Floating leg: MODFOLLOW

Type: String

Used in messages: LehmanBrothers

128.2.41 AdjMidPx

adjusted mid price

Type: Price

Used in messages: LehmanBrothers

128.2.42 ADJSDT

accrual period start Day adjustment convention

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.43 AdjSpread

Broker Fee-Adjusted Spread

Type: float

Used in messages: LehmanBrothers

128.2.44 AdjTargetLevel

adjusted target level

Type: float

Used in messages: LehmanBrothers

128.2.45 AdjTheoPx

Adjusted theoretical stock price

Type: Price

Used in messages: Euronext

128.2.46 AdjustedConsideration

Commission Adjusted Consideration

Type: Amt

Used in messages: ICAP

128.2.47 AdjustedEndCash

Ending cash consideration of a financing deal on the EndDate(917) adjusted for coupon and interest payments to the collateral

holder.

Type: Amt

Used in messages: Bloomberg

128.2.48 AdjustedPriceInd

Indicates an adjusted price on a satisfaction order due to a block trade

Type: Boolean

Used in messages: CapitalMarketsConsulting

128.2.49 AdjustedSwapPoints

(Deprecated) Swap points of a trade, adjusted to the Spot price denomination (multiplied by the forward tick size)

Type: PriceOffset

Used in messages: DeutscheBank

128.2.50 AdjYield

Fee-adjusted Yield

Type: float

Used in messages: LehmanBrothers

128.2.51 ADOSA

Enable or disable ADOSA qualifier.

Type: Boolean

Used in messages: ICAP

128.2.52 ADPBlotterCode

Type: String

Used in messages: Instinet

128.2.53 ADT

The MiFID “average daily turnover” of the instrument

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.54 ADTCurrency

The currency in which the ADT is expressed

Type: Currency

Used in messages: CinnoberFinancialTechnologyAB

128.2.55 AdvertisementInstruction

An indication of whether or not the trade is to be subsequently advertised.

Type: Boolean

Used in messages: Nasdaq

128.2.56 AEPTradeID

Block trade identifier used only by dealers using AEP for execution for matching block trade in Allocation Instruction.

Type: String

Used in messages: BrookPathPartnersInc

128.2.57 AffirmationIndicator

Indicates the role of the party affirming the trade.

Valid Values: 0 = Trade not yet affirmed (in confirmation stage), 1 = trade affirmed by Agent, 2 = trade affirmed by Institution, 3 = affirming party not specified (trade affirmed by Agent as determined by DTCC), 4 = affirming party not specified (trade affirmed by Institution as determined by DTCC), 5 = trade affirmed by customer or interested party

Type: char

Used in messages: DepositoryTrustCompany

128.2.58 AffirmativeDetermination

Used to indicate whether client will locate stock in conjunction with Short Sell and/or Short Sell Exempt order. Valid values are Y and N.

Type: Boolean

Used in messages: Bloomberg

128.2.59 AgentIDNumber

Identification number for the Agent.

Type: String

Used in messages: DepositoryTrustCompany

128.2.60 AgentInternalAcct

The Agent's internal account number.

Type: String

Used in messages: DepositoryTrustCompany

128.2.61 AggregateConversionQty

Aggregate conversion quantity of a CAP-DI order.

Type: Qty

Used in messages: Millennium

128.2.62 AggregatedOrderExecRefIDs

Comma separated list of aggregated trades ids

Type: MultipleStringValue

Used in messages: DeutscheBank

128.2.63 AggressiveInTheMoney

Dynamically adjusts the level of aggressiveness to a higher level of aggression when the security is trading at more favorable prices when AggressiveInTheMoney = "Y" (true)

Type: Boolean

Used in messages: RBC

128.2.64 AggressorIndicator

Custom field to support identifying aggressor (taker) in a trade in pre-5.0 versions of FIX. This field maps directly to 5.0's tag 1057 inclusive of definition and datatype.

Type: Boolean

Used in messages: BrookPathPartnersInc

128.2.65 AggressorSide

Aggressor side of a trade in a central order book.

1: Buyer

2: Seller

Type: char

Used in messages: CMEGroup

128.2.66 AgreeDateTime

Used to indicate the Date and Time at which a Trade Report was agreed upon, between the Member Firm and its Client

Type: UTCTimestamp

Used in messages: SSITechnologies

128.2.67 Algo8

Type: String

Used in messages: Citigroup

128.2.68 AlgoField3

Type: String

Used in messages: Citigroup

128.2.69 AlgoParam1

Type: String

Used in messages: BankOfAmerica

128.2.70 AlgoParam10

Type: String

Used in messages: BankOfAmerica

128.2.71 AlgoParam11

Type: String

Used in messages: BankOfAmerica

128.2.72 AlgoParam12

Type: String

Used in messages: BankOfAmerica

128.2.73 AlgoParam2

Type: String

Used in messages: BankOfAmerica

128.2.74 AlgoParam3

Type: String

Used in messages: BankOfAmerica

128.2.75 AlgoParam4

Type: String

Used in messages: BankOfAmerica

128.2.76 AlgoParam5

Type: String

Used in messages: BankOfAmerica

128.2.77 AlgoParam6

Type: String

Used in messages: BankOfAmerica

128.2.78 AlgoParam7

Type: String

Used in messages: BankOfAmerica

128.2.79 AlgoParam8

Type: String

Used in messages: BankOfAmerica

128.2.80 AlgoParam9

Type: String

Used in messages: BankOfAmerica

128.2.81 AlgoParameter1

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.82 AlgoParameter2

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.83 AlgoParameter3

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.84 AlgoParameter4

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.85 AlgoParameter5

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.86 AlgoParameter6

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.87 AlgoParameter7

Reserved for future use.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.88 AlgorithmicField1

Type: String

Used in messages: LavaTrading

128.2.89 AlgorithmicField10

Type: String

Used in messages: LavaTrading

128.2.90 AlgorithmicField11

Type: String

Used in messages: LavaTrading

128.2.91 AlgorithmicField12

Type: String

Used in messages: LavaTrading

128.2.92 AlgorithmicField13

Type: String

Used in messages: LavaTrading

128.2.93 AlgorithmicField14

Type: String

Used in messages: LavaTrading

128.2.94 AlgorithmicField15

Type: String

Used in messages: LavaTrading

128.2.95 AlgorithmicField2

Type: String

Used in messages: LavaTrading

128.2.96 AlgorithmicField3

Type: String

Used in messages: LavaTrading

128.2.97 AlgorithmicField4

Type: String

Used in messages: LavaTrading

128.2.98 AlgorithmicField5

Type: String

Used in messages: LavaTrading

128.2.99 AlgorithmicField6

Type: String

Used in messages: LavaTrading

128.2.100 AlgorithmicField7

Type: String

Used in messages: LavaTrading

128.2.101 AlgorithmicField8

Type: String

Used in messages: LavaTrading

128.2.102 AlgorithmicField9

Type: String

Used in messages: LavaTrading

128.2.103 AlgorithmID

String datatype. Same as PartyID(448) together with PartyIDSource(447)=D (Proprietary), PartyRole(452)=122 (Investment Decision Maker), and PartyRoleQualifier(2376)=22 (Algorithm) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Type: String

Used in messages: FIXProtocolLtd

128.2.104 Algotag1

Type: String

Used in messages: CreditSuisse

128.2.105 Algotag10

Type: String

Used in messages: CreditSuisse

128.2.106 Algotag2

Type: String

Used in messages: CreditSuisse

128.2.107 Algotag4

Type: String

Used in messages: CreditSuisse

128.2.108 Algotag5

Type: String

Used in messages: CreditSuisse

128.2.109 Algotag6

Type: String

Used in messages: CreditSuisse

128.2.110 Algotag7

Type: String

Used in messages: CreditSuisse

128.2.111 Algotag8

Type: String

Used in messages: CreditSuisse

128.2.112 Algotag9

Type: String

Used in messages: CreditSuisse

128.2.113 AllInPrice

Type: Price

Used in messages: Bloomberg

128.2.114 AllinPriceFlag

This flag (Y/N) indicates whether it's an all-in price.

Type: Boolean

Used in messages: Bloomberg

128.2.115 AllocAccountSubID1

Sub identifier for the Allocation Accounts. Will be part of the NoAllocs group.

Type: String

Used in messages: Bloomberg

128.2.116 AllocAccountSubID2

Sub identifiers #2 for Allocation Accounts. Will be part of the NoAllocs group.

Type: String

Used in messages: Bloomberg

128.2.117 AllocAccountSubID3

Sub identifier #3 for Allocation accounts. Will be part of the NoAllocs group.

Type: String

Used in messages: Bloomberg

128.2.118 AllocAgreementDate

Allocation account MCA Date

Type: LocalMktDate

Used in messages: Bloomberg

128.2.119 AllocAgreementDesc

Allocation account MCA type

Type: String

Used in messages: Bloomberg

128.2.120 AllocatedQty

States the quantity allocated for orders that are if/when cleared.

Type: Qty

Used in messages: ICAP

128.2.121 AllocationAcct

The internal account number used by the Institution to identify the client

data type: char

Type: String

Used in messages: DepositoryTrustCompany

128.2.122 AllocationBlockOriginalFace

Type: String

Used in messages: Bloomberg

128.2.123 AllocationDetailInstiturionId

Type: String

Used in messages: Bloomberg

128.2.124 AllocationDetailOriginalFace

Type: String

Used in messages: Bloomberg

128.2.125 AllocationDetailPrincipal

Type: String

Used in messages: Bloomberg

128.2.126 AllocationIndicator1

Determines whether an order should be "Public" allocated or "Crowd" Allocated during a parity allocation process. data Type is integer.

Valid Values:1- Crowd, 2 – Public

Type: int

Used in messages: Millennium

128.2.127 AllocationIndicator2

Indicates if allocations are to follow (Most likely a Allocation Instruction FIX Message) for the trade indicated by this Execution Report.

Possible Values:

1 – No Allocations. 2 or More – Allocations Will follow. (They could indicate the possible number of accounts the allocations will occur to.)

Type: char

Used in messages: Bloomberg

128.2.128 AllocationType

Used to indicate whether an existing template identified by Tag 70 should be used for pre-allocation or the allocation details are defined in the fix message body. Valid values are:

0 = No Pre allocation.

1 = Details provided in the message.

2 = Use a pre existing template identified by Tag 70.

Type: char

Used in messages: Unknown

128.2.129 AllocAvgPx

Allocation: optional price for specific alloc within a ticket (avg across multiple executions)

<p>

** ADDED TO FIX 4.1 AS TAG: 153 (AllocAvgPx) **

Type: Price

Used in messages: AmericanCenturyInvestments

128.2.130 AllocBrokerAccountID

Allocation level. Used to match allocation account in the broker's settlement system to the client's account, where the client and broker account naming systems differ.

Type: String

Used in messages: UBS

128.2.131 AllocCalcAgentLocation

Allocation calculation agent location

Type: String

Used in messages: Bloomberg

128.2.132 AllocClearingFirm

For instructing and reporting allocation clearing for non-US issues<p>** Added to FIX 4.3 through &ltNestedParties&gt component block **

Type: String

Used in messages: Tradeweb

128.2.133 AllocClearingMember

4.2: Clearing member identifier in an allocation.

Type: String

Used in messages: Tradeweb

128.2.134 AllocConfirmErrorParamFlag

This is a flag to indicate the presence of one or multiple error parameter(s). This flag is specific for the Allocation or Confirmation trade.

Type: Boolean

Used in messages: Omgeo

128.2.135 AllocCurrentFace

Current Face allocated to this Allocation account. For MTGEs only. Part of "NoAllocs" repeating group.

Type: String

Used in messages: Bloomberg

128.2.136 AllocCurrentFaceNew

Type: String

Used in messages: Bloomberg

128.2.137 AllocExecID

Allocation ExecID used in Account Repeating Group (to link with Exec repeating Group)

Type: String

Used in messages: GLTrade

128.2.138 AllocGiveUpBroker

[4.2] In an Allocation instance, identifier of the Prime Broker serving as Give-Up Firm.

Type: String

Used in messages: Tradeweb

128.2.139 AllocGrossTradeAmt1

Gross trade amount allocated to the Allocation account. Part of the “NoAllocs” repeating group.

Type: Amt

Used in messages: Bloomberg

128.2.140 AllocGrossTradeAmt2

Type: Amt

Used in messages: Bloomberg

128.2.141 AllocGrossTradeAmtNew

Type: String

Used in messages: Bloomberg

128.2.142 AllocGTSBroker

[4.2] In an Allocation instance, identifier of the Prime Broker providing General Trade Services.

Type: String

Used in messages: Tradeweb

128.2.143 AllocInterestAtMaturity

For communicating, at the allocation breakdown level, the interest payment at maturity for interest bearing CPs and CDs.

Type: Amt

Used in messages: BrookPathPartnersInc

128.2.144 AllocMatrixAgreementType

Allocation account matrix agreement type

Type: String

Used in messages: Bloomberg

128.2.145 AllocMcaAnnexDate

Allocation MCA annex date

Type: LocalMktDate

Used in messages: Bloomberg

128.2.146 AllocPositionEffect

Added this to include Position Effect for each of the Allocations in repeating TradeAllocGroup

Type: String

Used in messages: CBOE

128.2.147 AllocQty2

Amount of allocation in dealt currency on far leg of a swap.

Type: Amt

Used in messages: ThomsonReuters

128.2.148 AllocReceiverId

Can be internet e-mail or Bloomberg UUID

Type: String

Used in messages: Bloomberg

128.2.149 AllocReceiverIdtype

1=email,2=uuid

Type: char

Used in messages: Bloomberg

128.2.150 AllocReceiverRole

1 = Sender, 2 = Receiver

Type: char

Used in messages: Bloomberg

128.2.151 AllocRecieverRole

1 = sender, 2 = receiver

Type: char

Used in messages: Bloomberg

128.2.152 AllocRefEventID

Type: String

Used in messages: LehmanBrothers

128.2.153 AllocStatus

[4.2] Valid values

0: Accepted, Processed – allocations were sent to the counterparty.

3: Received, not yet processed – allocations have been saved but not sent.

In 4.4 as tag AllocStatus 87

Type: char

Used in messages: Tradeweb

128.2.154 AllocStepOutBroker

[4.2] In an Allocation instance, identifier of the Prime Broker serving as Step-Out Firm.

Type: String

Used in messages: Tradeweb

128.2.155 AllocTarget

Bloomberg allocation target

Type: Qty

Used in messages: Bloomberg

128.2.156 AllowHiddenSize

Allow hidden size for given symbol

Type: Boolean

Used in messages: ICAP

128.2.157 AllowLimits

Values: Y/N.

Type: Boolean

Used in messages: Bloomberg

128.2.158 AllowReversal

Y,N

Type: Boolean

Used in messages: GuosenSecurities

128.2.159 AlphaNbCO

Alpebabetical sequence number in the official quotation list

Type: String

Used in messages: Euronext

128.2.160 ALRXCode

A free form text field indicating that the order placed on a thrid party system has already been executed.

Type: String

Used in messages: ThomsonFinancial

128.2.161 Alsotag3

Type: String

Used in messages: CreditSuisse

128.2.162 AltExDestination

Internal field to capture ExDestination when an order is routed internally via fix.

Type: Exchange

Used in messages: RBC

128.2.163 AltHandlInst

Handling Instructions. Contains the same information as Tag-21, but possible values are 0, 1, and 2. No FIX message should contain both tags 21 and 5043.

0=Automated execution order, private, no Broker intervention

1=Automated execution order, public, Broker intervention OK

2=Manual order, best execution

Type: char

Used in messages: GLTrade

128.2.164 AltPhone1

First Alternative Phone number

Type: String

Used in messages: Millennium

128.2.165 AltPhone2

Second Alternative phone number

Type: String

Used in messages: Millennium

128.2.166 AltRule80A

Rule80A with user-defined values and meanings.

Type: String

Used in messages: GLTrade

128.2.167 AmntBought

Indicates the number of shares bought.

Type: Qty

Used in messages: Millennium

128.2.168 AmntSold

Indicates the number of shares sold.

Type: Qty

Used in messages: Millennium

128.2.169 AMSessionPercent

Percentage of total quantity to be traded in the AM session.

Type: float

Used in messages: UBS

128.2.170 AnchorPxDirection

Int: Identifies units and direction of relative stop price offset.

Type: int

Used in messages: LehmanBrothers

128.2.171 Annonymous

Type: String

Used in messages: MerrillLynch

128.2.172 Anonymity

Indicates wether a Firm wants to remain anonymous during order negotiations. Values are 'Y'- Yes, 'N'- No

Type: Boolean

Used in messages: Nasdaq

128.2.173 Anonymous

Order is marked as Anonymous. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.174 AnyPriceAtClose

Indicates whether are willing to use a market order during the closing auction.

Type: Boolean

Used in messages: Unknown

128.2.175 AOLM

Enables agress-on-locked-market order feature

Type: Boolean

Used in messages: ICAP

128.2.176 AORGID1

The accountNet organization identifier of the customer. present for AccountNet-enabled customers only.

Type: String

Used in messages: LehmanBrothers

128.2.177 AORGID2

the accountNet organization identifier of the customer. Present for AccountNet enabled customers only

Type: String

Used in messages: LehmanBrothers

128.2.178 AORThreshold

Automatic Opening Rotation Threshold (Type – int)

Type: int

Used in messages: SSITechnologies

128.2.179 APIMuser

Contains the Liffe APIM user code for black box user recognition.

Type: String

Used in messages: Patsystems

128.2.180 Application

Bloomberg application (yellow key)

Type: String

Used in messages: Bloomberg

128.2.181 ApplicationLogonRspCode

Optional tag that relays information on the result of an application level logon process.

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.182 ApplicationQueueAction

Optional customer header field that indicates what action should be taken to resolve an Application queue (backlog).

0- No action taken

1- Flush Queue

2- Overlay last

3- End session

Type: char

Used in messages: LaSalleTechnologyGroup

128.2.183 ApplicationQueueDepth

Custom header field that provides the number of application level events that are queued for processing behind this current message. For instance, the ApplicationQueueDepth > 0 on an Execution Report – indicates that there are still ApplicationQueueDepth # of reports that have to be generated and transmitted. This information is provided to help counterparties manage throughput and backlog issues.

Type: int

Used in messages: LaSalleTechnologyGroup

128.2.184 ApplicationQueueResolution

Optional header field that is used to indicate to the message recipient the action that was taken in response to application messages being queued for delivery:0-No Action Taken

1-Queue Flushed

2-Session will be disconnected

Type: char

Used in messages: LaSalleTechnologyGroup

128.2.185 ApplyIOIEdits

Instructs order receiving firm when to apply standard IOI offering edits to determine whether the order should be accepted or rejected. (Y = Apply all edits, N = Do not apply edits, B = Apply only Broker/Dealer edits)

Type: char

Used in messages: ThomsonFinancial

128.2.186 ApplyRestriction

To turn ON/OFF restriction such as ERISA for an Order coming to TW. Boolean type (Y/N). If omitted in the message, default to 'Y'.

Type: Boolean

Used in messages: Tradeweb

128.2.187 ARCAExNewsType

enumerated value indicating the type of ARCAEx news message

Type: String

Used in messages: NYSE

128.2.188 AskDelta

The ask delta price – for FX SPOT

Type: Price

Used in messages: Bloomberg

128.2.189 AskDifference

Double Value

Type: float

Used in messages: BearStearns

128.2.190 AskMarketSize

Aggregated quantity of Ask market orders.

Type: Qty

Used in messages: OMX

128.2.191 AskPrice

Net ask price for 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.192 AsOfIndicator1

Specifies whether a trade is an As/Of Trade. Data type is Boolean.

Type: Boolean

Used in messages: Millennium

128.2.193 AsOfIndicator2

NYSE – Front End Systemic Capture (FESC) Field: A flag that is manually entered by a user to indicate that an order or order modification was represented at a point of sale on the NYSE trading floor before being entered into a system. Such orders and order modifications are referred to as “late entered orders.” The AsOfIndicator should only be used in situations where orders are entered into a system late due to system failure. The AsOfIndicator must be transmitted to the NYSE with all late entered orders and order modifications and Drop Copies of such. Value, when tag is present = A.

Type: char

Used in messages: SIAC

128.2.194 AsOfTime

Specifies the date and time an As/Of Trade took place. Data type is UTCTimestamp.

Type: UTCTimestamp

Used in messages: Millennium

128.2.195 Asset

String field which indicates the asset of the security, for example BGI (cattle), DOL (USD), WIN (mini-Ibovespa Index), DI1 (1 day interbank deposit), etc.

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.196 AssetSwapSpread

The difference between the bond yield and the LIBOR curve, expressed in basis points.

Type: PriceOffset

Used in messages: Tradeweb

128.2.197 AssumedCoupon

Mortgage/assest backed security assumed coupon

Type: Percentage

Used in messages: Bloomberg

128.2.198 ASWSpread

Contains Asset Swap spread which is the difference between the Corp Yield and the ASW Yield. Format -NNN.DDD

Type: PriceOffset

Used in messages: MarketAxess

128.2.199 ATSAccess

ATS Access

Type: String

Used in messages: LehmanBrothers

128.2.200 ATSAccessType

ATS Access Type

P = Passive

W = I Would (cross)

Type: char

Used in messages: LehmanBrothers

128.2.201 AttributedQuote

Tag assigned to an order to indicate that the submitter wants to be identified on the Archipelago quote feed. The submitter would be identified with their Archipelago ETPID.

Type: Boolean

Used in messages: NYSE

128.2.202 AuctionAway

Auction protection (% from cont last). Values: 0 to 0.7

Type: Percentage

Used in messages: ICAP

128.2.203 AuctionContingency

CBOE Contingency type of order. 1=none, 2=AON, 3=FOK, 4=IOC, 5=Opening only, 6=Minimum, 7=Not Held, 8=With Discretion, 9=Market if Touched, 10=Stop, 11=Stop Loss, 12=On close, 13=Stop Limit, 14=Response to Auction

Type: char

Used in messages: CBOE

128.2.204 AuctionDate

Indicates the auction date of the security when it's initially issued.

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.205 AuctionID

Identifier used to participate in an auction and report results from an auction.

Type: String

Used in messages: CBOE

128.2.206 AuctionIndicator

Indicates whether or not the auction is being held for the security.

Type: Boolean

Used in messages: B2BITS

128.2.207 Auctionlimitprice

Limit price in % value terms

Type: Percentage

Used in messages: LehmanBrothers

128.2.208 AuctionType

Type of auction. Valid values: 1=Paired orders for internalized execution, 2=Strategy (multi-leg)

Type: char

Used in messages: CBOE

128.2.209 AussieAlgo1

Type: String

Used in messages: Citigroup

128.2.210 AussieAlgo2

Type: String

Used in messages: Citigroup

128.2.211 AutoexFirmStatus

A Trading System Firm Auto-Execution Status Tag

Y – Firm will automatically accept

N – Firm will reject all

P – Firm will pend for manual accept/reject

Type: char

Used in messages: Bloomberg

128.2.212 AutoExSize

Maximum order size eligible for automated execution

Type: Qty

Used in messages: CapitalMarketsConsulting

128.2.213 AutoHedge

Boolean value to indicate if option order should be hedged

Type: Boolean

Used in messages: LehmanBrothers

128.2.214 AutoHedgePrice

Auto Option Hedge Price

Type: Price

Used in messages: PELynch

128.2.215 AutoHedgeStrategy

Strategy used for hedging

Type: String

Used in messages: LehmanBrothers

128.2.216 AutoPlace

Auto place parameters

Type: String

Used in messages: CharlesRiverBrokerage

128.2.217 AutoProbe

Y=YES

N=NO

Type: Boolean

Used in messages: GuosenSecurities

128.2.218 AutoQuote

Y=YES

N=NO

Type: Boolean

Used in messages: GuosenSecurities

128.2.219 AutoQuoteRequest

Boolean flag (Y/N) to automatically send a Quote Request message following the Security Definition (35=d) message.

This might be used when users create an instrument using the Security Definition Request (35=c) message.

Type: Boolean

Used in messages: CMEGroup

128.2.220 AutoReplace1

When order is direct to NYSE/ADOT, perform an Cancel/Replace before 5 minutes is reached.

Type: Boolean

Used in messages: Nasdaq

128.2.221 AutoReplace2

Used for Automotic re-initiation of NBBO step-ups.Data Type: Boolean

Valid Values:

Y = Yes

N = No

Type: Boolean

Used in messages: SSITechnologies

128.2.222 AuxAuctionInfo

for Optional Auction data in solicting an Auction

Type: String

Used in messages: CBOE

128.2.223 AvgCost

Positive or negative average cost.

Type: Amt

Used in messages: Tradeweb

128.2.224 AvgPriceDay

Average Price of the day set by GL SOM (for EDA orders)

Type: Price

Used in messages: GLTrade

128.2.225 AvgPx2

Average Price of the far leg of a swap

Type: Price

Used in messages: BankOfAmerica

128.2.226 AvgPxInd

The indicator denotes if / where the average price has been generated. This is an SFA Transaction Reporting Rule.

Type: Boolean

Used in messages: MerrillLynch

128.2.227 AvgRevPrice

Average Revised Price (Used for GL SOM)

Type: Price

Used in messages: GLTrade

128.2.228 AVT

The MiFID “average value of turnover” of the instrument.

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.229 AVTCurrency

The currency in which the AVT is expressed

Type: Currency

Used in messages: CinnoberFinancialTechnologyAB

128.2.230 BackOfficeText

Back office information. TOPS Route sends this information to the back office system

Type: String

Used in messages: CMEGroup

128.2.231 BalanceGroupID

Specifies the Unique Identifier of the BalanceGroup to which this Order should be assigned to.

Type: String

Used in messages: JapanCrossSecurities

128.2.232 BAMT

The dollar amount that will be recovered from the dealer as a customer execution fee

Type: Amt

Used in messages: LehmanBrothers

128.2.233 BangCounterParty

Counterparty of Bloomberg bang execution

Type: String

Used in messages: Bloomberg

128.2.234 BangFlag

Y,N – Is execution an Bloomberg bang?

Type: Boolean

Used in messages: Bloomberg

128.2.235 BangGroups

Number of market makers in bang

Type: NumInGroup

Used in messages: Bloomberg

128.2.236 BangMinFill

9909: Min fill qty per MMID in bang group

Type: Qty

Used in messages: Bloomberg

128.2.237 BangMMID

9909: Market maker in bang group

Type: String

Used in messages: Bloomberg

128.2.238 BangMMIDQty

9909: Qty to a MMID in bang group

Type: Qty

Used in messages: Bloomberg

128.2.239 BangQty

Please contact Benedict Zoe for an explanation of this tag's purpose

Type: Qty

Used in messages: Bloomberg

128.2.240 BangSDP

Y,N – Identifies whether Bloomberg bang was performed via proprietary SDP

Type: Boolean

Used in messages: Bloomberg

128.2.241 BangStyle

Tag 9786 allows clients to specify the style of bang applied to each order on an individual basis.S=Single and N=Normal

Type: char

Used in messages: Bloomberg

128.2.242 BarrierDirection

Designates the direction in which the Barrier needs to be crossed to activate the option. 1 — up, 2 — down.

Type: char

Used in messages: Bloomberg

128.2.243 BarrierEndDate

The date the price monitoring ends.

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.244 BarrierLevel

Price of the underlying at which the option comes in existance or ceases to exist.

Type: Price

Used in messages: Bloomberg

128.2.245 BarrierLevel2

Level of the second barrier for double barrier options

Type: Price

Used in messages: Bloomberg

128.2.246 BarrierRebate

Predefined rebate for Barrier option

Type: Price

Used in messages: Bloomberg

128.2.247 BarrierRebate2

Rebate for the second barrier for double barrier options

Type: Price

Used in messages: Bloomberg

128.2.248 BarrierStartDate

The date the price monitoring starts.

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.249 BarrierStyle

Style of a barrier for Barrier option. 1– knock-in, 2 — knock-out

Type: char

Used in messages: Bloomberg

128.2.250 BaseIndex

Tradeweb Base CPI @ Issuance – normally associated with TRSY TIPS.

Type: String

Used in messages: Tradeweb

128.2.251 BaseStrategy

Char: Specifies base working strategy.

Type: char

Used in messages: LehmanBrothers

128.2.252 BaseSwapPx

Base SWAP price.

Type: Price

Used in messages: B2BITS

128.2.253 BasisOfTrade

1 = DMA

2 = Cash

3 = Proprietary

4 = Client interaction

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.254 BasisPriceTradeInd

Used to identify a basis price trade

Type: Boolean

Used in messages: ThomsonFinancial

128.2.255 BasketID1

Unique identifier for basket orders

Type: String

Used in messages: KoreaStockExchange

128.2.256 BasketID2

Type: String

Used in messages: Citigroup

128.2.257 BasketName

Name of Basket to which order belongs.

Type: String

Used in messages: PELynch

128.2.258 BasketTrade

Designates order as part of a basket trade.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.259 BBBankNum

The Bloomberg-specific ID associated with a particular dealer.

Type: String

Used in messages: Bloomberg

128.2.260 BBExecSubType

For adding, updating and deleting securities as part of trade capture message, AE.

Type: String

Used in messages: Bloomberg

128.2.261 BbgTradeType

Bloomberg Internally used.

Type: String

Used in messages: Bloomberg

128.2.262 BBRespType

this is an integer field.

Type: int

Used in messages: LehmanBrothers

128.2.263 BCANID

String datatype. A BCAN (Broker-to-Client Assigned Number) is a type of short code to identify the broker's clients. It may be used when placing orders for instruments listed on Hong Kong Stock Exchange as well as for instruments listed on the Shanghai & Shenzhen Stock Exchange accessed via the HK Northbound Stock Connect regime. The information in the field may have different formats depending on requirements prescribed by the exchange.

Type: String

Used in messages: FIXProtocolLtd

128.2.264 BcastFilterFlag

To be used for filtering unwanted messages when requesting to recover lost broadcast messages. Values Y/N

Type: Boolean

Used in messages: Nasdaq

128.2.265 BcastSeqNo

Sequence number for broadcast messages.

Type: SeqNum

Used in messages: Nasdaq

128.2.266 BDBidSize

Broker-Dealer Bid Size.

Data Type: Qty

Type: Qty

Used in messages: SSITechnologies

128.2.267 BDBidSizeType

Type of Broker-Dealer Bid Size.

Data Type: Boolean

Valide Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.268 BDOfferSize

Broker-Dealer Offer Size.

Data Type: Qty

Type: Qty

Used in messages: SSITechnologies

128.2.269 BDOfferSizeType

Type of Broker-Dealer Offer Size.

Data Type: Boolean

Valid Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.270 Behaviour

String type

D – Drain

A – Abort

Type: char

Used in messages: LehmanBrothers

128.2.271 BenchIDSource1

To be used with Tag 6693 (BenchmarkSecurityID). ID Source of the benchmark security – same values as Tag 22 (SecurityIDSource)

Type: String

Used in messages: MarketAxess

128.2.272 BenchIDSource2

Identifies the class of associated alternative BenchSecurityID used to define the underlying benchmark for Spread to Benchmark quotes

Type: String

Used in messages: NationalQuotationBureau

128.2.273 BenchmarkBidYield

Benchmark bid yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.

Type: Percentage

Used in messages: Bloomberg

128.2.274 BenchmarkCurveName

Name of benchmark curve – FIX 4.2

Type: String

Used in messages: Tradeweb

128.2.275 BenchmarkCurvePoint2

Denote the long float rate period of IRS Dollar Swap Basis Trade.

Type: String

Used in messages: Tradeweb

128.2.276 BenchmarkOfferPx

Benchmark offer price for quote messages that inclue the SpreadOrBenchmarkCurveData component block.

Type: Price

Used in messages: Bloomberg

128.2.277 BenchmarkOfferSpread

Benchmark offer spread for quote messages that inclue the SpreadOrBenchmarkCurveData component block.

Type: float

Used in messages: Bloomberg

128.2.278 BenchmarkOfferYield

Benchmark offer yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.

Type: Percentage

Used in messages: Bloomberg

128.2.279 BenchmarkPrice

[4.2] Specifies the price of the benchmark.

Type: Price

Used in messages: Tradeweb

128.2.280 BenchmarkPriceType

[4.2] Identifies the denomination of BenchmarkPrice(6645). Same values as PriceType(423).

Type: int

Used in messages: Tradeweb

128.2.281 BenchmarkSecurityAltID

Type: String

Used in messages: LehmanBrothers

128.2.282 BenchmarkSecurityDesc

Benchmark security description.

Type: String

Used in messages: Tradeweb

128.2.283 BenchmarkSecurityID

CUSIP or ISIN of the benchmark instrument

Type: String

Used in messages: Tradeweb

128.2.284 BenchmarkSecurityIDSource

[4.2] Identifies the source of the Benchmark Security ID. Valid values are 1=CUSIP 2=SEDOL 4=ISIN

Type: char

Used in messages: Tradeweb

128.2.285 BenchmarkSymbolSfx

"WI" if When Issued.

Type: String

Used in messages: Tradeweb

128.2.286 BenchmarkYield

Yield of the benchmark security.

Type: Percentage

Used in messages: Tradeweb

128.2.287 BenchSecurityID

The security ID used to define the benchmark security in the Spread to Benchmark quote, further qualified by the BenchIDSource field which determines the identification system

Type: String

Used in messages: NationalQuotationBureau

128.2.288 BeneficiaryAcctNum

Beneficiary Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.289 BeneficiaryCode

Beneficiary Code e.g. BIC etc required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.290 BeneficiaryName

Beneficiary Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.291 BetaExposure

Range within which to maintain portfolio beta

Type: String

Used in messages: LehmanBrothers

128.2.292 BetaNeutralityLimit

beta neutrality limit in dollars

Type: String

Used in messages: BearStearns

128.2.293 Bias

percentage value

Type: Percentage

Used in messages: UBS

128.2.294 BidActivity

Indicates if the Bid Price is within the Price volatility band.

Type: Boolean

Used in messages: BelgradeStockExchange

128.2.295 BidDelta

The bid delta price – for FX SPOT

Type: Price

Used in messages: Bloomberg

128.2.296 BidDifference

Double Value

Type: float

Used in messages: BearStearns

128.2.297 BidForwardPoints

Near leg forward points

Type: PriceOffset

Used in messages: VelocitySystemsInternational

128.2.298 BidForwardPoints2

Far leg forward points.

Type: PriceOffset

Used in messages: VelocitySystemsInternational

128.2.299 BidForwardPointsDelta

Type: String

Used in messages: Bloomberg

128.2.300 BidFundingCharge

The funding charge applied to the bid price on extended settlement

Type: String

Used in messages: BootComputers

128.2.301 BidFundingConsideration

The bid funding consideration on extended settlement

Type: String

Used in messages: BootComputers

128.2.302 BidMarketSize

Aggregated quantity of Bid market orders.

Type: Qty

Used in messages: OMX

128.2.303 BidNbOr1

Type: int

Used in messages: Euronext

128.2.304 BidNbOr2

Number of buy orders

Type: int

Used in messages: Euronext

128.2.305 BidPostedQty

Quantity available for further execution on bid side.

Type: Qty

Used in messages: ICAP

128.2.306 BidPriceForDiscountQuotes

This field will contain the bid dollar price for discount-quoted securities.

Type: Price

Used in messages: Bloomberg

128.2.307 BidPriceImpAmount

Amount by which the BidPx has been improved.

Type: Amt

Used in messages: MerrillLynch

128.2.308 BidPriceType

Determines the type of price contained in the quote message. A=actual (default); S=spread to benchmark; D=discount to yield; Y=yield to maturity; P=convertible spread to parity; V=convertible vs stock; OW=Offer wanted; U=unpriced

Type: String

Used in messages: NationalQuotationBureau

128.2.309 BidPx2

The far leg bid in an FX swap

Type: Price

Used in messages: BarclaysCapital

128.2.310 BidSize2

This is the far leg bid amount

Type: Amt

Used in messages: BarclaysCapital

128.2.311 BidSpotRate2

Bid Spot Rate of the far leg of a swap

Type: float

Used in messages: BankOfAmerica

128.2.312 BidVolLimit

Type: String

Used in messages: OMGroup

128.2.313 BidVolMultiplier

Bid Volume Multiplier for an Improvement QuoteInteger

Type: int

Used in messages: OMGroup

128.2.314 BidYTM

Bid Yield-to-maturity.

Type: Percentage

Used in messages: Bloomberg

128.2.315 Billable

Indicates whether an order incur specialist fee. Y=Yes, N=No.

Type: Boolean

Used in messages: AgentTraderSecuritiesLLC

128.2.316 BillingIndicator

Execution Report Billing categories (valid on regular executions, AWOs, and ERCs)

Valid values: 1=Taker; 2=Provider; 3=Blended; 4=Opening

rovider; 5=Opening/Blended; 6=Closing

rovider; 7=CLosing/Blended; 8=Specialist; Data Type: Char

Type: char

Used in messages: SIAC

128.2.317 BillingRate

May contain the Away Market ID with or without the MMID, (formats A, A/EDGA, N/MP…) or the Billing Indicator with or without the new Billing Tier (formats 1, 2, 2/1…).

Away Market is any valid value of the NYSE's internal Exchange indicator (non-Fix standard). Billing Indicator or Tier is any valid value 0-9. Tag is used in Message Type 8, Report messages.

Type: String

Used in messages: SIAC

128.2.318 BillTo

Represents the Badge or Commission Billing Number.

Required on all CAP Orders.

Value = up to 4 alpha/numeric characters. Must be either ALL numeric or ALL

alpha. Format = Char

Type: char

Used in messages: SIAC

128.2.319 BinaryReporting

Binary execution method applies to reported trade.

Type: Amt

Used in messages: ICAP

128.2.320 BindIndicator

This is the holding bind indicator for Corporate Bonds. The value options are "Y" – Yes, and "N" – No.

Type: String

Used in messages: LehmanBrothers

128.2.321 BinID

Identifier of market maker bin comprising one or more products.

Type: String

Used in messages: DeutscheBorse

128.2.322 BlackoutEnd

Data type: UTCTimeOnly.

End of period of time of business day within which order should not be executed.

Type: UTCTimeOnly

Used in messages: DeutscheBank

128.2.323 BlackoutStart

Data type: UTCTimeOnly.

Beginning of period of time of business day within which order should not be executed.

Type: UTCTimeOnly

Used in messages: DeutscheBank

128.2.324 BlkOrderDesk

Specifies the desk for a block order average price trade

Type: String

Used in messages: ThomsonFinancial

128.2.325 BlkOrderDeskNo

Specifies the desk number for a block order average price trade

Type: int

Used in messages: ThomsonFinancial

128.2.326 BlkOrdFlag

Used in Supermontage Inter Market. This flag indicates if the order is a block order. A block order is characterized by 10000 shares or more or $200000 or more.Values : Y/N.

This is not a mandatory field.

Type: Boolean

Used in messages: Nasdaq

128.2.327 BlockbusterSizableActionCode

A = Allow

I = Inhibit

For trade reporting.

Type: char

Used in messages: Nasdaq

128.2.328 BlockbusterSizableActionTime

Time of receipt of action input or expiration of review period.

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.329 BlockbusterSizableStartTime

Entry time of the blockbuster or sizable trade.

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.330 BlockErrorParamFlag

This is a flag to indicate the presence of one or multiple error parameter(s). This flag is specific for the Block trade.

Type: Boolean

Used in messages: Omgeo

128.2.331 BlockFilter

Int: Specifies whether the strategy should ignore block prints.

Type: int

Used in messages: LehmanBrothers

128.2.332 BlockFilterManual

Qty: Allows user to specify block filter threshold in terms of a share quantity.

Type: Qty

Used in messages: LehmanBrothers

128.2.333 BlockOrderID

This identifies a block order ID for grouping orders (i.e. orders for a queue and release system)

Type: String

Used in messages: ThomsonFinancial

128.2.334 BlockPrice

Type: Price

Used in messages: UBS

128.2.335 BlockSeqNumber

Block Sequence Number.

Type: SeqNum

Used in messages: Nasdaq

128.2.336 BlockTradeCode

Indicate if the TCS trade relate to a block

Type: Boolean

Used in messages: Euronext

128.2.337 BloombergPriceEngPriceLevel

Numeric value between 1-3 to represent the Bloomberg Price Engine price level.

Type: int

Used in messages: McNamaraGroup

128.2.338 BloombergServerID

Identifier of the Bloomberg server that generated an order and allocation. Used for internal routing purposes. String – upto16 characters

Type: String

Used in messages: MarketAxess

128.2.339 BlotOrderStatus

State of the order on the blot screens.

0 = Sent

1 = Sent Ack

2 = Priced

3 = Covered

4 = Accepted

5 – Rejected

6 = Canceled

7 = Passed

8 = Traded Away

9 = Tied Traded Away

Type: char

Used in messages: Bloomberg

128.2.340 BlotSeq

Bloomberg blot sequence number

Type: SeqNum

Used in messages: Bloomberg

128.2.341 BlotTransactionNumber

BLP Specific

Type: String

Used in messages: Bloomberg

128.2.342 BLPAllocationRefTicketNumber

UNique to BLP Trading system. Inside repeating group for allocations.

Type: String

Used in messages: Bloomberg

128.2.343 BLPAllocationticketnumber

Inside the repeating group for allocations. This is unique to BLP Trading systems.

Type: String

Used in messages: Bloomberg

128.2.344 BLPProgType

Security Program Type

Type: String

Used in messages: Bloomberg

128.2.345 BLPTicketType

1-Customer, 2-Sales

Type: char

Used in messages: Bloomberg

128.2.346 BoardLot

Minimum tradable quantity

Type: Qty

Used in messages: Euronext

128.2.347 BOATdelay

Flag set when a trade report has been kept a certain amount of time in the BOAT system, before being published. The time limit applied is system specific.

The tag is used in Market Data Message Incremental Refresh (Message type = “X”)

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.348 BoblAsk

Type: Price

Used in messages: LehmanBrothers

128.2.349 BoblBid

Type: Price

Used in messages: LehmanBrothers

128.2.350 BofAAlgoParam1

Type: String

Used in messages: BankOfAmerica

128.2.351 BofAAlgoParam2

Type: String

Used in messages: BankOfAmerica

128.2.352 BofAAlgoParam3

Type: String

Used in messages: BankOfAmerica

128.2.353 BofAAlgoParam4

Type: String

Used in messages: BankOfAmerica

128.2.354 BofAAlgoParam5

Type: String

Used in messages: BankOfAmerica

128.2.355 BofAAlgoParam6

Type: String

Used in messages: BankOfAmerica

128.2.356 BofAAlgoParam7

Type: String

Used in messages: BankOfAmerica

128.2.357 BofAAlgoParam8

Type: String

Used in messages: BankOfAmerica

128.2.358 BondFactor

Specifies a bond factor.

Type: String

Used in messages: ThomsonFinancial

128.2.359 BookCondition

The current condition of a book.

Valid values:

0 = Delayed Opening

1 = Delayed Opening with Non Opening

2 = Non Opening

3 = None

4 = Stop Trading

5 = Stop Trading with Non Opening

6 = Underlying Condition

7 = Underlying Condition with Non Opening

Type: char

Used in messages: SWXSwissExchange

128.2.360 BookID

Group of PorfolioID. Specific Kuwait Stock Exchange for back office.

Type: String

Used in messages: GLTrade

128.2.361 BookingID

Event reference for BookingReport

Type: String

Used in messages: Tradeweb

128.2.362 BookingRefID

Event reference for BookingReport

Type: String

Used in messages: Tradeweb

128.2.363 BookingStatus

Enumeration: 1-Affirmed, 2-Unknown account, 3-Missing settlement instructions, 4-Canceled

Type: char

Used in messages: Tradeweb

128.2.364 BookingTransType

Enumeration: 0-New, 1-Cancel, 2-Correct

Type: char

Used in messages: Tradeweb

128.2.365 BookingTypeCustom

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

Valid values:

0 = Regular booking (DVP)

1 = CFD

2 = Swap

3 = Give Up

4 = Combined communication

Type: char

Used in messages: LehmanBrothers

128.2.366 BookStatus

Indicates the status of the order book

Type: String

Used in messages: ICAP

128.2.367 BookStatusApplicableSide

Indicates to which side the BookStatus field is applicable

Type: String

Used in messages: ICAP

128.2.368 BoothID

Booth ID to which the request should be routed.

Type: String

Used in messages: Millennium

128.2.369 Branch

Source of the Order.

Data Type: String[4]

Type: String

Used in messages: SSITechnologies

128.2.370 BranchID

Unique Branch office ID

Type: String

Used in messages: Millennium

128.2.371 BranchSeqNbr

Branch/Sequence Number associated with a particular order or trade.

Type: SeqNum

Used in messages: Nasdaq

128.2.372 BreakIndicator

B = only buyer has broken, S = only seller has broken, X = both buyer and seller have broken, L = broken through market center

Type: char

Used in messages: Nasdaq

128.2.373 BRKNA

Breakdown active indicator used in allocation instruction message.

Type: String

Used in messages: LehmanBrothers

128.2.374 BrokerBadge

Represents the initiating Broker Badge Number. Required on all CAP Orders. Value is up to 4 numeric characters. Format = Char

Type: char

Used in messages: SIAC

128.2.375 BrokerClearingID

Identifier of Broker's clearing instructions.

Type: String

Used in messages: Tradeweb

128.2.376 BrokerDealerServiceFee

Broker Dealer Service Fee

Type: Amt

Used in messages: JPMorganChase

128.2.377 BrokerFirmID

Identifies the firm associated with the IntroducingBadgeID[9448]

Type: String

Used in messages: NYSE

128.2.378 BrokerLEI

String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) and PartyRole(452)=26 (Correspondent Broker) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Type: String

Used in messages: FIXProtocolLtd

128.2.379 BrokerOrderReceiveTime

OATS v3 tag indicating the time the broker first received the order from the customer.

This field is of type UTCTimeStamp.

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.380 BrokerReceiptTime

Time that the broker receives the order

Type: UTCTimestamp

Used in messages: CMEGroup

128.2.381 BrokerSeqNo

Broker Sequence Number

Type: SeqNum

Used in messages: LehmanBrothers

128.2.382 BTDSCommissionIndicator

Boolean field indicating if the price is inclusive of dealer commission.

Type: Boolean

Used in messages: MarketAxess

128.2.383 BTDSPriceChangeCode

Describes the summary price change(s) the transaction

caused for the issue traded.

DataType=char

Values: 0 = No Price/Yield Changed

1 = Last Price/Yield Changed

2 = Low Price-Yield Changed

3 = Last Price/Yield and Low Price/Yield Changed

4 = High Price/Yield Changed

5 = Last Price/Yield and High

rice/Yield Changed

6 = High Price/Yield and Low Price/Yield Changed

7 = All Prices/Yields Changed

Type: char

Used in messages: MarketAxess

128.2.384 BTDSQuantityIndicator

Indicates in Quantity reported is actual or estimated.

DataType=Char

Values: A=Actual, E=Estimated

Type: char

Used in messages: MarketAxess

128.2.385 BTDSReportingPartySide

One character field to describe the side of trade being reported. Values: B=dealer bought securities from the customer, S= dealer sold securities to the customer, D= inter-dealer transaction (always from the sell side)

Type: char

Used in messages: MarketAxess

128.2.386 BTDSSaleCondition

Sale condition code for trades as reported by FINRA

DataType=char

Values: @ = Regular Trade

C = Cash Trade

N = Next Day

R = Sellers Option

A = Trades outside market hours

W = Weighted Average Price

Z = Sold Late

S = No special condition applied

Type: char

Used in messages: MarketAxess

128.2.387 BTDSSecondModifier

Indicates whether there is a second sale condition that is

applicable to the trade.

DataType=char

Values: A = Trades outside the market hours

Z =Sold Late (Out of Sequence)

S = No Second Modifier Applicable

Type: char

Used in messages: MarketAxess

128.2.388 BTDSSpecialPriceIndicator

Boolean field indicating whether the transaction is a 'Special

Price Trade' or not

Type: Boolean

Used in messages: MarketAxess

128.2.389 BTOrderInst

TradeBook Order instructions. Valid (space delimited) values are R (replenish reserve quantities if any), Q (allow to quote this order on NASDAQ if originating from a non-market maker), and X (in 35-F this simply cancels all orders for a firm or single user). Further information on the use of this field on request

Type: char

Used in messages: Bloomberg

128.2.390 BTReportInst

Valid values are M (client "made" liquidity), and T (client "took" liquidity)

Type: char

Used in messages: Bloomberg

128.2.391 BundsAsk

Type: Price

Used in messages: LehmanBrothers

128.2.392 BundsBid

Type: Price

Used in messages: LehmanBrothers

128.2.393 BusinessLine

The field indicates the business line owner of orders.

Type: String

Used in messages: DeutscheBank

128.2.394 BusinessTransactionType

Indication of the business transaction.

Valid value:

TradeAdvice

Type: String

Used in messages: SWXSwissExchange

128.2.395 BuyBackDate

Buy back date.

Type: UTCDateOnly

Used in messages: B2BITS

128.2.396 BuyBackPx

Buy back price.

Type: Price

Used in messages: B2BITS

128.2.397 BuyBackRules

Type: String

Used in messages: Citigroup

128.2.398 BuyLimit

Describes the BuyLimit for that Balance Group

Type: String

Used in messages: JapanCrossSecurities

128.2.399 BuytoCoverIndicator

Order is a Buy to cover

Type: Boolean

Used in messages: CreditSuisse

128.2.400 BuyTradeControlNumber

Used for Nordic Trade Reporting, this tag will carry the trade control number for the buy side of the trade.

Type: String

Used in messages: Nasdaq

128.2.401 BuyWeight

Type: String

Used in messages: GuosenSecurities

128.2.402 BWitemID

Bids Wanted Item ID.

Type: String

Used in messages: Bloomberg

128.2.403 BypassHiddenPeg

Y = Bypass hidden peg orders resting on book

N (Default) = Access hidden peg orders resting on book

Type: Boolean

Used in messages: BATSTrading

128.2.404 BypassPrimeBrokerSw

Provides the ability on a prime broker trade to indicate that the trade occurred outside.

Type: Boolean

Used in messages: ThomsonFinancial

128.2.405 CabPriceIncrement

Indicate the increment between multiple cabinet prices for a given option instrument.

Type: Price

Used in messages: CMEGroup

128.2.406 CalcAgentLocation

Calcution Agent Location

Type: String

Used in messages: Bloomberg

128.2.407 CalcFrequency

Encoded IRS calculation period frequency: 3M, 6M, 1Y, T term etc.

Type: String

Used in messages: Tradeweb

128.2.408 CalcInclSettlCurrAmt

Is required if a commission has been entered by the trading participant.

The amount in the instrument's settlement currency added to the trade's settlement amount due to the Commission and CommCurrency.

Type: Amt

Used in messages: SWXSwissExchange

128.2.409 CalculatedAllocQty

Amount of allocation in contra currency on near leg.

Type: Qty

Used in messages: ThomsonReuters

128.2.410 CalculatedAllocQty2

Amount of allocation in contra currency on far leg of a swap.

Type: Amt

Used in messages: ThomsonReuters

128.2.411 CalculatedCcyLastQty1

FX Deal Feed Field

Type: Qty

Used in messages: ICAP

128.2.412 CalculatedCcyLastQty2

The quantity of the other side in FX trade.

Type: Qty

Used in messages: Unknown

128.2.413 CallDate

This field indicates the call date of Agency Callables in Fixed Income.

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.414 CallOrPut

Denotes whether a particular leg of an FX Option trade is a Call or a Put. Possible Values: 1=Call; 2=Put

Type: char

Used in messages: Bloomberg

128.2.415 CallPutCurrency

Denotes what currency a given leg of an FX Option is operating on. Works in conjunction with CallOrPut tag.

Type: Currency

Used in messages: Bloomberg

128.2.416 CancAftAck

Indicates that an attempt to cancel a trade was made after an affirmation has been received.

Value Values: Y = Yes, N = No

Type: Boolean

Used in messages: DepositoryTrustCompany

128.2.417 CancelledSymbol

Symbol cancelled for an unsollicited Quote Ack message.

Type: String

Used in messages: CMEGroup

128.2.418 CancelOnDisconnect

If this field is set then it will mean that a mass cancellation of non-GTC orders, will be triggered on any type of logoff (ie logoff request, disconnection on failure, forced disconnection)

Type: Boolean

Used in messages: NYSEEuronext

128.2.419 CancelOpenQty

Portion of Open Qty to be Cancelled.

Type: Qty

Used in messages: CBOE

128.2.420 CancelOrigOnReject

Y = cancel original order if OrigClOrdId is live but modification must be rejected. (An “unsolicited” cancel will be sent for OrigClOrdId in addition to the replacement reject).N = leave original order if modification is rejected

Type: Boolean

Used in messages: BATSTrading

128.2.421 CancelPrice

Type: String

Used in messages: LavaTrading

128.2.422 CancelRebillReason

Used to identify a cancel rebill reason

Type: String

Used in messages: ThomsonFinancial

128.2.423 CanTradeQuote

This tag will be used to determine if an order with the same symbol can be traded after a certain period of wait time against a quote. This in regards to block trading of securities electronically.

Type: Boolean

Used in messages: BankOfAmerica

128.2.424 CAPIndicator

NYSE – Indicates a conversion and parity order (CAP). Required on all CAP Orders, CAP Cancels and CAP Cancel Replace Requests. Valid Value = Y. Format = Char

Type: char

Used in messages: SIAC

128.2.425 CapitalDifference

Difference in capitalisation today/yesterday

Type: String

Used in messages: Euronext

128.2.426 CapitalPct

Percentage of capitalization

Type: Percentage

Used in messages: Euronext

128.2.427 CarryFwdISINCode

ISIN code of underlying security on lending market

Type: String

Used in messages: Euronext

128.2.428 CarryIndicator

Indicates whether this message contains a single trade half/cross or a carry trade half/cross.Value Meaning

0 Outright

1 Carry

Type: Boolean

Used in messages: Millennium

128.2.429 Cash1

Risk Arb Cash Value

Type: String

Used in messages: BearStearns

128.2.430 Cash2

Type: String

Used in messages: Citigroup

128.2.431 CashOffset

cash offset amount

Type: Amt

Used in messages: LehmanBrothers

128.2.432 CashOpen

A boolean value indicating if cash settlement is open. “Y N”

Type: Boolean

Used in messages: FannieMae

128.2.433 CashOrCredit

Custom field for users that want to electronically submit a NewOrder-Single for the Korea Stock Exchange Market.

10-Cash

21-Margin Buying by Brokers’ Credit

22-Liquidation of Margin Buying by Brokers’ Credit

23-Short Sale by Brokers’ Credit

24-Liquidation of Short Sale by Brokers’ Credit

31-Margin Buying by The Korea Securities Finance Corporation(KSFC)’s Credit

32-Liquidation of Margin Buying by KSFC’s Credit

33-Short Sale by KSFC’s Credit

34-Liquidation of Short Sale by KSFC’s Credit

Type: char

Used in messages: KoreaStockExchange

128.2.434 CashRoundingIndicator

Indicate the rounding method when convert a cash base order to a share base order.

Required for Cash base order

U – Up

D – Down

Type: char

Used in messages: MerrillLynch

128.2.435 CashTolerance

Type: String

Used in messages: Mantara

128.2.436 CatchUp1

A = NOW

B = Redistribute

C = Tilt-Dist

Type: char

Used in messages: GuosenSecurities

128.2.437 CatchUp2

char

Type: char

Used in messages: Citigroup

128.2.438 CatchUpStop

.

Type: String

Used in messages: Citigroup

128.2.439 CATExecStyle

CAPIS Algorithmic Trading Execution Style (N = Normal, P = Patient, A = Aggressive)

Type: char

Used in messages: CapitalInstitutionalServices

128.2.440 CATStrategy

CAPIS Algorithmic Trading Strategy (1=VWAP, 2=TWAP, etc…)

Type: int

Used in messages: CapitalInstitutionalServices

128.2.441 CCPOrderCompletionFlag

Used for XETRA market. ‘P’ if the order has been partially filled, ‘F’ if completely filled.

Type: char

Used in messages: GLTrade

128.2.442 CCPTradeSuffixNumber

Extra Trade Identification Number on XETRA.

Type: String

Used in messages: GLTrade

128.2.443 CDNAccountType

Indicates the type of the trading account. Valid values include:”NC” non-client (ME, TSX*, TSXV*)”CL” client (ME, TSX, TSXV)”ST” equities specialist (TSX)”IN” inventory (ME, TSX, TSXV)”OF” options firm account (TSX) “OT” options market maker (TSX, TSXV)Notes: * Indicates default exchange.There is no default for a Trade Modification from the ME.

Type: String

Used in messages: RBC

128.2.444 CDNAnonymous

An order flagged as Anonymous is forwarded to the exchange where they are published to the market without the members firm id.Valid values include “Y” “N”.Default is “N”.TSX only.

Type: Boolean

Used in messages: RBC

128.2.445 CDNBasketTrade

A five digit number identifying the basket number for Toronto Stock Exchange, default is “N”

Type: Boolean

Used in messages: CapMartInc

128.2.446 CDNExchangeID

Canadian Exchange ID of the order.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.447 CDNInternalCross

A trade originating from a Participating Organization between managed accounts that have the same manager. Valid values include “Y” “N”.Default “N”.TSX and TSXV.

Type: Boolean

Used in messages: RBC

128.2.448 CDNJitney

To specify an order to the Toronto Stock Exchange that it is executed on behalf of another broker.

Type: Boolean

Used in messages: CapMartInc

128.2.449 CDNLotsOf

A special term for an order specifying that each fill must be divided into equal lots. Total volume of order must be a multiple of LotsOf. LotsOf = Volume.No defaultTSX and TSXV.

Type: Qty

Used in messages: RBC

128.2.450 CDNMarketOnClose

To specify this order is to be excuted on the TSX end of day closing auction. Possible values Y or N

Type: Boolean

Used in messages: CapMartInc

128.2.451 CDNMGFCandidate

To indicate to the Toronto Stock Exchange that this order is

entitled to the minimum guaranteed fill. Its value can be either “Y” or “N”

Type: UTCDateOnly

Used in messages: CapMartInc

128.2.452 CDNNonResident

A terms marker indicating that trade participant is not a Canadian resident. Valid values include “Y” “N”Default is “N”.TSX only.

Type: Boolean

Used in messages: RBC

128.2.453 CDNPrincipalTrade

A transaction where the member as principal sells securities to or buys securities from its particular customer; i.e. a cross between a client and another account type. A.K.A. – DF MarkerValid values include “Y” “N”.Default “N”.TSX and TSXV.

Type: Boolean

Used in messages: RBC

128.2.454 CDNProgramTrade

To indicate to the TSX trading engine that this order is generated by a program. Valid values are Y or N

Type: Boolean

Used in messages: CapMartInc

128.2.455 CDNRTAutoFill

A TSX fill report marker to indicate a system generated autofill against the responsible Equities Specialists account

Type: Boolean

Used in messages: CapMartInc

128.2.456 CDNSettlementTerm

To specify to TSX the settelement term for an order. Valid values are Cash, CT (Cash today), YYYYMMDD, DD (Delayed delivery), MS (contingent equity trade), NN (non-net)

Type: String

Used in messages: CapMartInc

128.2.457 CDNShortExempt

To indicate to the TSX trading engine that short sell order is exempt from the short selling rule.

Type: Boolean

Used in messages: CapMartInc

128.2.458 CDNUserId

The trading system's user id for a trader.No default.TSX and TSXV.

Type: String

Used in messages: RBC

128.2.459 CeilingFloorPrice

This field specifies the highest (for a buy) or lowest (for a sell) price to which the e-Quote or d-Quote may peg. Price including decimal (must be multiple of MPV and valid Price Unit).

Type: Price

Used in messages: SIAC

128.2.460 CentralCounterParty

The Central Counterparty.

Type: String

Used in messages: BATSTrading

128.2.461 CFICode

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. NOTE: This is a FIX 4.3 field for which we are assigning a user defined tag value so it can be used in pre-4.3 versions.

Type: String

Used in messages: CBOE

128.2.462 CheapECN

For none directed orders, try accessing the CheapECN first.

Type: Boolean

Used in messages: Nasdaq

128.2.463 Checkout

Y – Indicates a full allocation

N – Indicates partial or Dummy account's

Type: Boolean

Used in messages: Bloomberg

128.2.464 ChgFromSettlmnt

Indicates the change in an instrument price from the previous day's settlement price

Type: Price

Used in messages: CMC

128.2.465 ChgFromSettlmntDirection

Indicates the direction of change of an instrument price from the instrument's previous day settlement price

'+' = increase

'-' = decrease

' ' = no change

Type: String

Used in messages: CMC

128.2.466 ChgFromWAPrice

Indicates change from previous day's weighted average price vs. last traded price.

Type: Price

Used in messages: B2BITS

128.2.467 ChgOpenInterest

Indicates change from previous day's open interest.

Type: Amt

Used in messages: B2BITS

128.2.468 ChildID

Contains the GL SLE ID of the child order.

Type: String

Used in messages: GLTrade

128.2.469 ChildPriceLevels

int, 1-10

Type: int

Used in messages: GuosenSecurities

128.2.470 CHXHandlInst

Allow passing through of HandlInst for CHX.

Type: Boolean

Used in messages: Sungard

128.2.471 CircleInd

Indicates that the order message type received should be treated as a circle request instead of a live order. (Y = circle request)

Type: Boolean

Used in messages: ThomsonFinancial

128.2.472 ClassiOfForInv

Indicates the type of foreign investors

1: Non-resident Individuals

2: Non-resident Bank

3: Non-resident Insurance Company

4: Non-resident Securities Company

5: Non-resident Investment Company

6: Non-resident Investment Trust Company

7: Non-resident Other Company

8: Non-resident Korean with Permanent Foreign Residence

9: Non-resident Pension Fund

10: Resident

11: Resident Individuals

12: Resident Bank

13: Resident Insurance Company

14: Resident Securities Company

15: Resident Other Entity

20: Foreign Direct Invesment

21: FDI Individuals

22: FDI Bank

23: FDI Insurance Company

24: FDI Securities Company

25: FDI Other Company

30: Other

31: Acquirer of Korean Papers

Type: char

Used in messages: KoreaStockExchange

128.2.473 CleanPx

Clean Price is Fee adjusted price

Type: Price

Used in messages: LehmanBrothers

128.2.474 CleanUp

Type: String

Used in messages: MerrillLynch

128.2.475 ClearBrokerInd

The Clearing Brokers are those firms who will clear the trade. Valid values:

A = Active

S = Suspended

Type: char

Used in messages: Nasdaq

128.2.476 ClearingAccountNDS

Indicates the National Depository of Securities clearer account.

Type: String

Used in messages: GLTrade

128.2.477 ClearingBroker

Clearing broker ID.

Type: String

Used in messages: Nasdaq

128.2.478 ClearingBusCycle

Business cycle as defined by clearing organization.

Type: String

Used in messages: CMEGroup

128.2.479 ClearingClCodType

GL clearing client code type. Valid values: 1=Client; 5=House.

Type: char

Used in messages: GLTrade

128.2.480 ClearingCode

Indicates the code of the clearer.

Type: String

Used in messages: GLTrade

128.2.481 ClearingDest

GL Clearing destination.

Type: String

Used in messages: GLTrade

128.2.482 ClearingFeeIndicator

Indicates if the value added taxes will be calculated by the clearing system or not

Type: Boolean

Used in messages: Euronext

128.2.483 ClearingHandlingType

Indicate the posting & give-up processing to be done by the clearing system

Type: Boolean

Used in messages: Euronext

128.2.484 ClearingLastPx

LastPx as formatted by clearing organization.

Type: Price

Used in messages: CMEGroup

128.2.485 ClearingMatchID

Unique Match ID assigned by the clearing system

Type: String

Used in messages: Millennium

128.2.486 ClearingMember

4.2: Clearing member identifier.

Type: String

Used in messages: Tradeweb

128.2.487 ClearingOptionalData

Optional Data sent to clearing house on trades against the order

Type: String

Used in messages: CBOE

128.2.488 ClearingOrderID

Indicates the reference of the clearing message.

This reference is given by the exchange

Type: String

Used in messages: GLTrade

128.2.489 ClearingOrdType

Order types as defined by clearing organization.

Type: String

Used in messages: CMEGroup

128.2.490 ClearingPrice

Price inclusive of commissions.

Type: Price

Used in messages: Nasdaq

128.2.491 ClearingQType

Indicates whether allocated qty was executed in the IF-CLEARED or WHEN-CLEARED queue. Valid values are “I” for IF-CLEARED and “W” for WHEN-CLEARED.

Type: char

Used in messages: ICAP

128.2.492 ClearingRefNo

A unique reference number assigned by the clearing system

Type: String

Used in messages: Millennium

128.2.493 ClearingSecurityID

Security ID as assigned by clearing organization. (Combination of FIX 4.4 SecurityIDSource and SecurityID.)

Type: String

Used in messages: CMEGroup

128.2.494 ClearingSlipID

Unique Slip ID assigned by the Clearing System

Type: String

Used in messages: Millennium

128.2.495 ClearingStatus

Indicate the clearing status of the trade as communicated by the clearing house.

Type: char

Used in messages: Millennium

128.2.496 ClearingStrikePx

Strike price as formatted by clearing organization.

Type: Price

Used in messages: CMEGroup

128.2.497 ClearingVenue

string

Type: String

Used in messages: Nasdaq

128.2.498 CLExecID

Client Execution id – A coresponding execution report from another system to send the original execution id sent. Execution report id for an fx trade done for a previous execution report sent to BLP

Type: String

Used in messages: Bloomberg

128.2.499 ClientAccID

GL client account ID (for clearing)

Type: String

Used in messages: GLTrade

128.2.500 ClientCapacity

Indicates the client capacity. Valid values: 1=Agent; 2=Principal; 3=Riksless principal; 4=Individual; 5=Member agent.

Type: char

Used in messages: GLTrade

128.2.501 ClientCharID

Client Charity ID indicates the Client is exempt from paying stamp duty because of their Charity status – this needs to be reported to the Inland Revenue.

Type: int

Used in messages: MerrillLynch

128.2.502 ClientDomicile

Client's domicile

Type: String

Used in messages: SWXSwissExchange

128.2.503 ClientFreeField1

Free format text string for internal client use.

Max size is 16 char.

Type: String

Used in messages: GLTrade

128.2.504 ClientFreeField2

Free format text string for internal client use.

Max size is 32 char.

Type: String

Used in messages: GLTrade

128.2.505 ClientFullName

Full name of a client that has executed the trade

Type: String

Used in messages: DeutscheBank

128.2.506 ClientIdSOM

Indicates the UserId set in GLSOM to identify the FIX Client.

Type: String

Used in messages: GLTrade

128.2.507 ClientIndicator

Type: String

Used in messages: MerrillLynch

128.2.508 ClientInfo

Free form string containing client-specific information associated with an order. Information is provided in New Order Single, and Order Cancel Replace messages. Trading system will return ClientInfo in Execution Report.

Type: String

Used in messages: ICAP

128.2.509 ClientMarketInd

Transaction reporting tag to establish the Side of the transaction that we are reporting:

C for Client Side

M for Market Side

Type: char

Used in messages: MerrillLynch

128.2.510 ClientOrderIDFormat

Allows the 2 sides to communicate what format the Client Order ID and Orig Client Order ID will be used to construct the tag(s). NOTE: Valid values must be agreed upon by both sender and target comps.

Type: String

Used in messages: ThomsonFinancial

128.2.511 ClientTier

This is used to identify which tier to map the quote request, or order to. Typical use would be for streaming prices to multiuser platforms.

Type: String

Used in messages: StandardChartered

128.2.512 ClientTrade

Indicates if the trade is a Client Trade, i.e. eligible for delay.

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.513 CloseAuctionRate

Close auction participation expressed as a percentage (0-100).

Type: Percentage

Used in messages: MerrillLynch

128.2.514 ClosePxType

Type of Closing Price. Values:

1- Last executed price of morning session. 2- Last executed price of morining session's closing auction. 3- No trades during morning session (base price for reference). 4- Last execution price for day. 5- Last execution price of afternoon closing auction. 6- No trades during day (Price is used for reference).

Type: char

Used in messages: Nasdaq

128.2.515 CloseStrat

char – valid product code

Type: char

Used in messages: Citigroup

128.2.516 ClotGrpCot

Closing auction indicator

Type: Boolean

Used in messages: Euronext

128.2.517 ClRefID

A client specified free format string reference field supplied on the order and echoed back on execution reports or cancel rejects.

Type: String

Used in messages: Patsystems

128.2.518 ClTrdIDRefType

Type: String

Used in messages: LehmanBrothers

128.2.519 CMPA

Composite pay rate for an USD Interest Rate Swap switch

Type: float

Used in messages: LehmanBrothers

128.2.520 CMPB

Composite quote at the time of QUOTE REQUEST

Type: float

Used in messages: LehmanBrothers

128.2.521 CMPM

composite receiving rate for an USD Insterest Rate Swap Switch

Type: float

Used in messages: LehmanBrothers

128.2.522 CMPND

Indicates whether the floating leg of the trade is compounding or not. Considered NO if not present.

Type: String

Used in messages: LehmanBrothers

128.2.523 CMPSP

composite spread contributed by the dealers for an DSWP (USD Interest Rate Swap) benchmark trade

Type: float

Used in messages: LehmanBrothers

128.2.524 CMSInternalData

Internal data specific to CMS.

Type: String

Used in messages: Millennium

128.2.525 CMSLeavesQty

Same as Tag 151

FCS Cancel – Line 3E, Field 1 If present, set to the new quantity to take effect. Cannot be an Odd Lot. Corresponds to CMS LVS quantityFIX.4.1 Format: Float

FIX.4.2 Format: Qty

Type: Qty

Used in messages: SIAC

128.2.526 CMSLine1A

CMS Line1A. Used for specifying routing instructions, such as NYSE Direct+(NY NX), booth routing(NY OVR B-xx), Amex or NYSE override (NY OVR), crossing session (NY OS), etc.

Type: String

Used in messages: HelfantGroup

128.2.527 CMSText

The CMS message text equivalent with or without unprintable characters replaced by spaces

Type: String

Used in messages: ThomsonFinancial

128.2.528 CMSType

Provides further classification of the Execution Report FIX Message Type 8 for CMS' use. Valid values: A = Admin Response, P = SPARS, R = Execution Report, S = Status Message (Status Messages include Rejects, Restarts and Drop Copy). Format FIX 4.1 Char, FIX 4.2 String.

Type: char

Used in messages: SIAC

128.2.529 CmtaGiveupCD

Indicates if the order is a "give-up" or CMTA trade. Values are

T – CMTAG – Give-up

Type: char

Used in messages: CMEGroup

128.2.530 CNFCO

Type: String

Used in messages: LehmanBrothers

128.2.531 CombinedOrderType

Type of order entered, this information is linked with the type of processing to be executed on the associated order by member order entry application

Type: String

Used in messages: Euronext

128.2.532 CombinedPointsBid

Used for the Bid side of pre-caluclated combined points for FX-Swaps

Type: Price

Used in messages: BarclaysCapital

128.2.533 CombinedPointsOffer

Used for the Offer side of pre-caluclated combined points for FX-Swaps

Type: Price

Used in messages: BarclaysCapital

128.2.534 ComfirmFlag

Indicate if a pre-checking of the order has to be done by the exchange

Type: Boolean

Used in messages: Euronext

128.2.535 CommisionValue

Commission – Dollar Value for the trade

Type: Amt

Used in messages: ICAP

128.2.536 CommissionAdjLastPx

Commission Adjusted Price

Type: Price

Used in messages: ICAP

128.2.537 CommissionHandlingInstructions

Future Use

Type: String

Used in messages: BNYBrokerage

128.2.538 CommissionScheduleOverride

Used to override existing commission schedule

Type: Boolean

Used in messages: ThomsonFinancial

128.2.539 CommissionTreatment

Future Use

Type: String

Used in messages: BNYBrokerage

128.2.540 CommissionType

103 – Dollars per Million

104 – Dollars per Trade

105 – Basis per Million

106 – Cents per Contract

107 – By Basis Point

108 – Fixed Currency Units in Millions

109 – Fixed Basis Units in Millions

Type: String

Used in messages: ICAP

128.2.541 CommitIdent

Commintment Indentifier. This field is populated with a 1-5 Alpha Numeric value on a Supermontage Intermarket execution report when an execution is effected with an ITS participant.

Type: char

Used in messages: Nasdaq

128.2.542 CommMax

If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2

Type: Amt

Used in messages: InterbizzFinancialSystemsAB

128.2.543 CommMin

If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2

Type: Amt

Used in messages: InterbizzFinancialSystemsAB

128.2.544 CommPct1

If commission needs to be calculated by trading system. Formula: IF(Price <= CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2

Type: Amt

Used in messages: InterbizzFinancialSystemsAB

128.2.545 CommPxLimit

If commission needs to be calculated by trading systems. Formula: IF (Price<=CommPxLimit) Comm=MAX(CommMin,MIN(Price*CommPct1,CommMax)) ELSE Comm=Price*CommPct2

Type: String

Used in messages: InterbizzFinancialSystemsAB

128.2.546 CommRateDayCount

"ACT_360"

Type: int

Used in messages: FannieMae

128.2.547 CompetingQuote

Actual quote for a security or for first leg of a swaps trade

Type: Price

Used in messages: Bloomberg

128.2.548 CompetingQuoteDealer

eg. MSFT, 'Bloomberg Indicative'

Type: String

Used in messages: Bloomberg

128.2.549 CompetingQuoteFwdPoints

Fwd/Swap points (Swaps/Outrights only)

Type: PriceOffset

Used in messages: Bloomberg

128.2.550 CompetingQuoteLeg2

Actual quote of second leg (Swaps only)

Type: Price

Used in messages: Bloomberg

128.2.551 CompetingQuoteType

1 – Indicative

2 – Executable

Type: char

Used in messages: Bloomberg

128.2.552 CompetitionStatus

Used in a competitive RFQ response

Values: 0 – Done (if 694 =1), 1 – Tied, 2 – Cover, 3 – Traded Away,

Type: char

Used in messages: JPMorganChase

128.2.553 CompetitiveStatus

Indicates the competitive status of each dealer quote (Done, Covered, Missed etc).

Type: String

Used in messages: MarketAxess

128.2.554 CompetitorCount

Competitive Rqeuest for Quote dealer count.

The total numnber of competitors in the quote request

Type: int

Used in messages: JPMorganChase

128.2.555 ComplaintCode

91 = block trade through

92 = locked market

93 = lock/ship

94 = pre open report

95 = quote error

96 = quote change

97 = resend comm.

98 = trade through

99 = why cancel

Type: String

Used in messages: Nasdaq

128.2.556 CompletionIndicator

Boolean. Indicates whether current response is the last message triggered by a single request.

Type: Boolean

Used in messages: DeutscheBorse

128.2.557 CompletionLimit

.

Type: String

Used in messages: Citigroup

128.2.558 CompletionPrice

Price at which a strategy should become aggressive enough to complete

Type: Price

Used in messages: UBS

128.2.559 ComplResp

This is a Supermontage Intermarket flag. This is used to indicate the complaint ID (1-5 Alpha) to indicate the complaint you are responding to. This ID is obtained from NASDAQ market watch.

Type: char

Used in messages: Nasdaq

128.2.560 ComplSettlement

Used to indicate a complementary information about the settlement

Type: String

Used in messages: GLTrade

128.2.561 ComponentType

Indicate the clearing aggregate type of an order

Type: String

Used in messages: Euronext

128.2.562 Compounding

Boolean: IRS floating rate compounding – default 'N'. Values:

Y – flat compounding

N – no compounding

Type: Boolean

Used in messages: Tradeweb

128.2.563 CompQuote

Composite Quote

Type: float

Used in messages: LehmanBrothers

128.2.564 ConcessionAmt

Specifies the amount of concession.

Type: Amt

Used in messages: ThomsonFinancial

128.2.565 ConcessionType

Specifies whether the concession amount is cents per share or percent

Type: char

Used in messages: ThomsonFinancial

128.2.566 ConditionalVolumeTarget

Percentage: Specifies target participation rate when stock price is better than user-specified trigger price.

Type: Percentage

Used in messages: LehmanBrothers

128.2.567 CondPctQty

Percent of inbound OrdQty that this conditional order will interact with

Type: Qty

Used in messages: Unknown

128.2.568 ConfigSet

Type: String

Used in messages: LavaTrading

128.2.569 ConfirmCancCorr

Indicates whether an Advice of Correction/Cancellation has been received from the Institution.

Valid Values: Y = Yes, N = No

Type: Boolean

Used in messages: DepositoryTrustCompany

128.2.570 ConfirmNote

Used to identify a confirm note

Type: String

Used in messages: ThomsonFinancial

128.2.571 ConfirmReasonCode

The reason for this confirmation.

Valid values:

NCBC = BuyNostroCorrectionCancel

NCBR = BuyNostroCorrectionResend

CCPR = CCPRejection

ECCA = ExchangeControlCancel

ECIS = ExchangeControlISINChange

ECRS = ExchangeControlResend

ECRB = ExchangeControlResendBilateral

ORIG = OriginalTrade

PRHB = ProcessHeldBackTrade

NCSC = SellNostroCorrectionCancel

NCSR = SellNostroCorrectionResend

TREV = TradeReversal

Type: String

Used in messages: SWXSwissExchange

128.2.572 ConfirmType

Indicates the type of confirmation transaction.

Valid Values: 1 = New Confirmation, 3 = Cancellation, 4 = Resubmission, 6 = Affirm/Confirm reversal

Type: char

Used in messages: DepositoryTrustCompany

128.2.573 ConnectionStatus

Indicate a logon/logoff at the application level

Type: String

Used in messages: Euronext

128.2.574 Consideration

Consideration for financial deal

Type: Amt

Used in messages: ICAP

128.2.575 ContactEmailAddress

Contact email address

Type: String

Used in messages: MBASystemsLtd

128.2.576 ContactFax

Contact FAX number

Type: String

Used in messages: Millennium

128.2.577 ContactPhoneNumber

Contact phone number

Type: String

Used in messages: MBASystemsLtd

128.2.578 ContMarketPart

continuous market participation (%). Values 0.01 to 0.7

Type: Percentage

Used in messages: ICAP

128.2.579 ContraAccount

Used to identify a contra account

Type: String

Used in messages: ThomsonFinancial

128.2.580 ContraAccountSource

Field identifies the source of the contra account

Type: String

Used in messages: ThomsonFinancial

128.2.581 ContraAccountType

Used to identify the contra account type

Type: char

Used in messages: ThomsonFinancial

128.2.582 ContraBranchSeqNbr

8 chars. Required by OATS for trade reporting party QSR and AGU trades only. Does not apply to non-QSR or non-AGU entries.

Type: String

Used in messages: Nasdaq

128.2.583 ContraBroker1

To report the contra broker(s) involved in trade. Can be up to 5 (currently), may need more in future.

<p>

** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **

Type: String

Used in messages: PaineWebber

128.2.584 ContraBroker2

FCS Report – Line 5,5A-D; ABCDnnnnn where ABCD is a 4-character mnemonic. Line 5 does not appear on Odd Lot orders Identifies the Contra side of the trade. Up to five Contra sets (Contra firm identification on an Execution Report). If NoContraBrokers [9423] is greater than 0, than ContraBroker [9421] is required. ContraBroker [9421] is for use in FIX 4.1 only and corresponds to tag ContraBroker[375] in FIX 4.2. FIX.4.1 Format: Char FIX.4.2 Format: See Tag #375

<p>

** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **

Type: char

Used in messages: SIAC

128.2.585 ContraClearingAcct

The number of the clearing firm associated with the order entry firm. If you do not enter a number, then NASDAQ uses the default clearing number in the contra firm profile.

Type: String

Used in messages: Nasdaq

128.2.586 ContraClrFirm

NYSE – Front End Systemic Capture Field (FESC): This is a required field when submitting a report drop copy.

Specifies the clearing firm mnemonic (as assigned by the NYSE) of the contra side of a trade.

Type: String

Used in messages: SIAC

128.2.587 ContraCreationDate

Creation Date of a forward contra creation, mandatory for offset order.

Type: UTCDateOnly

Used in messages: GLTrade

128.2.588 ContraCreationRef

Reference for a forward contra creation, mandatory for offset order.

Type: String

Used in messages: GLTrade

128.2.589 ContractSettlementMonth

Month that a TBA contract settles

Type: String

Used in messages: Tradeweb

128.2.590 ContractTime

Indicate the local time in HHMMSSss that futures and options contract have been completed

Type: UTCTimeOnly

Used in messages: KoreaStockExchange

128.2.591 ContraFeesSw

Indicator used to determine if fees should be applied to contra side of trade.

Type: Boolean

Used in messages: ThomsonFinancial

128.2.592 ContraID

This Alphanumeric field will contain the Order ID of the contra order that matched against with the order in focus.

Type: String

Used in messages: Millennium

128.2.593 ContraOrderOrigin

Indicates the type of the contra order. Possible values.1 – Firm Order

2 – BARS Order

3 – Specialist Quote

4 – Market Maker Quote

5 – Away Market Inbound

6 – Away Market Outbound

Type: char

Used in messages: Millennium

128.2.594 ContraOrderRestrictions

Type: String

Used in messages: Nasdaq

128.2.595 ContraSubNo

Used to validate ContraAccount in a service bureau model

Type: String

Used in messages: ThomsonFinancial

128.2.596 ContraTradePA

Contra Trade PA. Valid values: A = agency, F = firm, P = principal, R = riskless

Type: char

Used in messages: Nasdaq

128.2.597 ContraTradeQty

FCS Report – Line 5, 5A-D, Field 2: 1-5 digit number; nnnnn of field ABCDnnnnn where: Identifies the number of units traded on an Execution Report. If NoContraBrokers [9423] is greater than 0, than ContraTradeQty [9434] is required. Amounts for PRL trades show only the Round Lot units – for example: 575 shares of a 100 share trader = 5. ContraTradeQty [9434] is for use in FIX 4.1 only and corresponds to tag ContraTradeQty[437] in FIX 4.2.FIX.4.1 Format: Float

FIX.4.2 Format: See Tag #437

<p>

** ADDED TO FIX 4.2 AS TAG: 437 (ContraTradeQty) **

Type: Qty

Used in messages: SIAC

128.2.598 ContraTrader

FCS Report– – Line 5, 5A-D, Field 1: 1-4 digit (Badge) number

ContraTrader [9441] is for use in FIX 4.1 only and corresponds to tag ContraTrader[337] in FIX 4.2.FIX.4.1 Format: Char

FIX.4.2 Format: See Tag #337

Type: char

Used in messages: SIAC

128.2.599 ContraTradeTime

FCS Report – Line 5, 5A-D, Field 4: format is hhmm(ss) Indicates the Execution time in hours, minutes, and – if the user wishes – seconds. ContraTradeTime [9422] is for use in FIX 4.1 only and corresponds to tag ContraTradeTime[438] in FIX 4.2. FIX.4.1 Format: Char FIX.4.2 Format: See Tag #438

<p>

** ADDED TO FIX 4.2 AS TAG: 438 (ContraTradeTime) **

Type: char

Used in messages: SIAC

128.2.600 Contributor

A field identifying the quote provider

Type: String

Used in messages: BarclaysCapital

128.2.601 ConversionTick

Used for CAP DI orders. Valid Values:1 – Destabilising (Convert only on Destabilising tick)

2 – Stabilising (Convert only on Stabilising tick)

Type: char

Used in messages: Millennium

128.2.602 CorrectedPrice

On the custom UCC trade correction message, this holds the corrected price.

Type: Price

Used in messages: BATSTrading

128.2.603 CorrelationClOrdID

Id common to new order and subsequent series of requests against that order. Used for reporting.

Type: String

Used in messages: CMEGroup

128.2.604 CountEligibleVolInLimitPx

Type: Price

Used in messages: UBS

128.2.605 Counter

Indicates if counter is allowed on hit/lift. When this tag is not present, counter is not allowed on hit/lift. Default value is N. (Tradeweb Retail)Valid values:

Y = Hit/lift can be countered

N = Hit/lift cannot be countered.

Type: Boolean

Used in messages: Tradeweb

128.2.606 CounterDepositAccrual

Counter accrual unit for FX Option trade. Valid values: • 1 = ACT/ACT

• 2 = 20/360

• 3 = ACT/360

• 4 = ACT/365

Type: char

Used in messages: Bloomberg

128.2.607 CounterDepositRate

Counter deposit rate in units and accrual convention specified in 9116 and 9117

Type: float

Used in messages: Bloomberg

128.2.608 CounterDepositUnit

Counter deposit unit for FX Option trade., Valid values:

- 1 = Ann
- 2 = Semi
- 3 = Cont
- 4 = M Mkt

Type: char

Used in messages: Bloomberg

128.2.609 CounterpartMandatorID

Data field entered by a member when his counterpart mandates another establishement to enter his declaration.

Type: String

Used in messages: Euronext

128.2.610 CounterParty

account of the step in counter party in Swap/swaption

Type: String

Used in messages: LehmanBrothers

128.2.611 CounterParty1

account of the step out counter party in swap or swaption

Type: String

Used in messages: LehmanBrothers

128.2.612 CounterpartyAccount

Account identifier of a counterparty for Fixed Income orders & executions.

Type: String

Used in messages: Bloomberg

128.2.613 CounterpartyClientDomicile

Counterparty Client's domicile

Type: Country

Used in messages: SWXSwissExchange

128.2.614 CounterpartyClientReference

Counterparty Member Reference

Type: String

Used in messages: SWXSwissExchange

128.2.615 CounterpartyCompID

Type: String

Used in messages: INTERTRADE

128.2.616 CounterPartyIpAddress

Optional tag used to relay the IP address (in the format nnn.nnn.nnn.nnn) of the connecting counterparty for auditing purposes.

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.617 CounterpartyOrderCapacity

Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field Designates the capacity of the counterparty of the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions field) (see Volume 1: “Glossary” for value definitions)

Type: char

Used in messages: SWXSwissExchange

128.2.618 CounterPartyOSIdentifier

Optional tag to relay counterparty OS identification (free-format string) for auditing purposes.

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.619 CounterpartyReference

The free text identification of a counterparty who is not a member of the

exchange.

Type: String

Used in messages: SWXSwissExchange

128.2.620 CounterpartyTraderID

Counter party trader id

Type: String

Used in messages: Tradeweb

128.2.621 CounterpartyType

The unique Identifies of a Counterparty type.ASSD (Associated Dealers), CUST (Customers),

EFFH (Effektenhändler),

MEMB (Member),

EXCH (Designated Exchange)

Type: String

Used in messages: SWXSwissExchange

128.2.622 CountryIssuer

Issuing country code

Type: Country

Used in messages: Euronext

128.2.623 Coupon1

For Fixed Income; Coupon rate of the bond. Will be zero for step-up bonds.

Type: float

Used in messages: MerrillLynch

128.2.624 Coupon2

Coupon rate of bond

Type: Percentage

Used in messages: NationalQuotationBureau

128.2.625 Coupon3

Coupon for fixed income

Type: Percentage

Used in messages: Bloomberg

128.2.626 CouponFrequency

This field indicates coupon frequency of Fixed Income securities.

Type: String

Used in messages: LehmanBrothers

128.2.627 CoverInd

GL Covered Indicator. Valid values: 1=Covered; 2=Uncovered.

Type: char

Used in messages: GLTrade

128.2.628 CoverPrice

Required if 6704 = 0

Type: Price

Used in messages: JPMorganChase

128.2.629 CPProgram

Same usage as 4.4 CPProgram (875)

Type: int

Used in messages: Tradeweb

128.2.630 CreditRating

To be used with Repeating group 5114 – NoCreditRating. Data type is same as standard tag 255. Used to show ratings associated with RatingAgency (5113)

Type: String

Used in messages: MarketAxess

128.2.631 CreditRatingAgency

CreditRatingAgency

Instrument

Format: int Research Agency provided Credit Rating evaluation. Used in conjunction with CreditRating field (tag 256) Beacon values: 0 – S&P 1 – Moody's 2 – Fitch

Type: int

Used in messages: BeaconCapitalStrategies

128.2.632 CriteriaCheckFlag

To indicate whether or not to apply criteria check to a strategy order

Type: Boolean

Used in messages: MerrillLynch

128.2.633 CrossCategory1

Type: String

Used in messages: MerrillLynch

128.2.634 CrossCategory2

Type: String

Used in messages: Citigroup

128.2.635 CrossDest

Type: String

Used in messages: MerrillLynch

128.2.636 CrossDestExclusion

Type: String

Used in messages: MerrillLynch

128.2.637 CrossDiscIncrement

Type: String

Used in messages: Citigroup

128.2.638 CrossDiscInstr

Type: String

Used in messages: Citigroup

128.2.639 CrossDoNotCrossPrincipal

Type: String

Used in messages: Citigroup

128.2.640 CrossExclusionIndicator

Type: String

Used in messages: MerrillLynch

128.2.641 CrossExecID

For fixed income cross/swap trades – ExecID of the Execution Report for the other side of a cross/swap trade

Type: String

Used in messages: MarketAxess

128.2.642 CrossFlag

Boolean

Indicates whether or not the cross is allowed.

Valid values:

Y = OK to cross

N = No cross (cross is forbidden)

Type: Boolean

Used in messages: CreditAgricoleCheuvreux

128.2.643 CrossID

Adoption of 548 for FIX 4.2 & Prior FIX version users

Type: String

Used in messages: MerrillLynch

128.2.644 CrossIndicator

Indicates a single trade half or a cross.

Value Meaning

0 Single Trade Half

1 Cross

Type: Boolean

Used in messages: Millennium

128.2.645 CrossMaxQty

Type: Qty

Used in messages: Citigroup

128.2.646 CrossMinQty

Type: Qty

Used in messages: Citigroup

128.2.647 CrossMktProtection

Indicated whether Cross-Market-Protection is on or off.

Data Type: Boolean

Valid Values:

Y = Protection type is 'Crossed'

N = Protection type is not 'Crossed'

Type: Boolean

Used in messages: SSITechnologies

128.2.648 CrossOrdAskQty

Quantity of the ask side of cross requests

Type: Qty

Used in messages: CMC

128.2.649 CrossOrdBidQty

Quantity of the buy side of cross requests

Type: Qty

Used in messages: CMC

128.2.650 CrossOversizeLimit

Type: String

Used in messages: Citigroup

128.2.651 CrossParentResPct

Type: String

Used in messages: Citigroup

128.2.652 CrossPrice

Type: Price

Used in messages: MerrillLynch

128.2.653 CrossPxImpr

Cross Price Improvement

Type: String

Used in messages: Citigroup

128.2.654 CrossPxImprMaxQty

Cross Price Impovement Max Quantity

Type: Qty

Used in messages: Citigroup

128.2.655 CrossPXImprMinQty

Cross Price Improvement Min Quantity

Type: Qty

Used in messages: Citigroup

128.2.656 CrossQualifier

Identifies the cross qualifier. Data type in integer.Valid values:1=CNP, 2=None

Type: int

Used in messages: Millennium

128.2.657 CrossResidualRatio

Type: String

Used in messages: MerrillLynch

128.2.658 CrossSeqNum

Sequence number of cross trade being reported to an exchange. The field can contain alpha-numeric values.

Type: SeqNum

Used in messages: Sungard

128.2.659 CrossTradeFlag

Cross order indicator

Type: Boolean

Used in messages: Euronext

128.2.660 CrossType

Adoption of tag549 for FIX 4.2 & Prior FIX version users

Type: int

Used in messages: MerrillLynch

128.2.661 CrossVariant

Identifies specific variant of defined cross type.

Data Type is Integer.

Valid Values 1=Cross, 2=Cross Only, 3=Mid point Cross, 4=IOC Cross, 5=PNP Cross)

Type: int

Used in messages: Millennium

128.2.662 CSIItemNo

Cash Standing Instruction item number used in conjunction with tag 6014.

Type: String

Used in messages: ThomsonFinancial

128.2.663 CstmApplVerID

Type: String

Used in messages: BrookPathPartnersInc

128.2.664 CtiCode

Indicates the types of customer or account requesting the order. Values are

1 – For own account2 – For clearing member's house account3 – For the account of another member present

4 – For any other customer account

Type: char

Used in messages: CMEGroup

128.2.665 CumQty2

the deal amount (order quantity) of a far leg of a swap.

Type: Qty

Used in messages: BankOfAmerica

128.2.666 Currency

Specifies the denomination of the quantity fields.

Type: Currency

Used in messages: VelocitySystemsInternational

128.2.667 Currency1

Denotes one of two currencies in an FX Option trade.

Type: Currency

Used in messages: Bloomberg

128.2.668 Currency2

Denotes the second of two currencies in an FX Options trade.

Type: Currency

Used in messages: Bloomberg

128.2.669 CurrencyRate

This field indicates the rate between the currency used for the trade and the currency used by the counterpart

Type: float

Used in messages: GLTrade

128.2.670 CurrentCostBasis

Amt datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

The amount that the current shares are worth. If this lot was liquidated, the total gain/loss for a trade is equal to the trade amount minus the current cost basis.Used in AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Type: Amt

Used in messages: FIXProtocolLtd

128.2.671 CurrentFace

Current face for Mortgages, ABS, CMO, CMBS etc. (Original face * Factor).

Type: String

Used in messages: Bloomberg

128.2.672 CurveDateRate1

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.673 CurveDateRate2

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.674 CurveName

Curve Name

e.g. LIBOR

Type: String

Used in messages: LehmanBrothers

128.2.675 CurvePoint

Curve Point is the point on the benchmark curve

Type: float

Used in messages: LehmanBrothers

128.2.676 CustBidSizeType

Type of Customer Bid Size.

Data Type: Boolean

Valid Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.677 CustodialLotID

String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

An opaque identifier used to communicate the custodian's identifier for the lot. It is expected that this information would be provided by the custodian as part of a reconciliation process that occurs before trading.Used in AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

Type: String

Used in messages: FIXProtocolLtd

128.2.678 CustodianCode

Three character Custodian Code

Type: String

Used in messages: ChangepondTechnologies

128.2.679 CustOfferSizeType

Type of the customer offer size.

Data Type: Boolean

Valid Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.680 CustomerAccount

String datatype. Same as PartyID(448) together with PartyIDSource(447)=D (Proprietary) and PartyRole(452)=24 (Customer account) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Type: String

Used in messages: FIXProtocolLtd

128.2.681 CustomerDirectedOrder

OATS v3 tag indicating if the customer directed this order to a specific execution venue (Y) or not (N).

This field is of type Boolean.

Type: Boolean

Used in messages: LavaTrading

128.2.682 CustomerDirectedOrderClone

Clone of FIX.4.4 tag 1029(CustomerDirectedOrder) for use by firms / vendors who are unable to use the official tag.

Type: Boolean

Used in messages: LavaTrading

128.2.683 CustomerId

This field is used to represent customer id for CBOE client identification purpose.

Type: String

Used in messages: CBOE

128.2.684 CustomerLEI

String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) and PartyRole(452)=3 (Client ID) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Type: String

Used in messages: FIXProtocolLtd

128.2.685 CustomerSize

Indicates the number of contracts that are customer in the top of the market message.

Type: Qty

Used in messages: CBOE

128.2.686 CustomerType

Indicates the type of the subject who

commissioned the order/quote. Format=int. Valid values: 21=Member;22=Institutional customer (interconnected);23=Private customer (interconnected);24=Organizational unit (interconnected).

Type: int

Used in messages: GATETecnologieInformatiche

128.2.687 CustomOrderType

This is allow order entry system to specify orders for Wofex that are not currently supported by FIX order type mix.

Type: String

Used in messages: WofexInc

128.2.688 CustomPrice1

Type: Price

Used in messages: Citigroup

128.2.689 CustomPrice2

Type: Price

Used in messages: Citigroup

128.2.690 CustomRate1

Type: float

Used in messages: Citigroup

128.2.691 CustomRate2

Type: float

Used in messages: Citigroup

128.2.692 CustOrderCapacity

Capacity of customer placing the order. FIX 4.3 tag 582 – included as a custom field for FIX 4.2 early adopters.

Type: char

Used in messages: CBOE

128.2.693 CustOrderHandlingInstClone

Clone of FIX.4.4 tag 1031(CustOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.

Type: MultipleStringValue

Used in messages: LavaTrading

128.2.694 CUSTPRC

Yes Indicates whether this is a customer bid/ask trade. Value: NO

Type: String

Used in messages: LehmanBrothers

128.2.695 CVInstruction

Specifies ClearVision (GL Back Office) Instruction. Valid values: 0=Default value; 1=Send To ClearVision; 2=Save in GL OMS.

Type: char

Used in messages: GLTrade

128.2.696 CXFlag

Indicates when a broker buys/sells shares because a client did not deliver scrip or pay on time for the original trade.

Type: Boolean

Used in messages: GLTrade

128.2.697 CxlAfterMatching

This indicator is used if the institution has attempted to cancel an allocation after at least one of the sub-accounts has matched to a confirmation.

Type: Boolean

Used in messages: DepositoryTrustCompany

128.2.698 CxlBal

FCS Cancel, Cancel/Repl– Line 2, Field 2

If CxlBal [9427] is present, set to Y . Cancels the remaining balance of an outstanding order without quantity specification.FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.699 CxlQty1

Unsolicited Partial Cancel Quantity.

Type: Qty

Used in messages: AutomatedSecurityClearanceLtd

128.2.700 CxlQty2

Same as Tag 84 FCS Cancel – Line 3C, Field 1

If present, set to the quantity to be canceled. Cannot be an Odd Lot. Used in conjunction with Cancel with Leaves.FIX.4.1 Format: Float

FIX.4.2 Format: Qty

Type: Qty

Used in messages: SIAC

128.2.701 CxlReason

Indicates the valid cancel reason (repeating tag)

Type: String

Used in messages: ThomsonFinancial

128.2.702 DaggerTradingStyle

Dagger Trading Style

Type: String

Used in messages: Citigroup

128.2.703 DarkBlockLimitPrice

valid limit price for dark block posting

Type: Price

Used in messages: Nomura

128.2.704 DarkBookRate

Type: float

Used in messages: Citigroup

128.2.705 DarkOnlyIndic

Type: String

Used in messages: UBS

128.2.706 DataBaseIndex

Index of record into the GL server database.

Type: String

Used in messages: GLTrade

128.2.707 DataSource

Identifier of system sending the market data.

DataType=String

Type: String

Used in messages: MarketAxess

128.2.708 DatedDate

[4.2] The date the security is dated if different from the first IssueDate, in YYYYMMDD format.

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.709 DateFrom

To specify the start date (YYYYMMDD-HH:MM:SS in GMT) for requesting the status of ALL orders for this client

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.710 DateTo

To specify the end date (YYYYMMDD-HH:MM:SS in GMT) for requesting the status of ALL orders for this client. Omission means “to now”

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.711 DayCount1

Day count used to calculate interest rates.

Type: int

Used in messages: CMEGroup

128.2.712 DayCount2

Defines day count convention for Money Market requests

Type: int

Used in messages: DeutscheBourse360T

128.2.713 DaylightSavingSw

Used to allow front-end session modules communicate to back-end application modules whether we are observing daylight saving time.

Type: String

Used in messages: ThomsonFinancial

128.2.714 DaysBeforePwdExpiration

Optional tag indicating the number of days before a user password expires.

Type: int

Used in messages: BolsadeMercadoriasFuturos

128.2.715 DaysHeld

Number of days the position was held in the account.

Type: int

Used in messages: Tradeweb

128.2.716 DaysToSettlement

number of business days to settlement date

Type: int

Used in messages: LehmanBrothers

128.2.717 DBAlgo1

Type: String

Used in messages: DeutscheBank

128.2.718 DBAlgo10

Type: String

Used in messages: DeutscheBank

128.2.719 DBAlgo11

Type: String

Used in messages: DeutscheBank

128.2.720 DBAlgo12

Type: String

Used in messages: DeutscheBank

128.2.721 DBAlgo13

Type: String

Used in messages: DeutscheBank

128.2.722 DBAlgo14

Type: String

Used in messages: DeutscheBank

128.2.723 DBAlgo15

Type: String

Used in messages: DeutscheBank

128.2.724 DBAlgo16

Type: String

Used in messages: DeutscheBank

128.2.725 DBAlgo17

Type: String

Used in messages: DeutscheBank

128.2.726 DBAlgo18

Type: String

Used in messages: DeutscheBank

128.2.727 DBAlgo19

Type: String

Used in messages: DeutscheBank

128.2.728 DBAlgo2

Type: String

Used in messages: DeutscheBank

128.2.729 DBAlgo20

Type: String

Used in messages: DeutscheBank

128.2.730 DBAlgo21

Type: String

Used in messages: DeutscheBank

128.2.731 DBAlgo22

Type: String

Used in messages: DeutscheBank

128.2.732 DBAlgo23

Type: String

Used in messages: DeutscheBank

128.2.733 DBAlgo24

Type: String

Used in messages: DeutscheBank

128.2.734 DBAlgo25

Type: String

Used in messages: DeutscheBank

128.2.735 DBAlgo26

Type: String

Used in messages: DeutscheBank

128.2.736 DBAlgo27

Type: String

Used in messages: DeutscheBank

128.2.737 DBAlgo28

Type: String

Used in messages: DeutscheBank

128.2.738 DBAlgo29

Type: String

Used in messages: DeutscheBank

128.2.739 DBAlgo3

Type: String

Used in messages: DeutscheBank

128.2.740 DBAlgo30

Type: String

Used in messages: DeutscheBank

128.2.741 DBAlgo31

Type: String

Used in messages: DeutscheBank

128.2.742 DBAlgo32

Type: String

Used in messages: DeutscheBank

128.2.743 DBAlgo33

Type: String

Used in messages: DeutscheBank

128.2.744 DBAlgo4

Type: String

Used in messages: DeutscheBank

128.2.745 DBAlgo5

Type: String

Used in messages: DeutscheBank

128.2.746 DBAlgo6

Type: String

Used in messages: DeutscheBank

128.2.747 DBAlgo7

Type: String

Used in messages: DeutscheBank

128.2.748 DBAlgo8

Type: String

Used in messages: DeutscheBank

128.2.749 DBAlgo9

Type: String

Used in messages: DeutscheBank

128.2.750 DbExecID

Execution Id assigned to both sides of a transaction and passed back to each party in the execution report.

Type: String

Used in messages: NYSE

128.2.751 DBKLinkId

Ensures reports to underlying orders are linked back to the e-Quote execution report.

Type: String

Used in messages: SIAC

128.2.752 DealCash

Spread order deal cash component (Price).

Type: Price

Used in messages: CarlinFinancialGroup

128.2.753 Dealer

Bank or the dealer that a trade was done with (This will be an optional field).

Type: String

Used in messages: Bloomberg

128.2.754 dealerNetMoney

trade net money without brokerage fee

Type: float

Used in messages: LehmanBrothers

128.2.755 DealerNote

Free-form text to be sent to the dealer(s) participating in the trade during negotiation.

Type: String

Used in messages: Tradeweb

128.2.756 DealerPrincipal

trade principal without brokerage fee

Type: float

Used in messages: LehmanBrothers

128.2.757 DealerQuoteFxRate

Quoted FX rate for each Dealer. Float. Direction is determined by SettlCurrFxRateCalc (tag 156)

Type: float

Used in messages: MarketAxess

128.2.758 DealerQuoteOrdQty

Quoted size for the Dealer. Always expressed in par

Type: Qty

Used in messages: MarketAxess

128.2.759 DealerQuotePrice

Quoted level for the Dealer. Can be expressed as basis points spread, percentage yield, or percentage of par price, as specified in DealerQuotedPriceType

Type: Price

Used in messages: MarketAxess

128.2.760 DealerQuotePriceType

Type of DealerQuotedPrice. Same values as PriceType. Supported values:

1 = percentage (of par)

6 = spread

9 = yield

Type: char

Used in messages: MarketAxess

128.2.761 DealerQuoteText

Free text comment field

Type: String

Used in messages: MarketAxess

128.2.762 DealerResponseTime

The time when Quote request will expire

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.763 DealerTradeID

Deposit CDs: Dealer's reference to the trade being rolled or closed.

Type: String

Used in messages: Tradeweb

128.2.764 DealInstBroker

Describes the instruction assigned from a dealer to a broker

Type: String

Used in messages: GLTrade

128.2.765 DealLinkReference

This is a trade reference that is common to all Executions / Transaction Reporting Only and Settlement Only Transactions for a particular Order

Type: String

Used in messages: MerrillLynch

128.2.766 DealNumber

A portion of an order may be matched simultaneously against several (smaller quantity) orders at the same price resulting in several distinct trades. Even though each one of the trades will have its own ExecID, they all belong to one deal. Deal numbers are used by Tradebook's executing broker to "tie" these trades into a "deal." Further information available on request

Type: String

Used in messages: Bloomberg

128.2.767 DealRatio

Spread order deal ratio (float).

Type: float

Used in messages: CarlinFinancialGroup

128.2.768 DecayQuantity

Indicates the quantity a contract will decay by once the decay start date is reached.

Type: Qty

Used in messages: CMEGroup

128.2.769 DecayStartDate

The date at which a decaying product begins to decay.

Type: UTCDateOnly

Used in messages: CMEGroup

128.2.770 DECPLCS

Maximum number of decimal places to be used for Rate

Type: String

Used in messages: LehmanBrothers

128.2.771 DECRND

The quote in the QUOTE message must be divisible by the amount specified by this field.

Type: String

Used in messages: LehmanBrothers

128.2.772 DelayedDisseminationInst

Used in Trade Report Entry to detail the length of time a trade report should be held before dissemination.

Type: String

Used in messages: Nasdaq

128.2.773 DelayResponsibility

FIXML: @DelayResp. Used to indicate which entity is responsible for a given delay in a specific situation. Currently being used to indicate who is responsible for the delay in allocation scenarios (int)Valid values (subject to expansion):

1 – Give-up Originator

2 – Give-up Recipient

3 – Exchange

Type: char

Used in messages: BolsadeMercadoriasFuturos

128.2.774 DelayToTime

The time the trade report was/will be made public

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.775 DeliveryType

Type of delivery for an option trade. 1 — cash, 2 — delivery

Type: char

Used in messages: Bloomberg

128.2.776 Delta1

Value between 0 and 1 to 2 dp

Type: Percentage

Used in messages: UBS

128.2.777 Delta2

-1.0 to +1.0

Type: Boolean

Used in messages: Harts

128.2.778 DeltaAmnt

The change in position for a given instrument. Expressed as the number of shares, number of option series contracts etc.

Type: Qty

Used in messages: Millennium

128.2.779 DeltaHedgeSpotDate

Value/Spot date (settlement date) for the delta hedge of an FX Option

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.780 DeltaLeg

The per-leg Delta value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.781 DeltaLegAsk

Delta leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.782 DeltaNet

The net Delta value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.783 DeltaNetAskValue

Delta Net value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.784 DeltaTransfer

Option Delta Transfer1 = Delta Work

2 = Delta Exchange

3 = Risk

Type: char

Used in messages: Tradeweb

128.2.785 DepoActionType

FX deposit, values: N = New, R = Rollover.

Type: char

Used in messages: Bloomberg

128.2.786 DepoDayCount

FX Deposit day count fraction, values: 0=ACT/360, 1=ACT/360(Comp), 3=30/360, 5=ACT/365, 6=ACT/365(Comp), B=BIZ/252, C=BIZ/252(Comp)

Type: char

Used in messages: Bloomberg

128.2.787 DepositAccrual

Accrual Unit for an FX Option trade. Possible values: 1=ACT/ACT; 2=20/360; 3=ACT/360; 4=ACT/365

Type: char

Used in messages: Bloomberg

128.2.788 DepositoryID

Clearing house security ID

Type: String

Used in messages: OMGroup

128.2.789 DepositoryIDSource

Type of Clearing house security ID: =1 (CUSIP)

=2 (SEDOL)

=4 (ISIN)String

Type: char

Used in messages: OMGroup

128.2.790 DepositRate

Deposit rate in units and accrual convention specified in tags 9113 and 9114

Type: float

Used in messages: Bloomberg

128.2.791 DepositUnit

Deposit Unit for an FX Option trade. Possible Values: 1=Ann; 2=Semi; 3=Cont; 4=MMkt

Type: char

Used in messages: Bloomberg

128.2.792 Desk

Type: String

Used in messages: FidelityInvestments

128.2.793 DeskOrderHandlingInstClone

Clone of FIX.4.4 tag 1035(DeskOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.

Type: MultipleStringValue

Used in messages: LavaTrading

128.2.794 DeskSpecialHandlingCode

OATS v3 field for Desk Special Handling Code.

Values are: ‘FOK’, ‘AON’, ‘NH’, ‘IOC’, ‘MAO’, ‘LOC’, ‘MAC’, ‘MOO’, ‘MOC’, ‘OVD’, ‘SCL’, ‘WRK’, ‘PEG’, ‘MQT’, ‘TS’, ‘RSV’, ‘IO’, ‘LOO’,‘E.W’, ‘S.W’, ‘CNH’, ‘ADD’, ‘TMO’, or ‘DIR’.

Case sensitive, must be capital letters.

Type: String

Used in messages: Sungard

128.2.795 DeskTraderID

Contains desk/trader ID.

Type: String

Used in messages: Nasdaq

128.2.796 DeskTypeClone

Clone of FIX.4.4 tag 1033(DeskType) for use by firms / vendors who are unable to use the official tag.

Type: String

Used in messages: LavaTrading

128.2.797 DeskTypeSourceClone

Clone of FIX.4.4 tag 1034(DeskTypeSource) for use by firms / vendors who are unable to use the official tag.

Type: int

Used in messages: LavaTrading

128.2.798 DestFirmID

An optional routing identifier associated with the firm to which this message is directed.

Type: String

Used in messages: Tradeweb

128.2.799 Direction

“F” – Forward

“R” – Reverse Inquiry

Type: String

Used in messages: LehmanBrothers

128.2.800 DirtyPrice1

Dirty price

Type: Price

Used in messages: ICAP

128.2.801 DirtyPrice2

All-in USD dirty price for the local market trades with FX component.

Type: Price

Used in messages: MarketAxess

128.2.802 DisaffirmInd

Indicates whether the trade was disaffirmed by the prime broker.

Valid values: Y = Yes, N= No

Type: Boolean

Used in messages: DepositoryTrustCompany

128.2.803 DiscIncrType

$

%

Type: String

Used in messages: Citigroup

128.2.804 DiscMaxVol

This field specifies the quantity the e-Quote is willing to use to trade with pricing discretion. When an e-Quote has a quantity designated to trade with pricing discretion, that quantity is referred to as a d-Quote. Must be Roundlot represented in shares.

Type: Qty

Used in messages: SIAC

128.2.805 DiscountRate

Discount rate for fixed income

Type: float

Used in messages: Bloomberg

128.2.806 DiscPriceRange

The range within which a d-Quote can reach to trade with discretion, as initiating interest. The range is specified as the number of cents (or MPVs) of price discretion above (for a Buy) or below (for a Sell) the discretionary e-Quote's currently filed price. Price including decimal (must be multiple of MPV and valid Price Unit)

Type: Price

Used in messages: SIAC

128.2.807 Discretion

To apply discretion to the placement of large orders in open and closing auction strategies.

Type: Boolean

Used in messages: UBS

128.2.808 DiscretionAmount

Amount of discretion to apply to Price.Similar in meaning to the standard DiscretionOffset but this field is always non-negative and is implicitly added to bid prices and subtracted from offser prices.

Type: Price

Used in messages: BATSTrading

128.2.809 DiscretionDelta

To describe the DiscretionSpread off the displayed limit price. Contact Bloomberg for detailed information on how this field is used

Type: PriceOffset

Used in messages: Bloomberg

128.2.810 DiscretionInstruction

Allows a 4.0 session to send the 4.2 tag 388.

Data type = Integer

Required field = no

Valid Values:

0=Related to displayed price

1=Related to market price

2=Related to primary price

4=Related to midpoint price

5=Related to trade price

Type: int

Used in messages: FidelityCapitalMarkets

128.2.811 DiscretionMinFill

To describe a minimum fill quantity in an order with Discretion component. Contact Bloomberg for detailed information on this tag.

Type: Qty

Used in messages: Bloomberg

128.2.812 DiscretionOffset

Alls a 4.0 session to send a 4.3 tag.

Data type = Number

Required field = N

Valid Values = amount =/-

Whole nnumber portion = dollars, deciaml portion = cents, max two decimal places

Type: int

Used in messages: FidelityCapitalMarkets

128.2.813 DiscretionPx

The Discretion Price of the order. This price is the limit for the DiscretionQty can be traded at. The value is an absolute price.

Type: Price

Used in messages: Sungard

128.2.814 DiscretionQty

To describe the DiscretionAmount in an order. Contact Bloomberg for detailed information on this tag.

Type: Qty

Used in messages: Bloomberg

128.2.815 DiscretionRange

Float: Identifies discretion threshold range in cents.

Type: float

Used in messages: LehmanBrothers

128.2.816 DiscretionRangePct

Percentage: Identifies discretion threshold range as a percentage of typical spread.

Type: Percentage

Used in messages: LehmanBrothers

128.2.817 DiscretionSize

Qty: Identifies discretion threshold size in shares.

Type: Qty

Used in messages: LehmanBrothers

128.2.818 DiscretionSizePct

Percentage: Identifies discretion threshold size as a percentage of typical depth.

Type: Percentage

Used in messages: LehmanBrothers

128.2.819 DiscretionUsedSw

Indicates whether or not discretion should be used

Type: Boolean

Used in messages: ThomsonFinancial

128.2.820 DisplayFactor

Multiplier to convert electronic prices sent over fix to display prices.

Type: float

Used in messages: CMEGroup

128.2.821 DisplayGroup

Specifies the name of the display group

Type: String

Used in messages: ICAP

128.2.822 DisplayIndicator

Specifies if the Broker interest is part of the NYSE BBO and is visible to the specialist.

Type: Boolean

Used in messages: SIAC

128.2.823 DisplayLimitPrice

The price at which an order is listed on the market sheet

Type: Price

Used in messages: Euronext

128.2.824 DisplayQty

Amount of the order that can be view on the market

Type: Qty

Used in messages: Euronext

128.2.825 DisplayRange

Used with MaxFloor for reserve orders. Randomises the quantity to replenish to to within 'DisplayRange' of the MaxFloor. (For example, a MaxFloor of 2000 shares and a DisplayRange value of 200 will replenish to anything from 1800 to 2200 shares.)

Type: Qty

Used in messages: Unknown

128.2.826 DisplaySize1

Indicates the quantity to be displayed on an algorithmic order

Type: Qty

Used in messages: Unknown

128.2.827 DisplaySize2

(Qty)

Type: Qty

Used in messages: CreditSuisse

128.2.828 DisplaySize3

The number of shares displayed to the market. The value should not be less than 100 shares or over the order quantity.

Type: Qty

Used in messages: CapitalInstitutionalServices

128.2.829 DisplaySize4

Number of shares to be displayed

Type: Qty

Used in messages: Nasdaq

128.2.830 DisseminatedStatus

Set Dissemination of NBBO for all series.

Data Type: Boolean

Valid Values:

Y = Disseminate

N = Do not disseminate

Type: Boolean

Used in messages: SSITechnologies

128.2.831 DisseminationTime

Time of trade dissemination, for trades which dissemination is delayed.

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.832 DistributionType

Identify the distribution type of Futures:

1 – Actual

2 – Underlying

Type: char

Used in messages: MerrillLynch

128.2.833 DividendGrossAmt

Total amount of global dividends detached from the stock today

Type: Amt

Used in messages: Euronext

128.2.834 DividendGrossPx

Global dividend

Type: Price

Used in messages: Euronext

128.2.835 DividendNetAmt

Total amount of net dividends detachet from the stock today

Type: Amt

Used in messages: Euronext

128.2.836 DividendNetPx

Net dividend

Type: Price

Used in messages: Euronext

128.2.837 DIVINST

The following types of instructions are possible1. Reinvest Dividends and Capital Gains (RR) – default

2.Pay Dividends and Capital Gains in Cash (CC)

3.Pay Dividends in Cash and Reinvest Capital Gains (CR)

4.Current Instructions (CI)

Type: char

Used in messages: PerformanceTechnologiesInc

128.2.838 DivNbCO

Official quotation list classification: section number

Type: String

Used in messages: Euronext

128.2.839 DivReinvest

To specify whether to reinvest the dividend or not.

Y(Yes) or N(No) value.

Type: Boolean

Used in messages: PerformanceTechnologiesInc

128.2.840 DJSTOXX

Dow Jones STOXX Industrial Classification Code of the instrument defined in Tag 48 SecurityID.

Type: Currency

Used in messages: Reuters

128.2.841 DMAOrderType

Type: String

Used in messages: Citigroup

128.2.842 DocType

Name of the FpML document type in the embedded XML Message.

Type: String

Used in messages: Tradeweb

128.2.843 DollarNeutral

Boolean Value

Type: Boolean

Used in messages: BearStearns

128.2.844 DollarNeutralityLimit

Dollar neutrality limit

Type: String

Used in messages: BearStearns

128.2.845 DoNotArb

If a block trade occurs at an away market an order container the don’t arb flag will re-price to the execution price of the block trade.

Type: Boolean

Used in messages: NYSE

128.2.846 DownloadRequestID

Unique ID assigned to a data download request.

Type: String

Used in messages: Millennium

128.2.847 DPFormatTag

Price formats applicable to security

Type: String

Used in messages: ICAP

128.2.848 DPIFirm

Specify "Directed Price Improvement" firm

Type: Boolean

Used in messages: CBOE

128.2.849 DraftAlgoFlag

Indicating draft algo status

Type: Boolean

Used in messages: GuosenSecurities

128.2.850 DripInterval

The time interval for releasing drip qty. DataType is Integer. Specifies drip interval in seconds

Type: int

Used in messages: Millennium

128.2.851 DripQty

Quantity released per drip interval. Data type is integer.

Type: int

Used in messages: Millennium

128.2.852 DropCopyFlag

NYSE – A flag that indicates that a message is a Drop

Copy. This flag is required in all Drop Copy messages sent to FESC or from

CMS. Valid Values: C = CMS, D = FESC, 1 = Order Drop Copy, 2 = Execution

Report Drop Copy, 3 = Admin Inquiry Drop Copy, 4 = Admin Response Drop

Copy, 5 = Clearance Drop Copy. An alpha value must appear in combination

with a numeric value, separated by a space.

Type: String

Used in messages: SIAC

128.2.853 DropID

Provides front-end flexibility to control message level drop copy processing.

Type: String

Used in messages: ThomsonFinancial

128.2.854 DSS

Differed Settlement Service. Valid Values :

0=No

1=Yes

Type: Boolean

Used in messages: GLTrade

128.2.855 DTCCMatchedIndicator

Indicates the matching status of the trade.

Valid Values: 0 = Not intended for matching, 1 = Intended for matching ut unmatched, 2 = Trade has matched Institution Instructions (Allocation)

Type: char

Used in messages: DepositoryTrustCompany

128.2.856 DueInSeconds

Quote due-in time expressed in seconds.

Type: int

Used in messages: Tradeweb

128.2.857 Duration1

Duration in minutes. Valid values: (1 – 390, for US markets)

Type: int

Used in messages: BankOfAmerica

128.2.858 Duration2

Type: String

Used in messages: CreditSuisse

128.2.859 Duration3

Type: String

Used in messages: LavaTrading

128.2.860 Duration4

Int

Type: int

Used in messages: Citigroup

128.2.861 Duration5

Integer 15-510

Type: int

Used in messages: Citigroup

128.2.862 Duration6

Specified lifetime for orders, i.e. 25 = 25 minutes. Integer value.

Type: int

Used in messages: Jefferies

128.2.863 DV01

Dollar Price change per basis point in Yield

Type: float

Used in messages: LehmanBrothers

128.2.864 DwellTime

Un-breach duration hysteresis control(int).

Type: UTCTimestamp

Used in messages: CarlinFinancialGroup

128.2.865 DYCTBAS

Day count basis. leg values: 30/360, 30E/360, ACT/360. Floating Leg values: ACT/360

Type: String

Used in messages: LehmanBrothers

128.2.866 DynamicDriverType

Type: String

Used in messages: MerrillLynch

128.2.867 EaseBaseTag

Reserved for future use.

Type: String

Used in messages: BankOfAmerica

128.2.868 ECNAccessFee

Only present on fills. The total fees for this fill. Negative for rebate.

Type: Amt

Used in messages: BATSTrading

128.2.869 ECV

Electronic confirmation vendor – values None, Parallel or Tradeweb

Type: String

Used in messages: LehmanBrothers

128.2.870 EffectiveTime1

Starting time as a UTC timestamp.

Type: UTCTimestamp

Used in messages: BankOfAmerica

128.2.871 EffectiveTime2

For clients prior to FIX4.2 to indicate the effective time.

Requested execution Start date/time – UTC date/time yyyymmddhhmmss

Type: UTCTimestamp

Used in messages: MerrillLynch

128.2.872 ElectronicQuoteType

Represents an e-Quote Type.

Type: String

Used in messages: SIAC

128.2.873 EMS

Buy side vendor to provide the EMS software version that the trader is using to send in orders. For example: “BloombergEMS 1.0”

Type: String

Used in messages: LehmanBrothers

128.2.874 EncodedShortSecurityDesc

Encoded (non-ASCII characters) representation of the ShortSecurityDesc (5381) field in the encoded format specified via the MessageEncoding (347) field.

Type: String

Used in messages: B2BITS

128.2.875 EncodedShortSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedShortSecurityDesc (5383) field.

Type: int

Used in messages: B2BITS

128.2.876 EndOfBatch

Tag to indicate the end of a sequence of Security Status messages

Type: Boolean

Used in messages: DresdnerKleinwortWasserstein

128.2.877 EndPaymentDate

Date Type. GMT format. this is the end payment date of interest rate in SWAP

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.878 EndpointExchangeExecutionId

Mostly for algo orders. ExchangeExecutionId of the child order.

Type: String

Used in messages: BarclaysCapital

128.2.879 EndPointExchangeOrderId

Mostly for algo orders. Exchangeorderid of the child order.

Type: String

Used in messages: BarclaysCapital

128.2.880 EndSamePxFlag

Last of a serie of trades at the same price

Type: Boolean

Used in messages: Euronext

128.2.881 EndTIme

End time in HHMM format for Jefferies trading strategies. i.e. 1300 = 1:00 PM

Integer Value.

Type: int

Used in messages: Jefferies

128.2.882 EndTime1

End time for an algorithmic order

Type: UTCTimestamp

Used in messages: Unknown

128.2.883 EndTime2

Time of message transmission (always expressed in GMT)

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.884 EndTime3

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.885 EndTime4

The time by which an order must be completed. EndTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone.

StartTime < EndTime.

Type: UTCTimestamp

Used in messages: CapitalInstitutionalServices

128.2.886 EndTime5

UTC Timestamp.

Time/date combination represented in UTC in either YYYYMMDD-HH:MM:SS

(whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format. Colons,dash, and period required.

Type: UTCTimestamp

Used in messages: NYSE

128.2.887 EndTradeSequence

End Trade Sequence

Type: SeqNum

Used in messages: ICAP

128.2.888 EndWorkUp

Indicates that workup has ended.

Type: Boolean

Used in messages: ICAP

128.2.889 EnhancedCxlRe

To enable enhanced Cancel Replace behavior for CBOE. Possible values

0 = OFF

1 = ON

Type: char

Used in messages: CBOE

128.2.890 EnhancedQuoteBehavior

Indicator on the Logon message that determines behavior of User Quotes on the CBOE system.

Type: Boolean

Used in messages: CBOE

128.2.891 EnteringFirm1

Used to identify a entering firm entity which may be a correspondent or subsidiary

Type: String

Used in messages: ThomsonFinancial

128.2.892 EnteringFirm2

NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy.

Specifies the mnemonic (as assigned by the NYSE) of the member or member organization which recorded the order details (as required by Rule 123e).

Type: String

Used in messages: SIAC

128.2.893 EnteringSubsidiary

Identifies the subsidiary firm associated with the execution.

Type: String

Used in messages: ThomsonReuters

128.2.894 EQIAdvisoryType

Indicates what kind of information is embedded in a quote advisory message.(0)Updated fully accepted quote.(1)Updated partially accepted quote.(2)Accepted quote but not updated.(3)Partially accepted quote but not updated.(4)Rejected quote

Type: char

Used in messages: SIAC

128.2.895 EQIQuoteOrigin

Indicates origin of the quote:whether the quote was generated by NYSE Display Book or by a quote submitted from the firm.('E')The quote was generated because of a quote submitted by the firm.('D')The quote was generated by NYSE DBK(e.g. manual quote entered by specialist).

Type: char

Used in messages: SIAC

128.2.896 EQIQuoteResponseLevel

Indicates the level of acknowledgement expected for each quote that is submitted to NYSE as a Quote Advisory. Possible values:(0), or if the tag is not in the message, NYSE will not send any acknowledgement whatsoever for this message. (1), NYSE will send an acknowledgements only if this message fails one of NYSE validations.(2), NYSE will acknowledge this message in any case (rejection or acceptance).

Type: char

Used in messages: SIAC

128.2.897 EQIRole

Identifies the role of an entering party in a Quote Submission.

Type: String

Used in messages: SIAC

128.2.898 EquitySession

This field will (optionally) be used to specify the Equity Session when defining “Buy Write” or “Covered Call” type strategies.

Type: String

Used in messages: CBOE

128.2.899 EquivalentInstrument

String field which identifies the equivalent instrument of an instrument, for example, WIN (Ibovespa index mini) or DOL (USD minis + full size contracts).

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.900 EquoteExecType

This field indicates that the e-Quote report was executed with Discretion, Pegging or Both. The following values represent:

“1” – Executed with Discretion

“2” – Executed with Pegging

“3” – Executed with Discretion and Pegging

Type: char

Used in messages: SIAC

128.2.901 eQuoteId

Unique identifier of the eQuote – must be unique within broker badge – associates the eQuote with its underlying orders

Type: String

Used in messages: SIAC

128.2.902 ERCActivityType

1 alpha-numeric code that designates the type of activity against the order; i.e., original execution, correction, bust, etc.

Type: char

Used in messages: SIAC

128.2.903 ERCReferenceNumber

FCS Report – Line 4C, Fields 2-4: 9 digit ascii numericThe Activity ID is assigned by SuperDot and made up of the:

1. The Group number is the first three digits where nnn is a 3 digit number
2. The Reference number is the second three digits where nnn is a 3 digit number
3. The Sequence number is the last three digits and will start at 001 for the first activity against an order and increase by 1 for each subsequent activity where nnn is a 3 digit number.

FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.904 ErrorRequestor

Determines the requestor of the error for t+n cancel requests

Type: String

Used in messages: ThomsonFinancial

128.2.905 ESAReference

Exchange adapter reference field, for passing things like ClOrdId or OrderId or other order reference codes.

Type: String

Used in messages: Patsystems

128.2.906 EstimatedAmount

Teleinvest Custom Tag : Order Estimated Amount

Type: float

Used in messages: TeleinvestSA

128.2.907 ETBegin

Please contact John Douglas of Ease Technologies for information concerning this field and others between 9599 and 9699 (TRIAD Financial Server)

Type: String

Used in messages: EaseTechnologiesInc

128.2.908 ETCMarketID

ETC Market ID

Type: String

Used in messages: ICAP

128.2.909 ETLast

Specifies end of custom communications.(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: String

Used in messages: EaseTechnologiesInc

128.2.910 EvalueInterval

Number of seconds to wait between evaluation

Type: int

Used in messages: MerrillLynch

128.2.911 EventTimePeriod

Int datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Time unit multiplier for the event. If present EventTimeUnit must also appear and EventDate and EventTime may be omitted.Added to the repeating group after EventTimeUnit.

Type: int

Used in messages: FIXProtocolLtd

128.2.912 EventTimeUnit

String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions. Time unit associated with the event. If present EventTimePeriod must also appear and EventDate and EventTime may be omitted.Valid Values:

H – Hour

Min – Minute

S – Second

D – Day

Wk – Week

Mo – Month

Yr – Year

Added to the repeating group after EventTime.

Type: String

Used in messages: FIXProtocolLtd

128.2.913 ExchangeCode

Used to identify the routing destination for an order or trade

Type: Exchange

Used in messages: ThomsonFinancial

128.2.914 ExchangeGatewayID

The gateway id (or name) for the exchange in the broker system. (one exchange can have multiple gateways from a broker system)

Type: String

Used in messages: BarclaysCapital

128.2.915 ExchangeName

The name of the exchange that

lists this security. String.

Type: String

Used in messages: Unknown

128.2.916 ExchangeQuoteID

Quote ID returned from exchange

Type: String

Used in messages: OMGroup

128.2.917 ExchangeQuoteReqID

Quote Request ID generated by the Exchange returned to the clients in the quote acknowledgment message (tag 35 = b) in response to their Quote Request message.

Type: String

Used in messages: CMEGroup

128.2.918 ExchangeReserve

Determines if order will be submitted to respective exchange or stay in Tradebook's order management system. Used for non-US securities only. Valid values are:

Y=submit to exchange

N=do not submit to exchange

Type: Boolean

Used in messages: Bloomberg

128.2.919 ExchangeSymbolName

Symbol name used to identify instrument on a local exchange.

Type: String

Used in messages: OMGroup

128.2.920 ExchangeTradeType

Exchange defined type of trade(String)

Type: String

Used in messages: MEFF

128.2.921 ExchangeTradingStatus

The trading status of stocks listed on 'other' exchanges.

Type: String

Used in messages: OMGroup

128.2.922 ExClearingHouse

FCS Report – Line 4B, Field 1.

If ExClearingHouse [9435] is present, set to Y . Optional Field: identifies a trade that will be settled outside the normal clearing processing.FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.923 Exclude

A boolean flag to indicate exclusion within a repeating block. Example: Used in NoDealers custom block (9690) to indicate exclusion of a particular DealerID (9691) from an order.

Value: 1/0

Type: Boolean

Used in messages: MarketAxess

128.2.924 ExcludeAuctions

Multiple Value String: Indicates which auctions should be excluded while working the order. The default is to give the strategy the discretion to participate in all auctions that are available. This field supports multiple exclusions by separating values with a space (e.g. a value of '1 4' would exclude the morning and evening auctions).Valid Values:

1 = Morning/Opening

2 = Lunch/AM Close (Asia only)

3 = Afternoon

M Open (Asia only)

4 = Evening/Closing

Type: MultipleStringValue

Used in messages: LehmanBrothers

128.2.925 ExcludeDest

Destination exclusion list.

Type: String

Used in messages: MerrillLynch

128.2.926 ExcludePostDest

Type: String

Used in messages: MerrillLynch

128.2.927 ExclusiveFlag

Values: R, A, or B. Determines whether the offering is exclusive to the Rep, ATS, or both.

Type: char

Used in messages: Bloomberg

128.2.928 ExDividend

[4.2] Boolean: Instrument is trading ex-dividend. Supported in [4.4] using SymbolSfx(65)=EX.

Type: Boolean

Used in messages: Tradeweb

128.2.929 ExecAwayMktInd

Executed Away Market Indicator containing a value representing the exchange away from the NYSE where the order was executed. To be used in Fix MsgType 8 as an optional tag for reports and corrections, the values not being Fix Standard. Values are SIAC internal values, A = Amex;B = Boston;C = NSE;D = NASD;I = ISE;M = CSE;P = Pacific/Archipelago;T = NASDAQ;W = CBOE;X = Philadelphia;

Type: char

Used in messages: SIAC

128.2.930 ExecBrokerFINS

FINS number of broker executing the order (up to 6 characters)

Type: String

Used in messages: BankOfAmerica

128.2.931 ExecBrokerInd

The Executing Brokers are those firms on either side who “own” the trade. Valid values:

A = Active

S = Suspended

Type: char

Used in messages: Nasdaq

128.2.932 ExecBy

Executing system

erson ID for order executions. Information generally used by back-office billing.

Type: String

Used in messages: Millennium

128.2.933 ExecChangeSourceID

Execution Change Source ID

Type: String

Used in messages: ThomsonFinancial

128.2.934 ExecClearingBkrAcct

The executing broker’s account number at the clearing broker.

Type: String

Used in messages: DepositoryTrustCompany

128.2.935 ExecClearingBkrID

The entity who will receive or deliver on behalf of the executing broker.

Type: String

Used in messages: DepositoryTrustCompany

128.2.936 ExecDeltaHedge

Denotes whether a Delta Hedge trade should be booked to offset the risk of an option trade.

Type: Boolean

Used in messages: Bloomberg

128.2.937 ExecInst

Same as ExecInst (tag 18). Added as a user-defined field in case ExecInst cannot be used.

Type: MultipleCharValue

Used in messages: Nomura

128.2.938 ExecObjType

Further defines the type of execution report. Values: Q- Quote, O- Order, N- Negotiated, X- Exchange Reported, A- All

Type: char

Used in messages: Nasdaq

128.2.939 ExecPhase

Used to report current phase in trading

Type: char

Used in messages: JavelinTechnologiesInc

128.2.940 ExecPrice

Indicates the price at which client buys or sells and uses for reported block trading

1: Opening Price, 3: Closing Price

Type: char

Used in messages: KoreaStockExchange

128.2.941 ExecReceiptTime

Receipt time of the Execution Report being rejected by DK Trade

Type: UTCTimestamp

Used in messages: CapitalMarketsConsulting

128.2.942 ExecServProduct

(Char) – valid product code

Type: char

Used in messages: CreditSuisse

128.2.943 ExecutedPrice

Specifies the executed price

Type: Price

Used in messages: ICAP

128.2.944 ExecutedQuantityLeg2

Executed quantity on fills for leg 2 of a 2-legged strategy.

Type: Qty

Used in messages: BarclaysCapital

128.2.945 ExecutedYield

Specifies the executed yield

Type: Percentage

Used in messages: ICAP

128.2.946 ExecutionConcession

The difference between the original dealer price sent on the order and the filled price.

Type: Price

Used in messages: Tradeweb

128.2.947 ExecutionID

Type: String

Used in messages: INTERTRADE

128.2.948 ExecutionInformation

FCS Report – Line 5, 5A-D, Field 1: 1-4 digit number Indicates Specialists number. For any firm that routes orders to BBSS, the firm's internal information (for example, firm clearing number or Broker Badge number) will be reported, if it conforms to the format. Execution information is also repeated here at the firm's request.FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.949 ExecutionMethod

1 – Lean Buy

2 – Lean Sell

Type: char

Used in messages: LehmanBrothers

128.2.950 ExecutionMode

Execution mode. Valid values: 0 = neutral, 1 = passive, 2 = aggressive.

Type: char

Used in messages: BankOfAmerica

128.2.951 ExecutionReportDetail

1 – ExecutionReport Log

2 – ExecutionReport Trade

3 – Others

Type: char

Used in messages: Unknown

128.2.952 ExecutionStyle1

(char)

Type: char

Used in messages: CreditSuisse

128.2.953 ExecutionStyle2

Type: String

Used in messages: LavaTrading

128.2.954 ExecutionStyle3

This parameter tells the engine how aggressively to work. Valid values include:

P = Passive

N = Normal

A = Aggressive

Type: char

Used in messages: CapitalInstitutionalServices

128.2.955 ExecutionStyle4

Char: Identifies execution style in the market.Valid Values: 1 = Quiet 2 = Neutral 3 = Aggressive

Type: char

Used in messages: LehmanBrothers

128.2.956 ExecutionType

Execution type that, among other values, contains a value for odd-lot adjustments to be used by SPAR users

Type: String

Used in messages: SIAC

128.2.957 ExecutionVersion

Number indicating the version of a trade. For example, a new trade would be version 1. A correction would be a version > 2, in incremental order.

Type: int

Used in messages: MiddleWareIdioms

128.2.958 ExecutionView

Reflects the trader's view of how he wants the algorithm to behave when the securities price moves favorable or unfavorable relative to the order. Valid values include:

1=Reversion

2=Symmetrical

3=Breakout

4=Collar

Type: String

Used in messages: CapitalInstitutionalServices

128.2.959 ExerciseEndDate

The end date of option exercise period.

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.960 ExerciseStartDate

The beginning date of option exercise period.

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.961 ExpectedAlpha

.

Type: String

Used in messages: Citigroup

128.2.962 ExpERCReferenceNumber

FIX 4.2 Format: String

10-byte Expanded Activity ID associated with an Execution Report. This tag is a concatenation of a 5-digit Reference number, followed by a 5-digit Sequence number. Both reference number and sequence number will start at 00001 (i.e. 0000100001). For each new activity, the Reference and Sequence number will increment by one. The Reference number will remain the same when a modification was performed on a specific activity.

Type: String

Used in messages: SIAC

128.2.963 ExpireBy

String Type. Valid values: Client, Dealer

Type: String

Used in messages: LehmanBrothers

128.2.964 ExpireTime1

This field should contain the number of days from today, for which the order should be valid. The value must be less than six as GTD orders can only be valid for five days according to CSE (Colombo Stock Exchange)trading rules. Further this field is required only if TimeInForce is GTD.

Type: UTCTimestamp

Used in messages: ChangepondTechnologies

128.2.965 ExpireTime2

Ending time as a UTC timestamp.

Type: UTCTimestamp

Used in messages: BankOfAmerica

128.2.966 ExpiryDuration

Duration for the validity of the Negotiated Order. Specified in minutes. If not specified (or) greater than market's default value, set to market's default value.

Type: UTCTimeOnly

Used in messages: SSITechnologies

128.2.967 ExpiryTime

Time of FX Option expiry, expressed in GMT format. Example: 10:00:00

Type: UTCTimeOnly

Used in messages: Bloomberg

128.2.968 ExpiryTimeCode

Time of expiration of FX Option, encoded into enumeration of three major cuts. Possible values: 1=NY: 10:00:00; 2=Tokyo: 15:00:00; 3=London: 15:00:00; 4=Mexico: 11:30:00; 5=Frankfurt: 14:30:00; 6=Taiwan: 11:00:00; 7=Seoul: 17:30:00; 8=Istanbul 14:00:00

Type: char

Used in messages: Bloomberg

128.2.969 ExplicitPromptDate

Displays the explicit date that is derived from a prompt date code

Type: UTCDateOnly

Used in messages: Millennium

128.2.970 ExpositionOrderType

Indicates the type of an order that is being exposed

1=Normal

2=No NBBO Check

3=No IML

4=Outbound

5=P Inbound

6=PA Inbound

Type: char

Used in messages: CMC

128.2.971 ExtendedExecInst

Used in various NYSE Arca order types. Currently supported values are:

“0” used to indicate that an order should not execute against a midpoint passive liquidity order, which could result in a sub penny fill.”1" to indicate an NYSE ARCA fast cancel

Type: char

Used in messages: NYSE

128.2.972 ExtendedPNP

used in conjunction with a post no preference order (execinst=6). Currently supported values are “P” for a PNP Plus order and “B” for a PNP blind order.

Type: char

Used in messages: NYSE

128.2.973 ExtendedPriceType

For using PriceTypes in addition to the current FIX 4.2 Tag 40 validations (e.g. like the FIX 4.4 Tag 423 values)

Type: int

Used in messages: CBOE

128.2.974 ExtendedVolatilityBand

Percentage of refernce price by which volatility bands can be extended in intra-day auction

Type: Percentage

Used in messages: BelgradeStockExchange

128.2.975 ExternalCustomerName

ML customer name

Type: String

Used in messages: MerrillLynch

128.2.976 ExternalExchangeRef

External Exchange Reference

Type: String

Used in messages: MerrillLynch

128.2.977 ExternalMarkUp

Specifies trader's mark up over the offering price.

Type: PriceOffset

Used in messages: Bloomberg

128.2.978 ExTransactionType

Identifies transaction type

Valid Values: 20=4 – Distinguishes balances that will be reported to the FXBB system by a version of an ExecReport(35=8) message.

, 20=5 – Balance report ack message used to respond to balance report. 20=6 – Will be sent back if a balance is covered by the FX system.

Type: String

Used in messages: Bloomberg

128.2.979 FaceValue

Face value of security.

Type: Amt

Used in messages: B2BITS

128.2.980 Factor

Fraction for deriving Current Value from Qty <p>** Added to FIX 4.3 as tag: 228 Factor **

Type: float

Used in messages: Tradeweb

128.2.981 FaF

Enable Fill and Follow qualifier.

Type: Boolean

Used in messages: ICAP

128.2.982 FarFwdPoints

Forward Points on the far leg of a Swap trade.

Type: PriceOffset

Used in messages: DeutscheBank

128.2.983 FDID

String datatype. Same as PartyID(448) together with PartyIDSource(447)=S (FDID) and PartyRole(452)=24(Customer account) in the standard Parties component (also together with PartyRoleQualifier(2376)=18(Current) when modifying the FDID). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The firm designated identifier (FDID) is a unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).

Type: String

Used in messages: FIXProtocolLtd

128.2.984 Fe

reserved

Type: String

Used in messages: LehmanBrothers

128.2.985 FeeAdjToSpread

Fee adjustment to spread

Type: float

Used in messages: LehmanBrothers

128.2.986 FeeBilling

Type of clearing fee. Values are

B – CBOE member tradingC – Non-member rate (customer)E – Equity member rate

H – 106H/J Firms

L – Lessee/106.F employees

Type: char

Used in messages: CMEGroup

128.2.987 FidessaTradeFlags

MultipleValueString, containing a space separated list of trade flags.

Type: MultipleStringValue

Used in messages: Fidessa

128.2.988 FidStrategyParameter1

Type: String

Used in messages: Fidessa

128.2.989 FidStrategyParameter10

Type: String

Used in messages: Fidessa

128.2.990 FidStrategyParameter11

Type: String

Used in messages: Fidessa

128.2.991 FidStrategyParameter12

Type: String

Used in messages: Fidessa

128.2.992 FidStrategyParameter13

Type: String

Used in messages: Fidessa

128.2.993 FidStrategyParameter14

Type: String

Used in messages: Fidessa

128.2.994 FidStrategyParameter15

Type: String

Used in messages: Fidessa

128.2.995 FidStrategyParameter16

Type: String

Used in messages: Fidessa

128.2.996 FidStrategyParameter17

Type: String

Used in messages: Fidessa

128.2.997 FidStrategyParameter18

Type: String

Used in messages: Fidessa

128.2.998 FidStrategyParameter19

Type: String

Used in messages: Fidessa

128.2.999 FidStrategyParameter2

Type: String

Used in messages: Fidessa

128.2.1000 FidStrategyParameter20

Type: String

Used in messages: Fidessa

128.2.1001 FidStrategyParameter21

Type: String

Used in messages: Fidessa

128.2.1002 FidStrategyParameter22

Type: String

Used in messages: Fidessa

128.2.1003 FidStrategyParameter23

Type: String

Used in messages: Fidessa

128.2.1004 FidStrategyParameter24

Type: String

Used in messages: Fidessa

128.2.1005 FidStrategyParameter25

Type: String

Used in messages: Fidessa

128.2.1006 FidStrategyParameter26

Type: String

Used in messages: Fidessa

128.2.1007 FidStrategyParameter27

Type: String

Used in messages: Fidessa

128.2.1008 FidStrategyParameter28

Type: String

Used in messages: Fidessa

128.2.1009 FidStrategyParameter29

Type: String

Used in messages: Fidessa

128.2.1010 FidStrategyParameter3

Type: String

Used in messages: Fidessa

128.2.1011 FidStrategyParameter30

Type: String

Used in messages: Fidessa

128.2.1012 FidStrategyParameter31

Type: String

Used in messages: Fidessa

128.2.1013 FidStrategyParameter32

Type: String

Used in messages: Fidessa

128.2.1014 FidStrategyParameter33

Type: String

Used in messages: Fidessa

128.2.1015 FidStrategyParameter34

Type: String

Used in messages: Fidessa

128.2.1016 FidStrategyParameter35

Type: String

Used in messages: Fidessa

128.2.1017 FidStrategyParameter36

Type: String

Used in messages: Fidessa

128.2.1018 FidStrategyParameter37

Type: String

Used in messages: Fidessa

128.2.1019 FidStrategyParameter38

Type: String

Used in messages: Fidessa

128.2.1020 FidStrategyParameter39

Type: String

Used in messages: Fidessa

128.2.1021 FidStrategyParameter4

Type: String

Used in messages: Fidessa

128.2.1022 FidStrategyParameter40

Type: String

Used in messages: Fidessa

128.2.1023 FidStrategyParameter41

Type: String

Used in messages: Fidessa

128.2.1024 FidStrategyParameter42

Type: String

Used in messages: Fidessa

128.2.1025 FidStrategyParameter43

Type: String

Used in messages: Fidessa

128.2.1026 FidStrategyParameter44

Type: String

Used in messages: Fidessa

128.2.1027 FidStrategyParameter45

Type: String

Used in messages: Fidessa

128.2.1028 FidStrategyParameter46

Type: String

Used in messages: Fidessa

128.2.1029 FidStrategyParameter47

Type: String

Used in messages: Fidessa

128.2.1030 FidStrategyParameter48

Type: String

Used in messages: Fidessa

128.2.1031 FidStrategyParameter49

Type: String

Used in messages: Fidessa

128.2.1032 FidStrategyParameter5

Type: String

Used in messages: Fidessa

128.2.1033 FidStrategyParameter50

Type: String

Used in messages: Fidessa

128.2.1034 FidStrategyParameter51

Type: String

Used in messages: Fidessa

128.2.1035 FidStrategyParameter52

Type: String

Used in messages: Fidessa

128.2.1036 FidStrategyParameter6

Type: String

Used in messages: Fidessa

128.2.1037 FidStrategyParameter7

Type: String

Used in messages: Fidessa

128.2.1038 FidStrategyParameter8

Type: String

Used in messages: Fidessa

128.2.1039 FidStrategyParameter9

Type: String

Used in messages: Fidessa

128.2.1040 Fiduciary1

Boolean: Fiduciary Money Deposit. Values:

'Y' = Yes Fiduciary Money

{omitted} NOS: apply user preferences. ER: Not Fiduciary Money

Type: Boolean

Used in messages: Tradeweb

128.2.1041 Fiduciary2

Flag indicating whether a deposit request is intended to be a fiduciary investment

Type: Boolean

Used in messages: DeutscheBourse360T

128.2.1042 FillLineNum

Reference to a specific fill being reported under a single FillSeqNum. (See custom field FillNumLines.)

Type: String

Used in messages: CMEGroup

128.2.1043 FillNumLines

Total number of fills being reported by station under a single FillSeqNum.

Type: NumInGroup

Used in messages: CMEGroup

128.2.1044 FillOrKillAmount

Fill or Kill Quantity.

Type: Qty

Used in messages: Bloomberg

128.2.1045 FillSeqNum

Sequence number assigned to the fill by the station reporting it.

Type: SeqNum

Used in messages: CMEGroup

128.2.1046 FillTerminalID

ID of station reporting fill. (Similar to FIX 4.3 Party Role of Executing System.)

Type: String

Used in messages: CMEGroup

128.2.1047 FillUserID

Clerk or trader entering the fill into the fill reporting system. (Potentially a Party Role.)

Type: String

Used in messages: CMEGroup

128.2.1048 Filter

Format: String

specifies algorithm source using language type specified in FilterSource (5120).

Type: String

Used in messages: BeaconCapitalStrategies

128.2.1049 FilterID

Format: int ID provider echo FilterReqID(5122), new generated ID by provider for

Requested Filter.

Used to cancel/update filters.

Type: int

Used in messages: BeaconCapitalStrategies

128.2.1050 FilterReqID

Format: int

filter requester ID

see FilterID generated by filter provider to used to

cancel/update filters.

Type: int

Used in messages: BeaconCapitalStrategies

128.2.1051 FilterSource

Format: String

FilterSource specifies which language type supported to create a Filter (5121).

valid values

"SQL",

"REGEX",

"JAVASCRIPT",

"XPATH",...

used in conjunction with

Filter(5121),

FilterReqID(5122).

Type: String

Used in messages: BeaconCapitalStrategies

128.2.1052 FinancialMarketCode

Market of execution for last fill

Type: Exchange

Used in messages: Euronext

128.2.1053 FinOrderQty

Final order quantity. Used to support an inquiry model where the final inquiry size may be different than the original order size (OrderQty).

Type: Qty

Used in messages: MarketAxess

128.2.1054 FireQuantity

The quantity of an IOC order, in shares, that system sends to exchange (with discretion) when other parameters are met.Order will be rejected if the quantity is an invalid board lot.

Type: Qty

Used in messages: Bloomberg

128.2.1055 FirmAccount

Firm trading account.

Type: String

Used in messages: Tradeweb

128.2.1056 FirmAmount

Firm offering quantity for Municipal Commercial Paper.

Type: Price

Used in messages: Bloomberg

128.2.1057 FirmID1

Firm's ID.

Data Type: String[40]

Type: String

Used in messages: SSITechnologies

128.2.1058 FirmNo

Bloomberg Firm Number

Type: String

Used in messages: Bloomberg

128.2.1059 FirstEligibleTradeDate

First eligible trade date.

Type: UTCDateOnly

Used in messages: B2BITS

128.2.1060 FirstPaymentDate

first payment date of additional payments on IRS Swap

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.1061 FirstShare

Indicates the quantity executed at the moment the order was introduced

Type: Qty

Used in messages: Euronext

128.2.1062 FixedIncomeFlag

Equity or fixed income?

Type: Boolean

Used in messages: Bloomberg

128.2.1063 FixedIncomeSubFlag

Fixed income flavor/type

Type: Boolean

Used in messages: Bloomberg

128.2.1064 FixedLegDayCount

Fixed leg day-count basis. 30/360, ACT/360, ACT/ACTM or ACT/ACTD

Type: String

Used in messages: LehmanBrothers

128.2.1065 FixedPaymentFreq

Data Type: int

this is the payment frequency of Fixed interest rate payment in Interest Rate Swap

Type: int

Used in messages: LehmanBrothers

128.2.1066 FixedRate

fixed rate in Swap

Type: float

Used in messages: LehmanBrothers

128.2.1067 FixEngineName

A string value that contains a descriptive chain of software used by the client for the FIX connection. Only used for informative purposes.

Type: String

Used in messages: MEFF

128.2.1068 FixingBraket

Identifies the time braket the fixing price is for.

Type: String

Used in messages: CMEGroup

128.2.1069 FixingDate

The fixing date of a non-deliverable forward (NDF) trade.

Type: UTCDateOnly

Used in messages: VelocitySystemsInternational

128.2.1070 FixingDate2

Fixing Date for the second leg of NDF swap. (First leg is 6203)

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.1071 FIXReferenceNumber

Specifies refernce number of FIX forwarded message, used in returned status messages UU/UV/UW(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: String

Used in messages: EaseTechnologiesInc

128.2.1072 FIXreserved1

Type: String

Used in messages: StandardChartered

128.2.1073 FIXreserved10

Type: String

Used in messages: StandardChartered

128.2.1074 FIXreserved11

Type: String

Used in messages: StandardChartered

128.2.1075 FIXreserved12

Type: String

Used in messages: StandardChartered

128.2.1076 FIXreserved13

Type: String

Used in messages: StandardChartered

128.2.1077 FIXreserved14

Type: String

Used in messages: StandardChartered

128.2.1078 FIXreserved15

Type: String

Used in messages: StandardChartered

128.2.1079 FIXreserved16

Type: String

Used in messages: StandardChartered

128.2.1080 FIXreserved2

Type: String

Used in messages: StandardChartered

128.2.1081 FIXreserved3

Type: String

Used in messages: StandardChartered

128.2.1082 FIXreserved4

Type: String

Used in messages: StandardChartered

128.2.1083 FIXreserved5

Type: String

Used in messages: StandardChartered

128.2.1084 FIXreserved6

Type: String

Used in messages: StandardChartered

128.2.1085 FIXreserved7

Type: String

Used in messages: StandardChartered

128.2.1086 FIXreserved8

Type: String

Used in messages: StandardChartered

128.2.1087 FIXreserved9

Type: String

Used in messages: StandardChartered

128.2.1088 FIXStatus

Specifies status of FIX Connection: 0 or 1, = Up or Down(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: char

Used in messages: EaseTechnologiesInc

128.2.1089 FIXStatusOBOCompID

Specifies status of FIX OBO CompID Connection: 0 or 1, = Up or Down(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: Boolean

Used in messages: EaseTechnologiesInc

128.2.1090 FIXStatusOBOSubID

Specifies status of FIX OBO SubID Connection: 0 or 1, = Up or Down(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: Boolean

Used in messages: EaseTechnologiesInc

128.2.1091 FIXStatusSubID

Specifies status of FIX SubID Connection: 0 or 1, = Up or Down(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: Boolean

Used in messages: EaseTechnologiesInc

128.2.1092 FlashDuration

Limit order flash time (int).

Type: int

Used in messages: CarlinFinancialGroup

128.2.1093 FlatFlag

Identifies a quote for a security which is traded flat N=No; Y=Yes

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.1094 FloatingLegDayCount

Floating leg day-count basis. ACT/360

Type: String

Used in messages: LehmanBrothers

128.2.1095 FloatingPaymentFreq

data type: int.

this is the payment frequency of floating interest rates in interest rate swap.

Type: int

Used in messages: LehmanBrothers

128.2.1096 FloatingRate

Boolean: Identifies a Floating Rate Note.

Type: Boolean

Used in messages: Tradeweb

128.2.1097 FloorQtyDay

Floor quantity of the day. Used for GL SOM to indicate the executed quantity for client order, at the end of the day.

Type: Qty

Used in messages: GLTrade

128.2.1098 FMCNETTradeNumber

Unique Trade Number

Type: String

Used in messages: FinancialModelsCompany

128.2.1099 FMCNOE

It is the Notice of Execution Refernce Number

Type: String

Used in messages: FinancialModelsCompany

128.2.1100 FMCSettlementBlock

FMC Settlement block number

Type: String

Used in messages: FinancialModelsCompany

128.2.1101 FMCTradeBlocknumber

Account name for Trade Block

Type: String

Used in messages: FinancialModelsCompany

128.2.1102 FMTradeStatus

Indicates the status of a Trade: 1 = Accepted, 2 = Updated, 3 = Canceled, 4 = Confirmed, 5 = Unconfirmed

Type: char

Used in messages: FannieMae

128.2.1103 FOKPosition

FOK Position in an account.

Type: Amt

Used in messages: Bloomberg

128.2.1104 Footprint

Specify the type of market footprint orders are permitted to take on.

Integer value.

Type: int

Used in messages: Jefferies

128.2.1105 ForeignerID

Type: String

Used in messages: KoreaStockExchange

128.2.1106 ForeignExchange

Member type of the clearing system for which the order has been entered

Type: String

Used in messages: Euronext

128.2.1107 ForeRunnerVariation

Variation (forerunner)

Type: String

Used in messages: Euronext

128.2.1108 FormattedLastPx

LastPx formatted for processing by post-trade systems.

Type: Price

Used in messages: CMEGroup

128.2.1109 ForwardRate

The value of the forward rate for an FX Option.

Type: float

Used in messages: Bloomberg

128.2.1110 ForwardRateLegAsk

Forward rate leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.1111 FourWayAgreement

Indicates the presence of a four way agreement between clients

Type: Boolean

Used in messages: Millennium

128.2.1112 FracToTrade

Fraction to Trade (Int)

Type: int

Used in messages: ABNAMRO

128.2.1113 FRESDAYS

Required for Floating Rate Leg. Reset Days for floating payments. Values: 2

Type: int

Used in messages: LehmanBrothers

128.2.1114 FRNIndex

Index used for calculating the current coupon value of a floating rate note

Type: String

Used in messages: MarketAxess

128.2.1115 FRREF

Required for Floating Rate Leg. Floating rate reference. Values: LIBOR3M

Type: String

Used in messages: LehmanBrothers

128.2.1116 FTSEIntl

FTSE International Industrial Classification Code of the instrument defined in Tag 48 SecurityID.

Type: Currency

Used in messages: Reuters

128.2.1117 FunctionCodeOrig

indicates the function code of the initial message to which this execution report message is responding

Type: String

Used in messages: Euronext

128.2.1118 FundBuyableFromDate

Date from which fund may be bought.

Type: UTCDateOnly

Used in messages: BootComputers

128.2.1119 FundBuyableToDate

Date to which fund may be bought.

Type: UTCDateOnly

Used in messages: BootComputers

128.2.1120 FundCommissionOption

Allows the broker to specify the commission option to be used for a fund deal request.

Type: String

Used in messages: BootComputers

128.2.1121 FundCommissionWaiver

Any commission that the broker wishes to sacrifice. This figure is expressed as a amount to be deducted from the default commission.

Type: Qty

Used in messages: BootComputers

128.2.1122 FundDesignation

Designation against which a

fund deal transaction is to be executed.

Type: String

Used in messages: BootComputers

128.2.1123 FundExternalRef

If a fund deal response has been provided by an external RSP then their reference will be provided within this field

Type: String

Used in messages: BootComputers

128.2.1124 FundGroup1Units

Group 1 Cofunds traded quantity

Type: Qty

Used in messages: BootComputers

128.2.1125 FundGroup2Units

Group 2 Cofunds traded quantity

Type: Qty

Used in messages: BootComputers

128.2.1126 FundingCharge

The funding charge applied to the price on extended settlement.

Datatype – Float

Type: float

Used in messages: BootComputers

128.2.1127 FundingConsideration

The funding consideration on extended settlement

Type: String

Used in messages: BootComputers

128.2.1128 FundInitialCharge

The total of all commission and other charges applied against an executed fund deal transaction.

Type: Amt

Used in messages: BootComputers

128.2.1129 FundManagerName

The name of the fund manager for this fund instrument.

Type: String

Used in messages: BootComputers

128.2.1130 FundNomineeAccount

A facility to allow clients to group their fund holdings in a logical and meaningful way.

Type: String

Used in messages: BootComputers

128.2.1131 FundReInvestIncome

Allows client to specify that any income gained from a holding should be re-invested into that holding.

Type: Boolean

Used in messages: BootComputers

128.2.1132 FundSecurityType

Specifies the type of security that this is.

Type: String

Used in messages: BootComputers

128.2.1133 FundSellAll

Specifies that the client wishes to sell all holdings relating to the combination of fund, broker, nominee account and customer designation.

Type: Boolean

Used in messages: BootComputers

128.2.1134 FundSpecialDealDiscount

Future functionality; option to invoke pre-agreed discount per client.

Type: Boolean

Used in messages: BootComputers

128.2.1135 FundUnitType

accumulated or income – indicates whether income from the fund should be re-invested

Type: Boolean

Used in messages: BootComputers

128.2.1136 FundValuationDate

The date on which a fund deal transaction will be valued.

Type: UTCDateOnly

Used in messages: BootComputers

128.2.1137 FundValuationPoint

Free-format text – indicates when a given fund is valued.

Type: String

Used in messages: BootComputers

128.2.1138 FundValuationSSM

The time at which a fund deal transaction will be valued.

Type: UTCTimeOnly

Used in messages: BootComputers

128.2.1139 FurthestSeriesPrice

Uses for futures spread trade and indicates furthest series price

Type: Price

Used in messages: KoreaStockExchange

128.2.1140 FutSettDate

Settlement date for near leg.

Type: UTCDateOnly

Used in messages: VelocitySystemsInternational

128.2.1141 FutSettDate2

Same as FutSettDate (tag 5226) but for the far leg of a FX Swap.

Type: UTCDateOnly

Used in messages: VelocitySystemsInternational

128.2.1142 FwdPrecision

Minimum change of Forward Points

Type: int

Used in messages: DeutscheBank

128.2.1143 FwdTickSize

Tick size of Forward points in the denomination of Spot price, so that Outright Price = Spot Price + Fwd Points * Fwd Tick Size

Type: Price

Used in messages: DeutscheBank

128.2.1144 FXallContingentInd

Indicates if ER represents a contingent order.

Type: Boolean

Used in messages: FXall

128.2.1145 FXallCrossExclusionInd

Exclude submitted order from crossing with certain orders

Type: Boolean

Used in messages: FXall

128.2.1146 FXallIndicator11

Type: String

Used in messages: FXall

128.2.1147 FXallIndicator4

Type: String

Used in messages: FXall

128.2.1148 FXallIndicator5

Type: String

Used in messages: FXall

128.2.1149 FXallIndicator6

Type: String

Used in messages: FXall

128.2.1150 FXallIndicator7

Type: String

Used in messages: FXall

128.2.1151 FXallIndicator8

Type: String

Used in messages: FXall

128.2.1152 FXallIndicator9

Type: String

Used in messages: FXall

128.2.1153 FXallMDFilterInd1

Filter market data according to specified criteria

Type: Boolean

Used in messages: FXall

128.2.1154 FXallMDFilterInd2

Users may request filtering of Market Data as per predefined parameters

Type: Boolean

Used in messages: FXall

128.2.1155 FXCurrencyOffsetAmt

Used to specify the full 'TO' currency amount in FX trades to eliminate rounding error and/or account for markup.

Type: Amt

Used in messages: ThomsonFinancial

128.2.1156 FxMarketType

FX Non-deliverable forward indicator

R = regular

N = onshore

O = OffshoreDefault = R

Type: char

Used in messages: Bloomberg

128.2.1157 FXOptionStyle

The style of FX Option. Possible values: 1=American; 2=European

Type: char

Used in messages: Bloomberg

128.2.1158 FXSplitTradeFlag

FX Split trade indicator – Split FX trade across multiple books – Y/N

Type: Boolean

Used in messages: Bloomberg

128.2.1159 GammaLeg

The per-leg Gamma value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.1160 GammaLegAsk

Gamma leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.1161 GammaNet

The net Gamma value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.1162 GammaNetAskValue

Net Gamma value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.1163 GapLimit

Delay parameter for routing new limit orders (int).

Type: int

Used in messages: CarlinFinancialGroup

128.2.1164 GeneralLedgerAccount

This is the General Legder Account field.

Type: String

Used in messages: Bloomberg

128.2.1165 GivePrice

Price movement threshold for automatic order cancel (Price).

Type: Price

Used in messages: CarlinFinancialGroup

128.2.1166 GiveUpBroker

[4.2] Identifier of the Prime Broker serving as Give-Up Firm.

Type: String

Used in messages: Tradeweb

128.2.1167 GiveUpFirm

Identifies the clearing member firm to which the fill was "given up".

Type: String

Used in messages: CMEGroup

128.2.1168 GiveUpID

FCS Order – Line 4B, Field 1: 1-4 alpha characters

FCS Report – Line 4B, Field 5 Optional field: names the clearing member designated by another clearing or a non-clearing member for settlement of its Exchange transactions.FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1169 GLID

GL key used to identify the exchange and the market into GL servers.

Type: String

Used in messages: GLTrade

128.2.1170 GlobalAgentAcctNum

Global Agent Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1171 GlobalAgentCode

Global Agent Code required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1172 GlobalAgentName

Global Agent Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1173 GLRoutingReference

Free format text string for internal client use.

Max size is 255 char.

Type: String

Used in messages: GLTrade

128.2.1174 Gross

Tag supports gross cents per share, gross percentage, and gross flat amounts

Type: char

Used in messages: ThomsonFinancial

128.2.1175 GrossCode

Used to identify a gross code

Type: String

Used in messages: ThomsonFinancial

128.2.1176 GrossCover

Gross Cover

Type: float

Used in messages: LehmanBrothers

128.2.1177 GrossPx

Gross Price is Trade price without brokerage fee

Type: Price

Used in messages: LehmanBrothers

128.2.1178 GrossReturnIndex

Global profitability index

Type: String

Used in messages: Euronext

128.2.1179 GroupID

Type: String

Used in messages: Unknown

128.2.1180 GTSBroker

[4.2] Identifier of the Prime Broker providing General Trade Services.

Type: String

Used in messages: Tradeweb

128.2.1181 GUID

Global UID

Type: String

Used in messages: FinancialModelsCompany

128.2.1182 Haircut

This term describes the way brokers and clients protect themselves from market risk in doing repos.

Type: String

Used in messages: Bloomberg

128.2.1183 HaltBeforeClose

Control to halt spreads before market close (int).

Type: int

Used in messages: CarlinFinancialGroup

128.2.1184 HandlInst

Same as tag 21. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.

Type: char

Used in messages: SIAC

128.2.1185 HedgeRatio1

Type: String

Used in messages: Citigroup

128.2.1186 HedgeRatio2

Hedge ratio e.g. 70.00 indicating 70% of associated stock in relation to quoted stock

Type: float

Used in messages: NationalQuotationBureau

128.2.1187 HedgeSide

Indicate Side of the hedge

Type: String

Used in messages: LehmanBrothers

128.2.1188 HedgeTradeType

Indicates a type of hedge trade to be executed for offset of option risk. Possible values: 1=Spot; 2=Forward

Type: char

Used in messages: Bloomberg

128.2.1189 HighLimit

Maximum authorized price at which an instrument can trade

Type: Price

Used in messages: Euronext

128.2.1190 HighLimitBlockTrade

Indicates the upper price limit authorized for out-of-session block trades for the given security

Type: Price

Used in messages: Euronext

128.2.1191 HighLimitNormalTrade

Indicates the upper price limit for normal out-of-session trades for the given security

Type: Price

Used in messages: Euronext

128.2.1192 HighLimitSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.1193 HighPxDenom

NYSE – Institutional XPress – Indicates the trading denominator of the indication price.

Type: Price

Used in messages: SIAC

128.2.1194 HighTenorQuoteId

HighTenorQuoteId used for order message to indicate interpolated price calculation from FX streaming quote id

Type: String

Used in messages: Bloomberg

128.2.1195 HoldIntrnl

Field indicating instruction to hold order internally for matching. Default=None, 1=Hold Internal

Type: char

Used in messages: GlobeNet

128.2.1196 HomeCcy

Home currency

Type: Currency

Used in messages: BankOfAmerica

128.2.1197 HomeCcyEquivQty

Home Ccy Equivalent Quantity

Type: Qty

Used in messages: BankOfAmerica

128.2.1198 HomeCcyEquivQty2

Home CCY Equivalent Quantity for the Far leg of a swap

Type: Currency

Used in messages: BankOfAmerica

128.2.1199 HomeCcyEquivRte

Home CCY Equivalent Rate

Type: Currency

Used in messages: BankOfAmerica

128.2.1200 HomeCcyEquivRte2

Home Ccy Equivalent Rate for the far leg of a swap

Type: Currency

Used in messages: BankOfAmerica

128.2.1201 HSFXAdjustmentAmt

Type: Amt

Used in messages: KnightCapitalGroup

128.2.1202 HSFXBrokerage

Type: String

Used in messages: KnightCapitalGroup

128.2.1203 HSFXCloseBalance

Type: String

Used in messages: KnightCapitalGroup

128.2.1204 HSFXCollateralID

Type: String

Used in messages: KnightCapitalGroup

128.2.1205 HSFXDepositAmt

Type: Amt

Used in messages: KnightCapitalGroup

128.2.1206 HSFXEffectiveOpenBalance

Type: String

Used in messages: KnightCapitalGroup

128.2.1207 HSFXFinanceAmt

Type: Amt

Used in messages: KnightCapitalGroup

128.2.1208 HSFXInterest

Type: String

Used in messages: KnightCapitalGroup

128.2.1209 HSFXOpenBalance

Type: String

Used in messages: KnightCapitalGroup

128.2.1210 HSFXQuoteLayer

Type: integer in [1, n]

Used in Streaming Quotes

Type: int

Used in messages: KnightCapitalGroup

128.2.1211 HSFXRealizedPL

Type: String

Used in messages: KnightCapitalGroup

128.2.1212 HSFXTotalBalance

Type: String

Used in messages: KnightCapitalGroup

128.2.1213 HSFXTradeStatus

Type: String

Used in messages: KnightCapitalGroup

128.2.1214 HSFXTradeType

Type: String

Used in messages: KnightCapitalGroup

128.2.1215 HSFXTradeviewChase

Type: String

Used in messages: KnightCapitalGroup

128.2.1216 HSFXTradeviewIterations

Type: String

Used in messages: KnightCapitalGroup

128.2.1217 HSFXUnrealizedLockedDayPL

Type: String

Used in messages: KnightCapitalGroup

128.2.1218 HSFXUnrealizedLockedPL

Type: String

Used in messages: KnightCapitalGroup

128.2.1219 HSFXUnrealizedOpenPL

Type: String

Used in messages: KnightCapitalGroup

128.2.1220 HSFXUserID

Type: String

Used in messages: KnightCapitalGroup

128.2.1221 HSFXWithdrawAmt

Type: Amt

Used in messages: KnightCapitalGroup

128.2.1222 ICSFarLeg

Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4

Type: Boolean

Used in messages: Patsystems

128.2.1223 ICSNearLeg

Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4

Type: Boolean

Used in messages: Patsystems

128.2.1224 IdealPrice

Price Goal.

Type: Price

Used in messages: Jefferies

128.2.1225 IfIncomplete

Values

1 – cancel balance

2 – IS

3 – inline 10%

4 – inline 15%

5 – inline 20%

6 – inline 25%

7 – inline 30%

8 – VWAP 1 hour

9 – VWAP to close

10 – Target close

Type: char

Used in messages: ICAP

128.2.1226 ImbalanceQty

The imbalance of executed orders of a market participant, in total quantity.

Type: Qty

Used in messages: BolsadeMercadoriasFuturos

128.2.1227 InactivationRejReason

Reason for reject of order deactivate request

Type: String

Used in messages: ICAP

128.2.1228 InclSettlementAmount

An amount added to the calculated settlement amount.

Type: Amt

Used in messages: SWXSwissExchange

128.2.1229 InclSettlementCurrencyCode

Currency identifier of 6531 InclSettlementAmount

Type: Currency

Used in messages: SWXSwissExchange

128.2.1230 IncludeAuction

Values

Blank

1 – None

2 – Close

3 – Open

4 – All

Type: char

Used in messages: ICAP

128.2.1231 IncludeMarketClose

Indicates whether or not an algorithmic order should participate in closing crosses

Type: Boolean

Used in messages: Unknown

128.2.1232 IncludeMarketOpen

Indicates whether or not an algorithmic order should participate in opening crosses

Type: Boolean

Used in messages: Unknown

128.2.1233 IncludeSIs

Valid Values = Y or N.

For quote requests or orders that are submitted to multiple Retail Service Providers (RSPs) for best execution, this field specifies whether RSPs acting as Systematic Internalizers (SIs) should be included (Y) or not included (N).

Type: Boolean

Used in messages: ThomsonFinancial

128.2.1234 InCompete

Boolean field allowing the Quote Request (MsgType=R) initiator to indicate to respondent whether the quote request is in competition (i.e. quote request was also sent to other respondents). Default is “N” if field is not specified.

Type: Boolean

Used in messages: BrookPathPartnersInc

128.2.1235 IncrementParticipationRate

Increment for volume participation

Type: float

Used in messages: LehmanBrothers

128.2.1236 Index

Index to track

Type: String

Used in messages: PELynch

128.2.1237 IndexCalcFreq

Frequency of index calculation

Type: int

Used in messages: Euronext

128.2.1238 IndexCMV

Adjusted base price market value.

Type: Price

Used in messages: Nasdaq

128.2.1239 IndexID

Index identifier.

Type: String

Used in messages: Nasdaq

128.2.1240 IndexLmt

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.1241 IndexLMTBen

char, valid product code

Type: char

Used in messages: Citigroup

128.2.1242 IndexLowerPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.1243 IndexLowerSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.1244 IndexMode

State of the Index. Values: O – Open, N – Normal, C – Closed

Type: char

Used in messages: Nasdaq

128.2.1245 IndexPct

Percentage of the stock in an index.

Type: Percentage

Used in messages: BolsadeMercadoriasFuturos

128.2.1246 IndexRatio

This field is the Index Ratio.

Type: float

Used in messages: Bloomberg

128.2.1247 IndexUpperPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.1248 IndexUpperSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.1249 IndexValue

Value of the Index.

Type: Amt

Used in messages: Nasdaq

128.2.1250 IndicativeOrderType

Type: String

Used in messages: MerrillLynch

128.2.1251 IndustryCode

Industry classification

Type: String

Used in messages: Nasdaq

128.2.1252 IndxIndic

Index indicator

Type: Boolean

Used in messages: Euronext

128.2.1253 InhibitTradeIndicator

Valid values:

B = Buy side clearing firm inhibited the trade

S = Sell side clearing firm inhibited the trade

blank = Neither clearing firm has inhibited the trade

A = One or both clearing firms have allowed the trade, as required.

Type: char

Used in messages: Nasdaq

128.2.1254 InitialDisplayPrice

Send on Accepted and Replaced (150=0,5) execution reports when it is known that the order is being booked. Reports the price at which the order is initially displayed.

Type: Price

Used in messages: BATSTrading

128.2.1255 InitialDisplayQty

Initial display quantity of a reserve order that can be returned in an ExecutionReport in addition to the currently displayed quantity contained in 1138 DisplayQty. It is intended as an echo of the input.

Type: Qty

Used in messages: DeutscheBorse

128.2.1256 InstitutionalID

This field contains the institutional ID (length is 7 characters).

Type: String

Used in messages: GLTrade

128.2.1257 InstitutionID

Specifies institution ID as assigned to the exchange.

Type: String

Used in messages: GLTrade

128.2.1258 InstrAttribType

“I” – Interest

“D” – Discount

Type: String

Used in messages: LehmanBrothers

128.2.1259 InstructNoInstruct

Indicates whether or not a trade needs to be instructed for Settlement

Type: Boolean

Used in messages: MerrillLynch

128.2.1260 InstrumentCateg

Indicate the instrument type

Type: String

Used in messages: Euronext

128.2.1261 InstrumentExternalCode

The external code for an instrument. Sometimes referred to as the instrument contract name. Consists of the instrument symbol, expiration month code, and expiration year. For options, a put/call indication and strike price are also included. An example code at BOX for an IBM Put option with a July 2003 expiration and $80 strike price would be IBMS03P80.00. The conventions may be different for other exchanges.

Type: String

Used in messages: CMC

128.2.1262 InstrumentID1

Type: String

Used in messages: Unknown

128.2.1263 InstrumentID2

Security referential identifier

Type: String

Used in messages: Euronext

128.2.1264 InstrumentPricePrecision

Number of decimals in prices. Similar to InstrAttribValue(872) with InstrAttribType(871) = ’27’.

Type: String

Used in messages: B2BITS

128.2.1265 InsuranceCode

Insurance Code Identifier

DataType: String

Type: String

Used in messages: MarketAxess

128.2.1266 IntentToCross

N=False, Y=True

Type: Boolean

Used in messages: Harts

128.2.1267 InterestAtMaturity

For communicating, at the block level, the interest payment at maturity for interest bearing CPs and CDs

Type: Amt

Used in messages: BrookPathPartnersInc

128.2.1268 InterestPaymentCurrency

The currency applicable to an accrued interest amount.

Type: Currency

Used in messages: SWXSwissExchange

128.2.1269 InternalAcknowledgementSw

Used to allow front-end session modules communicate to back-end

application modules that the required acknowledgement for a given message

has already been generated in order to improve asyncronous processing.

Type: String

Used in messages: ThomsonFinancial

128.2.1270 InternalCross

Designates order as an Internal Cross.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.1271 InternalExternal

Used to designate whether a trade being reported was executed on the exchange it is being reported to (Internal) or another exchange (External).

Type: char

Used in messages: Nasdaq

128.2.1272 Internalize

Flag denoting whether to Internalize the order (Y) or not (N). Tag not being present is assumed to be Internalize = N.

Type: Boolean

Used in messages: Millennium

128.2.1273 InternalOrderStatus

Order Status Code from the trading system. Used for documentation purposes only – should not be used for maintaining status of the order

Type: char

Used in messages: CBOE

128.2.1274 InternalRef

Internal reference assigned to an order into the GL server.

Type: String

Used in messages: GLTrade

128.2.1275 InternalSeqNo

This tag is to support internal sequence checking between front-end FIX session modules and back-office FIX application engines

Type: String

Used in messages: ThomsonFinancial

128.2.1276 IntroBrokerInd

The Introducing Broker is the firm who gives-up another firm during the execution of the trade. Valid values:

A = Active

S = Suspended

Type: char

Used in messages: Nasdaq

128.2.1277 InvestorAdvisorCode

a.k.a – RR Code, Salesman Code, Representative Code

Type: String

Used in messages: Fidessa

128.2.1278 InvestorCode

Indicate the type of investors to place order

1000: Securities Company

2000: Insurance Company

3000: Investment & Management Company

4000: Bank

5000: Merchant Bank

6000: Pension Fund

7000: Other Company

8000: Individuals

9000: Foreigner

Type: String

Used in messages: KoreaStockExchange

128.2.1279 InvPositionDate

Date of the inventory position. LocalMmktDate. Part of group (5529-5531)

Type: LocalMktDate

Used in messages: Bloomberg

128.2.1280 InvPositionQty

The available amount associated with the InvPositionDate, expressed as par value. A short position will be specified as a negative par value. Part of group (5529-5531)

Type: Qty

Used in messages: Bloomberg

128.2.1281 InWorkup

Indicates that an order is tradable in a workup that is currently in progress.

Type: Boolean

Used in messages: ICAP

128.2.1282 IOCIndic

Type: String

Used in messages: UBS

128.2.1283 IOE

Used to identify an investment objective exception

Type: String

Used in messages: ThomsonFinancial

128.2.1284 IOIAvailQty

Amount of an IOI offering (IOIQty) that is currently available to the sales force.

Type: Qty

Used in messages: ThomsonFinancial

128.2.1285 IOILink

IOI Fix Link

Type: String

Used in messages: RBC

128.2.1286 IoiNatural

Additional Natural criteria field.(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: String

Used in messages: EaseTechnologiesInc

128.2.1287 IoiType

Additional IoiType field used for discrimination on systems that express additional flavors of Iois(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: String

Used in messages: EaseTechnologiesInc

128.2.1288 IPOSubscriptionVenue

1 = Online

2 = Offline

Type: char

Used in messages: GuosenSecurities

128.2.1289 IRSEOM

end of month roll. possible value: YES or NO

Type: String

Used in messages: LehmanBrothers

128.2.1290 IRSSWTYPE

Type: String

Used in messages: LehmanBrothers

128.2.1291 IRSTYPE

Valid Values: BMK, IMM or OIM

Type: String

Used in messages: LehmanBrothers

128.2.1292 IsBuyBack

Boolean: When IsBuyBack = True, Rule 10b-18 is enabled for the trade.

Type: Boolean

Used in messages: LehmanBrothers

128.2.1293 IsCancelled

Indicates whether or not a textual message, sent from the exchange has been cancelled by the exchange.

Type: Boolean

Used in messages: SWXSwissExchange

128.2.1294 ISDY

Number of months in the tenor (0, 3, 6, 12, 24, etc)

Type: int

Used in messages: LehmanBrothers

128.2.1295 IsFastFirm

Indicates whether BBO is coming from an exchange declared as Fast Firm

Data Type: Boolean

Valid Values:

Y = Fast Firm

N = Not Fast Firm

Type: Boolean

Used in messages: SSITechnologies

128.2.1296 IsForeignBroker

Possible values are

0 = NO

1 = YES

Default value is No

Type: Boolean

Used in messages: ChangepondTechnologies

128.2.1297 IsInCompetition

360T sends this optional flag to indicate whether the market maker is in competition with others in a specific RFQ.

Type: Boolean

Used in messages: DeutscheBourse360T

128.2.1298 IsLastTrade

The last trade you'll ever receive (for your last request anyway).

Type: Boolean

Used in messages: ICAP

128.2.1299 ISMN

Forward months for OIS forward runs and forward starting swaps

Type: String

Used in messages: LehmanBrothers

128.2.1300 ISpread1

The difference in basis points between a bond's yield-to-maturity and the projected/interpolated swap rate on the bond's maturity/workout date.

Type: PriceOffset

Used in messages: Tradeweb

128.2.1301 ISpread2

Contains the Interest Rate Swap spread which is the difference between the Corp Yield and the IRS Yield. Format -NNN.DDD

Type: PriceOffset

Used in messages: MarketAxess

128.2.1302 IsRelative

It points that OrderQty is relative value (LeavesQty = LeavesQty – OrderQty).

Type: String

Used in messages: DeutscheBank

128.2.1303 IsShortCover

Boolean: Decclare if the order is a short cover order (or not).

Type: Boolean

Used in messages: NationalSecuritiesCompany

128.2.1304 IsSLMessage

Type: String

Used in messages: IndusValleyPartners

128.2.1305 IssueDate

Date bond was issued<p>** Added to FIX 4.3 as tag: 225 IssueDate **

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1306 IssueDenomination

The denomination of the issue

Type: Price

Used in messages: BarclaysCapital

128.2.1307 IssueID

Issue ID.

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.1308 IssuerLongName

Full name of the issuer

Type: String

Used in messages: Tradeweb

128.2.1309 IssueStatus

Status indicator for the issue.

Data Type: int

Valid Values:

1 = Pre-Open

2 = Ready to Trade

3 = Not available for Trading

4 = Trading Halt

5 = Testing

6 = Electronic Book Execution

7 = Maintenance

8 = Closed – but GTC orders allowed

9 = Expired

Type: int

Used in messages: SSITechnologies

128.2.1310 IsTaxable

Possible values are

0 = No

1 = Yes

Default value is No.

Type: Boolean

Used in messages: ChangepondTechnologies

128.2.1311 IsVolOnePct

Setting for first level of volume for NBBO Step-up configuration

Type: Boolean

Used in messages: SSITechnologies

128.2.1312 IsVolTwoPct

Setting for second level of voulme in NBBO Step-up configuration.

Data Type: Boolean

Valid Values:

Y = Percent

N = Not Percent

Type: Boolean

Used in messages: SSITechnologies

128.2.1313 ItemID

A sequence identifier permitting a series of updates to be ordered in time

Type: SeqNum

Used in messages: NationalQuotationBureau

128.2.1314 ItemNumber

SpecialTerms ItemNumber to allow trading against Special Terms market. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.1315 ITSAllInd

This indicator identifies whether the customer has specified that the e-Quote may be shipped to better ITS quotes within its Discretionary Range, even when not required to facilitate a trade at the NYSE. Value = “Y” or “N”

Type: Boolean

Used in messages: SIAC

128.2.1316 Jitney

Designates order as a Jitney.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.1317 JIWAYTradingStatus

Indicates the current trading status of stocks listed on the Jiway Exchange.

Type: String

Used in messages: OMGroup

128.2.1318 Language

This field represents the ISO 639 standard code (2 letters) for a language. Used in News messages (and possibly others), and allows for specifying the language the news is in.

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.1319 LastBustShares

The number of shares reported as part of a trade bust

Type: Qty

Used in messages: CBOE

128.2.1320 LastCounterpartExec

Indicates the counterpart of the last trade.

Type: String

Used in messages: GLTrade

128.2.1321 LastCrossReqTime

Timestamp of the last cross request received for an instrument

Type: UTCTimestamp

Used in messages: CMC

128.2.1322 LastEligibleTradeDate

Last eligible trade date. Similar to EventDate(866) with EventType(865) = '7'.

Type: UTCDateOnly

Used in messages: B2BITS

128.2.1323 LastFragment

Used in pre-4.4 versions to provide same functionality as 4.4's LastFragment(893).

Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation.

Valid values: 'Y' (Last message), 'N' (Not last message).

Type: Boolean

Used in messages: B2BITS

128.2.1324 LastLiquidityInd

Same as LastLiqudityInd, tag 851, in FIX 4.4 and above. To be used by implementations that cannot support tag 851 in FIX 4.3 and below.

Type: int

Used in messages: FIXProtocolLtd

128.2.1325 LastMkt2

The real venue where the fill executed.

Type: Exchange

Used in messages: LavaTrading

128.2.1326 LastMktBloomberg

Bloomberg recognized exchange code. This is a 2 character, alpha code.

Type: String

Used in messages: Bloomberg

128.2.1327 LastMsgFlag

Last message indicator for a given index

Type: Boolean

Used in messages: Euronext

128.2.1328 LastParPx

Price expressed in percent-of-par when ParPx is in discount or spread

Type: Price

Used in messages: Tradeweb

128.2.1329 LastPx2

Price of the far leg of a swap

Type: Price

Used in messages: BankOfAmerica

128.2.1330 LastQty2

Last Quantity for the far leg of a swap.

Type: Qty

Used in messages: MerrillLynch

128.2.1331 LastQuoteReqTime

Time of the last quote request received for an instrument

Type: UTCTimestamp

Used in messages: CMC

128.2.1332 LastSale

Field to show the previous sale.

Type: String

Used in messages: RaptorTradingSystems

128.2.1333 LastSpotRate2

Spot Rate of the far leg of a swap

Type: float

Used in messages: BankOfAmerica

128.2.1334 LastTradeDate

Date the instrument last traded

Type: UTCDateOnly

Used in messages: Euronext

128.2.1335 LastTrader

Last Trader

Type: String

Used in messages: LehmanBrothers

128.2.1336 LastYield

Last Yield

Type: float

Used in messages: LehmanBrothers

128.2.1337 LayerLinkId

Unique identifier – must be unique within broker badge – associates the layers of a layered eQuote

Type: String

Used in messages: SIAC

128.2.1338 LeadingLeg

Type: String

Used in messages: Mantara

128.2.1339 LeadWith

Lead off order selection (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.1340 LeaveQtyFlag

Indicates that a non-zero quantity of the order remains to be traded

Type: Boolean

Used in messages: Euronext

128.2.1341 LeavesQty2

Leaves Quantity of the far leg of a swap

Type: Qty

Used in messages: BankOfAmerica

128.2.1342 LegAccrued

Type: String

Used in messages: Bloomberg

128.2.1343 LegAllocAccount

Allocation account for one leg of a multi-issue trade

Type: String

Used in messages: Tradeweb

128.2.1344 LegAllocClearingFirm

Allocation clearing firm for one leg of a multi-issue trade

Type: String

Used in messages: Tradeweb

128.2.1345 LegAllocClearingMember

4.2: Clearing member identifier in an allocation of multileg trade.

Type: String

Used in messages: Tradeweb

128.2.1346 LegAllocQty

Allocation quantity for one leg of a multi-issue trade

Type: Qty

Used in messages: Tradeweb

128.2.1347 LegalMarket

Boolean value that when true indicates that the market data being reported is a legal market (for instance a valid bid-ask spread).

Type: Boolean

Used in messages: CBOE

128.2.1348 LegAskPrice

Price of the option leg for ask quote in 2-way pricing.

Type: Price

Used in messages: Bloomberg

128.2.1349 LegBidSize1

The maximum bid amount for this leg (used in multileg quotes). cf tag 134 BidSize

Type: Qty

Used in messages: StandardChartered

128.2.1350 LegBlotSeqNumber

BLP specific

Type: String

Used in messages: Bloomberg

128.2.1351 LegCalcFrequency

IRS calculation period frequency for the trade leg.

Type: String

Used in messages: Tradeweb

128.2.1352 LegCalculatedCcyLastQty

The quantity of the other side in FX swap trade.

Type: Qty

Used in messages: Unknown

128.2.1353 LegCash

Type: String

Used in messages: Mantara

128.2.1354 LegClearingFirm

Clearing firm for one leg of a multi-issue trade

Type: String

Used in messages: Tradeweb

128.2.1355 LegClearingMember

4.2: Clearing member identifier for a multi-leg trade.

Type: String

Used in messages: Tradeweb

128.2.1356 LegCompounding

Boolean: IRS floating rate compounding – default 'N'. Values:

Y – flat compounding

N – no compounding

Type: Boolean

Used in messages: Tradeweb

128.2.1357 LegContractSettlmntMonth

Month that a TBA contract settles for one leg of a multi-issue trade

Type: String

Used in messages: Tradeweb

128.2.1358 LegContraQty

Contra amount of the leg

Type: Qty

Used in messages: BankOfAmerica

128.2.1359 LegCouponRate

Coupon rate for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 615 LegCouponRate **

Type: float

Used in messages: Tradeweb

128.2.1360 LegCoveredUncoveredList

Type: String

Used in messages: CBOE

128.2.1361 LegCreditRatingAgency

Format: int Research Agency provided Leg Credit Rating evaluation. Used in conjunction with LegCreditRating field (tag 257) Beacon values: 0 – S&P 1 – Moody's 2 – Fitch

Type: int

Used in messages: BeaconCapitalStrategies

128.2.1362 LegCurrency

Currency for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 556 LegCurrency **

Type: Currency

Used in messages: Tradeweb

128.2.1363 LegCurrentCostBasis

Amt datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

The amount that the current shares are worth. If this lot was liquidated, the total gain/loss for a trade is equal to the trade amount minus the current cost basis.

Type: Amt

Used in messages: FIXProtocolLtd

128.2.1364 LegCustodialLotID

String datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

An opaque identifier used to communicate the custodian's identifier for the lot. It is expected that this information would be provided by the custodian as part of a reconciliation process that occurs before trading.

Type: String

Used in messages: FIXProtocolLtd

128.2.1365 LegDatedDate

[4.2] The date the leg security is dated if different from the first LegIssueDate, in YYYYMMDD format.

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1366 LegEndDate

Leg absolute termination date, e.g. 20100118. Mutually exclusive with LegTerm.

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1367 LegErrorCode

Type: String

Used in messages: Unknown

128.2.1368 LegErrorMsg

Type: String

Used in messages: Unknown

128.2.1369 LegExchangeRate

Type: float

Used in messages: Bloomberg

128.2.1370 LegFactor

Fraction for deriving current value from Qty for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 253 LegFactor **

Type: float

Used in messages: Tradeweb

128.2.1371 LegFixedRateDayCount

String: IRS fixed stream – payment day-count fraction. FpML values.

Type: String

Used in messages: Tradeweb

128.2.1372 LegFixedRatePayFrequency

IRS fixed rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.

Type: String

Used in messages: Tradeweb

128.2.1373 LegFlag

BLP Specific

Type: Boolean

Used in messages: Bloomberg

128.2.1374 LegFloatRatePayFrequency

IRS floating rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.

Type: String

Used in messages: Tradeweb

128.2.1375 LegFutSettDate

Future settlement date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 588 LegFutSettDate **

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1376 LegFuturesCBroker

BLP Specific

Type: String

Used in messages: Bloomberg

128.2.1377 LegFuturesDBroker

BLP Specific

Type: String

Used in messages: Bloomberg

128.2.1378 LegGrossTradeAmt

Gross principal amount of the trade leg.

Type: Amt

Used in messages: Tradeweb

128.2.1379 LegIDSource

Security ID source for one leg of a multi-issue trade – see values for IDSource<p>** Added to FIX 4.3 as tag: 603 LegIDSource **

Type: String

Used in messages: Tradeweb

128.2.1380 LegIndex

Index of this leg for a multi-leg trade (trades reported individually).

Type: String

Used in messages: Bloomberg

128.2.1381 LegIssueDate

Issue date for one leg of a multi-issue trade

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1382 LegIssuer

Issuer for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 617 LegIssuer **

Type: String

Used in messages: Tradeweb

128.2.1383 LegLastForwardPoints

Leg Last Forward Points – Same as Tag 195 "LastForwardPoints" but for the Far leg of a FX Swap Deal.

Type: PriceOffset

Used in messages: Bloomberg

128.2.1384 LegLastParPx

Last price for the leg expressed in percent-of-par. Conditionally required when LegLastPx is expressed in Yield, Spread, Discount or any other type and the product supports a percent-of-par price.

Type: Price

Used in messages: Tradeweb

128.2.1385 LegLastSpotRate

LegLastSpotRate – Similar to tag 194 "LastSpotRate" but

for the Far leg of a FX Swap deal.

Type: float

Used in messages: Bloomberg

128.2.1386 LegLimit

Type: String

Used in messages: Mantara

128.2.1387 LegMarketType

Leg Market Type – Similar to tag 9102 “MarketType” but for

the far leg of a FX Swap leg.

Type: char

Used in messages: Bloomberg

128.2.1388 LegMaturityDate

Maturity date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 611 LegMaturityDate **

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1389 LegMaturityDayList

Type: String

Used in messages: CBOE

128.2.1390 LegMaturityMonthYearList

Type: String

Used in messages: CBOE

128.2.1391 LegMinBidSize

The minimum bid amount for this leg (used in multileg quotes). cf tag 647 MinBidSize

Type: Qty

Used in messages: StandardChartered

128.2.1392 LegMinOfferSize

The minimum offer amount for this leg (used in multileg quotes) cf tag 648 MinOfferSize

Type: Qty

Used in messages: StandardChartered

128.2.1393 LegNetMoney

Net money of the trade leg.

Type: Amt

Used in messages: Tradeweb

128.2.1394 LegNoAllocs

Number of allocations for one leg of a multi-issue trade

Type: int

Used in messages: Tradeweb

128.2.1395 LegNoStipulations

Number of stipulation entries for one leg of a multi-issue trade

Type: int

Used in messages: Tradeweb

128.2.1396 LegNotionalAmount

The number of units of currency that are being traded in a given leg of an FX Option. The currency being traded is denoted by the LegNotionalCurrency field, tag 9017.

Type: Amt

Used in messages: Bloomberg

128.2.1397 LegNotionalCurrency

The currency which the LegNotionalAmount field refers to, for an FX Option.

Type: Currency

Used in messages: Bloomberg

128.2.1398 LegNumDaysInterest

Number of days accrued interest of the trade leg.

Type: int

Used in messages: Tradeweb

128.2.1399 LegOfferSize1

The maximum offer amount for this leg (used in multileg quotes) cf tag 135 OfferSize

Type: Qty

Used in messages: StandardChartered

128.2.1400 LegOptAttributeList

Type: String

Used in messages: CBOE

128.2.1401 LegOrderQty

Order quantity of one leg of a multi-issue trade

Type: Qty

Used in messages: Tradeweb

128.2.1402 LegOrdStatus

Type: String

Used in messages: Unknown

128.2.1403 LegPositionEffectList

Type: String

Used in messages: CBOE

128.2.1404 LegPriceList

Type: String

Used in messages: CBOE

128.2.1405 LegPriceType

Values similar to TriceType

Type: String

Used in messages: Bloomberg

128.2.1406 LegPrincipal

Type: String

Used in messages: Bloomberg

128.2.1407 LegProduct

Product for one leg of a multi-issue trade – see Product 6613<p>** Added to FIX 4.3 as tag: 607 LegProduct **

Type: int

Used in messages: Tradeweb

128.2.1408 LegRank

Support correct ranking of leg instruments within a synthetic.

Type: String

Used in messages: ICAP

128.2.1409 LegRatio1

Ratio for an option leg

Type: Percentage

Used in messages: Harts

128.2.1410 LegRatio2

Type: String

Used in messages: Mantara

128.2.1411 LegRatioQtyList

Type: String

Used in messages: CBOE

128.2.1412 LegRefID

An optional unique reference assigned by the ordering customer to each leg of a swap or butterfly.

Type: String

Used in messages: Tradeweb

128.2.1413 LegRefIdList

Type: String

Used in messages: CBOE

128.2.1414 LegRelativeStart

Leg effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with LegStartDate.

Type: String

Used in messages: Tradeweb

128.2.1415 LegReport

Indicate whether the execution report is generated for a multi-leg order or an individual leg of a multi-leg order

Type: char

Used in messages: Millennium

128.2.1416 LegRollConvention

IRS roll convention – default ‘STD’. Values:

STD – standard product-based roll

IMM – roll on IMM dates

ECB – roll on ECB dates

NONE – for bullet payments

Type: String

Used in messages: Tradeweb

128.2.1417 LegRoute

Routing destination for leg of spread order (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.1418 LegSecurityDesc

Security description for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 620 LegSecurityDesc **

Type: String

Used in messages: Tradeweb

128.2.1419 LegSecurityGroup

Multileg instrument’s individual security’s group.

See SecurityGroup (1151) field for description

Type: String

Used in messages: CMEGroup

128.2.1420 LegSecurityID

CUSIP or ISIN of one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 602 LegSecurityID **

Type: String

Used in messages: Tradeweb

128.2.1421 LegSecurityIdList

Type: String

Used in messages: CBOE

128.2.1422 LegSecurityType

SecurityType for one leg of a multi-issue trade – see SecurityType 6609<p>** Added to FIX 4.3 as tag: 609 LegSecurityType **

Type: String

Used in messages: Tradeweb

128.2.1423 LegSecurityTypeList

Type: String

Used in messages: CBOE

128.2.1424 LegSettlmntTyp

Settlement type for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 587 LegSettlmntTyp **

Type: String

Used in messages: Tradeweb

128.2.1425 LegShortSaleExemptionReason

Same as tag 1689 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

Use in LegOrdGrp, InstrmtLegExecGrp, TrdInstrmtLegGrp components.Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)Uses same values as ShortSaleExemptionReason.

Type: int

Used in messages: FIXProtocolLtd

128.2.1426 LegSide

Buy or Sell leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 624 LegSide **

Type: char

Used in messages: Tradeweb

128.2.1427 LegSideList

Type: String

Used in messages: CBOE

128.2.1428 LegSplitTradeFlag

Leg Split Trade Flag – Similar to tag 9101 "SplitTradeFlag"

but for the far leg of a FX Swap deal.

Type: Boolean

Used in messages: Bloomberg

128.2.1429 LegStartDate

IRS absolute effective date, e.g. 20080818. Mutually exclusive with LegRelativeStart.

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1430 LegStipulationType

Stipulation type for one leg of a multi-issue trade – see 4.3 spec

Type: String

Used in messages: Tradeweb

128.2.1431 LegStipulationValue

Structured stipulation value for one leg of a multi-issue trade – see 4.3 spec

Type: String

Used in messages: Tradeweb

128.2.1432 LegStrikePriceList

Type: String

Used in messages: CBOE

128.2.1433 LegSubFlag

BLP Specific

Type: Boolean

Used in messages: Bloomberg

128.2.1434 LegSwapType

Substitute for LegOrderQty (6667) for one leg of a multi-issue trade: ParForPar, Duration, Risk, Proceeds

Type: String

Used in messages: Tradeweb

128.2.1435 LegSymbolList

Type: String

Used in messages: CBOE

128.2.1436 LegTenorCode

Tenor code used in multileg instruments.

This can be used instead of tag 588 (Leg Sett Date) in the repeating leg group section & has the same values as Tag 7250.

Type: String

Used in messages: StandardChartered

128.2.1437 LegTerm

Leg termination date expressed as a period relative to effective date, e.g. 1Y or 3M. Mutually exclusive with LegEndDate.

Type: String

Used in messages: Tradeweb

128.2.1438 LegTransactionSeqNumber

BLP Specific

Type: String

Used in messages: Bloomberg

128.2.1439 LegTSTicketNumber

BLP Specific

Type: String

Used in messages: Bloomberg

128.2.1440 LegVSPDate

LocalMktDate datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

The Versus Purchase Date used to identify the lot in situations where a custodial lot identifier is not available.

Type: LocalMktDate

Used in messages: FIXProtocolLtd

128.2.1441 LegVSPPrice

Price datatype. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

The Versus Purchase Price used to identify the lot in situations where a custodial lot identifier is not available.The value should be calculated based on current cost basis / quantity held.

Type: Price

Used in messages: FIXProtocolLtd

128.2.1442 LegYield

Yield

Type: Percentage

Used in messages: Bloomberg

128.2.1443 Lehman

Type: String

Used in messages: LehmanBrothers

128.2.1444 lehman2

reserved

Type: String

Used in messages: LehmanBrothers

128.2.1445 lehman3

reserved

Type: String

Used in messages: LehmanBrothers

128.2.1446 lehman4

reserved

Type: String

Used in messages: LehmanBrothers

128.2.1447 LehmanATS1

Lehman ATS Field 1

Type: String

Used in messages: TownsendAnalytics

128.2.1448 LehmanATS10

Lehman ATS Field 10

Type: String

Used in messages: LehmanBrothers

128.2.1449 LehmanATS2

Lehman ATS Field 2

Type: String

Used in messages: TownsendAnalytics

128.2.1450 LehmanATS3

Lehman ATS Field 3

Type: String

Used in messages: TownsendAnalytics

128.2.1451 LehmanATS4

Lehman ATS Field 4

Type: String

Used in messages: TownsendAnalytics

128.2.1452 LehmanATS5

Lehman ATS Field 5

Type: String

Used in messages: TownsendAnalytics

128.2.1453 LehmanATS6

Lehman ATS Field 6

Type: String

Used in messages: TownsendAnalytics

128.2.1454 LehmanATS7

Lehman ATS Field 7

Type: String

Used in messages: TownsendAnalytics

128.2.1455 LehmanATS8

Lehman ATS Field 8

Type: String

Used in messages: TownsendAnalytics

128.2.1456 LehmanATS9

Lehman ATS Field 9

Type: String

Used in messages: LehmanBrothers

128.2.1457 LEKInternationalOrderParams1

Parameters for order types for International Exchanges

Type: char

Used in messages: LekSecuritiesCorp

128.2.1458 LEKInternationalOrderParams2

Parameters for order types for International Exchanges

Type: char

Used in messages: LekSecuritiesCorp

128.2.1459 LEKInternationalOrderTypes

Used to designate special order types for International Exchanges

Type: char

Used in messages: LekSecuritiesCorp

128.2.1460 LekSecuritiesCustomField1

Type: String

Used in messages: LekSecuritiesCorp

128.2.1461 LekSecuritiesCustomField2

Type: String

Used in messages: LekSecuritiesCorp

128.2.1462 LekSecuritiesCustomField3

Type: String

Used in messages: LekSecuritiesCorp

128.2.1463 LetAccruedInterestAmt

Accrued interest of the trade leg.

Type: Amt

Used in messages: Tradeweb

128.2.1464 Levy

Levy

Type: String

Used in messages: JPMorganChase

128.2.1465 LimitGap

Indicates the price delta relative to current market best price. Specific to XETRA market (best quote)

Type: Price

Used in messages: GLTrade

128.2.1466 LimitPxAnchor

Char: Identifies anchor price when limit price is specified in relative terms.

Type: char

Used in messages: LehmanBrothers

128.2.1467 LimitPxDirection

Char: Identifies units and direction of relative limit price offset.

Type: char

Used in messages: LehmanBrothers

128.2.1468 LimitPxOffset

Float: Offset relative to selected anchor for relative limit price.

Type: float

Used in messages: LehmanBrothers

128.2.1469 LimitPxType

Int: Allows users to specify an average limit price. Valid Values: 1 = Absolute Price (default) 2 = Average Limit Price

Type: int

Used in messages: LehmanBrothers

128.2.1470 LimitvLast

.

Type: String

Used in messages: Citigroup

128.2.1471 LimitWRT

A = fill

B = leaves

Type: char

Used in messages: GuosenSecurities

128.2.1472 LingerTime

Order cancel delay after un-breach (int).

Type: UTCTimestamp

Used in messages: CarlinFinancialGroup

128.2.1473 LinkPercent1

The NumLinks should be specified before using the LinkPercent.

LinkPercent and LinkSymbol are children of NumLinks

Type: Percentage

Used in messages: PerformanceTechnologiesInc

128.2.1474 LinkPercent2

The NumLinks should be specified before using the LinkPercent.

LinkPercent and LinkSymbol are children of NumLinks

Type: Percentage

Used in messages: PerformanceTechnologiesInc

128.2.1475 LinkSymbol

The NumLinks should be specified before using the LinkSymbol.

LinkSymbol and LinkPercent are children of NumLinks

Type: String

Used in messages: PerformanceTechnologiesInc

128.2.1476 LiqProvOnly

Flag is used to specify a Summary/Liquidity provider only order.

Type: Boolean

Used in messages: Nasdaq

128.2.1477 LiquidityFlag

Indicator of how BRUT executed the trade.

Type: char

Used in messages: AutomatedSecurityClearanceLtd

128.2.1478 LiquidityLevel

The liquidity level of the instrument.

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.1479 LiquidityProvider

Contains the Legal entity long name or BIC code of dealer whose best quote on inquiry actually triggers the trade between MarketAxess and client trader.

DataType=String

Type: String

Used in messages: MarketAxess

128.2.1480 LiquidShare

Indicates whether this instrument is a “liquid share” or not.

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.1481 ListID1

the unique identifier of the multi-quote or Inquiry list

Type: String

Used in messages: LehmanBrothers

128.2.1482 ListID2

Customer-assigned identifier for List Orders. ListID(6630) is used in NewOrder and OrderReplace. Tag ListID(66) is used in ExecutionReport and AllocationReport.

Type: String

Used in messages: Tradeweb

128.2.1483 LmtTickSizeRatio

Double Value

Type: float

Used in messages: BearStearns

128.2.1484 LoanSettleDate

Expiry date of lending stock

Type: UTCDateOnly

Used in messages: Euronext

128.2.1485 LoanSupportFlag

Indicator of underlying security on the lending market

Type: Boolean

Used in messages: Euronext

128.2.1486 LocalAgentAcctNum

Local Agent Account Number required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1487 LocalAgentCode

Local Agent Code required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1488 LocalAgentName

Local Agent Name required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.1489 LocalOrForeign

Identify whether client is local or foreign investor

0: Local Investor

1: Foreign Investor

Type: char

Used in messages: KoreaStockExchange

128.2.1490 LocateBroker

NASD Rule 3370 (Short Sell Rule) requires that every short sell order specify a Locate (Tag 114=Y), identifying which broker has loaned the stock to settle the short sale.

Type: String

Used in messages: RBC

128.2.1491 LocateIdentifier

The actual locate identifier/reference provided by the LocateBroker (5700).

Type: String

Used in messages: AmericanCenturyInvestments

128.2.1492 LocateSource

Indicates the source of Locate,whether the Security is located from another broker or pre-borrowed or loacte details are not required.

Type: String

Used in messages: UBS

128.2.1493 LockCrossFlag

If set to Y, forces a price (quote or advertisement) to be accepted even if the price is out of range. N=No, default Y=Yes, force price to be accepted even if out of range.

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.1494 LockedIn

A = if locked-in by acceptance, else sell control number; S = if locked-in by acceptance with short sale indication (sent to OE responsible party accepting the trade only); X = if locked-in by acceptance with short sale exempt indication (sent to OE responsible party accepting the trade only); L = to denote an auto locked in trade against the contra side; Z = to denote a split locked in trade against the contra side

Type: char

Used in messages: Nasdaq

128.2.1495 LockedInStatus

Contains the current status of the locked in trade. Valid values:A = The trade is still locked in (by trade acceptance) because both trading parties' Break Trade transaction have not been received.M = The trade is still locked in (by trade matching) because both trading parties' Break Trade transactions have not been received.B = The locked in trade is effectively broken because both trading parties' Break Trade transactions have been received.

Type: char

Used in messages: Nasdaq

128.2.1496 LockedQty

Locked quantity

Type: Qty

Used in messages: BATSTrading

128.2.1497 LockMktProtection

Setting for locked market protection.

Data Type: Boolean

Valid Values:Y = Protection type is 'Locked'

N = Protection type is not "Locked"

Type: Boolean

Used in messages: SSITechnologies

128.2.1498 LockOrCrossIndicator

Used to indicate whether the Quote has resulted in a lock or cross or none(Neither lock/cross) condition.

Type: Boolean

Used in messages: SSITechnologies

128.2.1499 LockStatus

Indicates whether an order is locked (temporarily) on the orderbook.Boolean

Type: Boolean

Used in messages: OMGroup

128.2.1500 LODIndicator

Limit Order Display indicator

Type: Boolean

Used in messages: ThomsonFinancial

128.2.1501 LoginRouteID

This tag shall contain the id used for login and routing purposes

Type: String

Used in messages: CMEGroup

128.2.1502 LongLimit

Type: String

Used in messages: Mantara

128.2.1503 LongMoneyLimit

Long exposure limit for pairs and portfolio trades

Type: String

Used in messages: CreditSuisse

128.2.1504 LongName1

This field is a string, consisting of a branch number and an account id.

Type: String

Used in messages: GLTrade

128.2.1505 LongName2

Client Long Name

Type: String

Used in messages: LehmanBrothers

128.2.1506 LotSize1

Fill quantity increment above the initial fill size.

Type: Qty

Used in messages: Tradeweb

128.2.1507 LotSize2

Dollar neutral order lot size control (Price).

Type: Price

Used in messages: CarlinFinancialGroup

128.2.1508 LowerPricePct

Dispersal Percentage

Type: Percentage

Used in messages: PELynch

128.2.1509 LowerPricePctSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.1510 LowerVolatilityBand

Lower volatility ban boundary (absolute value)

Type: Price

Used in messages: BelgradeStockExchange

128.2.1511 LowLimit

Minimum authorized price at which an instrument can trade

Type: Price

Used in messages: Euronext

128.2.1512 LowLimitBlockTrade

Indicates the lower price limit for out-of-session block trades for the given security

Type: Price

Used in messages: Euronext

128.2.1513 LowLimitNormalTrade

Indicates the lower price limit authorized for normal out-of-session trades for the given security

Type: Price

Used in messages: Euronext

128.2.1514 LowLimitSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.1515 LowPxDenom

NYSE – Institutional XPress – Indicates the trading denominator of the indication price.

Type: Price

Used in messages: SIAC

128.2.1516 LvsTimeInForce

FCS Cancel – Line 3E, Field 2 Valid Values: 0 = DAY, 1 = GTC, 2 = OPG, 3 = OC, 4 = FOK, 5 = GTX, 6 = Reject Message, set Text[58] to Good till date not supported . Allows the user to change the Time In Force on a Cancel with Leaves. Absence of this field defaults to original order state. Note: Original Time In Force can be re-stated. FIX 4.1 Format: Char, FIX 4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1517 MADataID

Numeric field identifying each traded security in MarketAxess system. Unique per trade being reported in BTDS feed

Type: int

Used in messages: MarketAxess

128.2.1518 MajorBadge

NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy.

Specifies the badge number of the executing broker of its (the submitter's) side of the trade

Type: String

Used in messages: SIAC

128.2.1519 MajorClearingInd

Signifies that the CBID in the message is the MMID's major clearing firm. A self-clearing firm will always be denoted as major. Valid values:

M = Major

N = not a major arrangement

Type: char

Used in messages: Nasdaq

128.2.1520 Manageability

Indicates if the order is a managed order or a leave order

Type: Boolean

Used in messages: ICAP

128.2.1521 Managed

Boolean: Flags a managed trading account.

Type: Boolean

Used in messages: Tradeweb

128.2.1522 ManagedAccount

Boolean. Flags a managed account (DBAB).

Type: Boolean

Used in messages: Tradeweb

128.2.1523 MandatorID

This field indicates the code of the mandator.

Type: String

Used in messages: GLTrade

128.2.1524 Mantara1

Type: String

Used in messages: Mantara

128.2.1525 Mantara2

Type: String

Used in messages: Mantara

128.2.1526 Mantara3

Type: String

Used in messages: Mantara

128.2.1527 Mantara4

Type: String

Used in messages: Mantara

128.2.1528 Mantara5

Type: String

Used in messages: Mantara

128.2.1529 ManualOrderIndicator

ManualOrderIndicator=Y signifies that the order was entered manually. ManualOrderIndicator=N signifies that the order was entered electronically. If this field is missing, it should be assumed that the order was not manually entered. This field is of type Boolean.

Type: Boolean

Used in messages: LavaTrading

128.2.1530 ManualOrderIndicatorClone

Clone of FIX.4.4 tag 1028(ManualOrderIndicator) for use by firms / vendors who are unable to use the official tag.

Type: Boolean

Used in messages: LavaTrading

128.2.1531 Margin

Values: 0 – None, 1 – Buy, 2 – Sell, 3 – Both(buy and sell)

Type: char

Used in messages: Nasdaq

128.2.1532 MarginInit

Initial deposit value (specific to GL SPAN message)

Type: Amt

Used in messages: GLTrade

128.2.1533 MarketCode

Code of market where instrument is traded.

Type: Exchange

Used in messages: B2BITS

128.2.1534 MarketFlowID

Market feed indicator

Type: String

Used in messages: Euronext

128.2.1535 MarketID1

Identifier for a group of securities. Values: A – Group A, B – Group B, C- Group C, D – Group D.

Type: char

Used in messages: Nasdaq

128.2.1536 MarketID2

Market Id where security is traded

Type: String

Used in messages: ICAP

128.2.1537 MarketMakerID

The market maker ID to be shown against a quote

Type: String

Used in messages: NationalQuotationBureau

128.2.1538 MarketMakerName1

Name of market maker

Type: String

Used in messages: NationalQuotationBureau

128.2.1539 MarketMakerName2

Indicate the name of the market maker

Type: String

Used in messages: Euronext

128.2.1540 MarketMakerPhone

This parameter indicates the phone number of the subscriber's representative who acts as market maker for the given stock

Type: String

Used in messages: Euronext

128.2.1541 MarketMakerType

Indicate the market maker type

Type: String

Used in messages: Euronext

128.2.1542 MarketMarketOn

Multiple market order enable (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.1543 Marketsection

Identifies section of market.

Type: String

Used in messages: Nasdaq

128.2.1544 MarketSegment

The Market Segment allows the requester to set the Market Segment that will be sent in a Mass Quote Response

Type: String

Used in messages: MarketAxess

128.2.1545 MarketShareCapClose

Type: String

Used in messages: Citigroup

128.2.1546 MarketShareCapOpen

Type: String

Used in messages: Citigroup

128.2.1547 MarketZone

Code identifying the market center/zone where market data entry originated from.

Type: char

Used in messages: BrookPathPartnersInc

128.2.1548 MassCancelRequestType1

Indicates type of mass cancel. Values: 1 – All orders for Firm, 2 – All orders for a Symbol, 3 – All orders for a ClientID, 4 – All orders for a Side, 5 – All orders for a Symbol and ClientID, 6 – All orders for a Symbol, ClientID and Side, 7 – All orders for a ClientID and Side, 8 – All orders for a Symbol and Side.

Type: char

Used in messages: Nasdaq

128.2.1549 MassCancelRequestType2

= 100 – Cancel all own orders

= 101 – Cancel all firm's orders

Enumeration allows the client to cancel all own or all firm orders

Type: String

Used in messages: ICAP

128.2.1550 MassQuoteMessagesCount

Total number of mass quote messages received in a given time interval.

Type: int

Used in messages: CMEGroup

128.2.1551 MassStatusReqType

= 100 – Status of own orders for a symbol

= 101 – Cancel all own orders

Enumeration allows traders to cancel all own orders or all own orders of a symbol

Type: String

Used in messages: ICAP

128.2.1552 MasterAccount

Master account identifier

Type: String

Used in messages: Bloomberg

128.2.1553 MasterSPSAID

Master Special Segregated Accounts Investor ID that is 6 digits long without leading zero(s) assigned by CCASS (Hong Kong).HKSCC provides the Master SPSA services to the market to facilitate investors who maintain China Connect Securities with custodians but want to sell their China Connect Securities without having to pre-deliver the securities from their custodians to their executing brokers. The investor may designate at most 20 exchange participants (EPs) as executing brokers who are authorised to use their Investor ID to execute orders in China Connect Securities on his behalf. When the designated EP inputs such investor's sell order, it shall also input the Investor ID with the sell order.

Type: int

Used in messages: FIXProtocolLtd

128.2.1554 MatchAsk

Needed in Danish market. Used to verify that a client has got the latest pricing when making an order.

Type: Price

Used in messages: InterbizzFinancialSystemsAB

128.2.1555 MatchBid

Needed in a Danish market. Used to verify that a client has got the latest instrument price when making an order.

Type: String

Used in messages: InterbizzFinancialSystemsAB

128.2.1556 MatchedIndicator

Indicates whether the allocation has matched the trade input.valid values:

0 = not destined for matching

1 = destined for matching

2 = allocation has matched

3 = unmatched allocation

Type: char

Used in messages: DepositoryTrustCompany

128.2.1557 MatchEventStartIndicator

Boolean to indicate the beginning of a match event for a central order book system.

Type: Boolean

Used in messages: CMEGroup

128.2.1558 MatchingSlipID

Unique Slip ID assigned by the matching system

Type: String

Used in messages: Millennium

128.2.1559 MatchingVariance

The difference between the net amount of the trade and the net amount of the matching allocation.

data type: float

Type: float

Used in messages: DepositoryTrustCompany

128.2.1560 MatchMultipleQty

Executed quantity must be a multiple of this quantity.

Type: Qty

Used in messages: GLTrade

128.2.1561 MatchRefNo

A unique reference number assigned by the matching system

Type: String

Used in messages: Millennium

128.2.1562 MatchType

Type of match for internalized order. Valid Values: 1=Guaranteed Price, 2=Limit Price, 3=Auto Match

Type: char

Used in messages: CBOE

128.2.1563 MatDatEndYield

Yield corresponding to Maturity end date.

Part of NoDateRates (5538) repeating group.

Type: Percentage

Used in messages: Bloomberg

128.2.1564 MatDatStartYield

Yield corresponding to Maturity start date.

Part of NoDateRates (5538) repeating group.

Type: Percentage

Used in messages: Bloomberg

128.2.1565 MATDTADJ

Adjusted maturity (Termination) date

Type: UTCTimestamp

Used in messages: LehmanBrothers

128.2.1566 MatrixAgreementType

Matrix Agreement Type

Type: String

Used in messages: Bloomberg

128.2.1567 Maturity

Complete maturity date for Fixed Income trades. YYYYMMDD

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.1568 MaturityDate1

Bond maturity date<p>** Added to FIX 4.3 as tag: 541 MaturityDate **

Type: UTCDateOnly

Used in messages: Tradeweb

128.2.1569 MaturityDate2

The securities maturity date expressed as a single field rather than using the existing FIX fields of MaturityMonthYear and MaturityDay

Type: UTCDateOnly

Used in messages: NationalQuotationBureau

128.2.1570 MaturityDateEnd

The maturity end date for a single bucket.

Type: UTCDateOnly

Used in messages: FannieMae

128.2.1571 MaturitySize

Size available corresponding to Maturity range.

Part of NoDateRates (5538) repeating group.

Type: Price

Used in messages: Bloomberg

128.2.1572 Max2BX

Max of order to BlockCross (%)Percentage. Values: 0 to 100.

Type: Percentage

Used in messages: ICAP

128.2.1573 MaxAuction

0-100 (max 2dp

Type: Percentage

Used in messages: Citigroup

128.2.1574 MaxBestBidSize

Specifies the maximum number of shares to buy for which the sender can quote at their best price.

Type: Qty

Used in messages: DresdnerKleinwortWasserstein

128.2.1575 MaxBestOfferSize

Specifies the maximum number of shares to sell for which the sender can quote at their best price.

Type: Qty

Used in messages: DresdnerKleinwortWasserstein

128.2.1576 MaxBidQty

Indicates the maximum allowable quantity of an individual bid.

Type: Qty

Used in messages: BolsadeMercadoriasFuturos

128.2.1577 MaxCabPrice

Indicate the maximum cabinet price for a given option instrument.

Type: Price

Used in messages: CMEGroup

128.2.1578 MaxChildVol

Int>=0

Type: int

Used in messages: Citigroup

128.2.1579 MaxChildVolPct

participation rate for a child order wrt some benchmark reference volume such as inside quote size,etc.

Type: Percentage

Used in messages: GuosenSecurities

128.2.1580 MaxCostFromStrike

Maximum cost from strike in basis points (int)

Type: int

Used in messages: ABNAMRO

128.2.1581 MaxCrossQty

Type: Qty

Used in messages: MerrillLynch

128.2.1582 MaxDeltaNeutrality

The percentage change in long position minus the percentage change in short position has to be less than this value.

Type: Percentage

Used in messages: Nomura

128.2.1583 MaxFloor

Same as tag 111. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.

Type: Qty

Used in messages: SIAC

128.2.1584 MaxFloorPercent

Max Floor Percent of Touch

Type: Qty

Used in messages: LehmanBrothers

128.2.1585 MaxHedge

Control of maximum allowed pending hedge orders (int).

Type: int

Used in messages: CarlinFinancialGroup

128.2.1586 MaxNoDecimals

Maximum number of decimals to display

Type: int

Used in messages: ICAP

128.2.1587 MaxOfferQty

Indicates the maximum allowable quantity of an individual offer.

Type: Qty

Used in messages: BolsadeMercadoriasFuturos

128.2.1588 MaxOrderQty

Indicates the maximum order quantity allowed for a particular instrument

Type: Qty

Used in messages: CMC

128.2.1589 MaxOrdersPerLevel

The maximum number of orders that can be placed at any one price level

Type: int

Used in messages: UBS

128.2.1590 MaxOrdersVolume

Maximum summary volume of active buy and sell orders.

Type: Qty

Used in messages: B2BITS

128.2.1591 MaxPctParticipation

Indicates the maximum participation rate for an algorithmic order

Type: Price

Used in messages: Unknown

128.2.1592 MaxPctVol1

Type: String

Used in messages: LavaTrading

128.2.1593 MaxPctVol2

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.1594 MaxPctVolume

(int)

Type: int

Used in messages: CreditSuisse

128.2.1595 MaxPegQty

These fields indicate the largest size quote to which the e-Quote or d-Quote is willing to peg. Must be roundlot represented in shares.

Type: Qty

Used in messages: SIAC

128.2.1596 MaxPercentCrossing

Type: float

Used in messages: Citigroup

128.2.1597 MaxPercentVol

Used with CAT Strategies. Valid Values: 0-99.

Type: int

Used in messages: CapitalInstitutionalServices

128.2.1598 MaxPercentVolume

The maximum % of volume the algorithm will try to achieve.

Valid values: 0-100.

Min%Volume < Max%Volume.

Type: Percentage

Used in messages: CapitalInstitutionalServices

128.2.1599 MaxPostDest

Maxim number of destination/venues an order can be posted to

Type: int

Used in messages: MerrillLynch

128.2.1600 MaxPriceLevels

Maximum number of price levels

Type: int

Used in messages: UBS

128.2.1601 MaxQuotableBidSize

Specifies the maximum number of shares to buy for which the sender will quote

Type: Qty

Used in messages: DresdnerKleinwortWasserstein

128.2.1602 MaxQuotableOfferSize

Specifies the maximum number of shares to sell for which the sender will quote

Type: Qty

Used in messages: DresdnerKleinwortWasserstein

128.2.1603 MaxShares

Int Value

Type: int

Used in messages: BearStearns

128.2.1604 MaxShow1

Order: Inform broker the amount of the order to be shown via IOIs

<p>

** ADDED TO FIX 4.1 AS TAG: 210 (MaxShow) **

Type: Qty

Used in messages: StateStreet

128.2.1605 MaxShow2

Same as tag 210. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.

Type: Qty

Used in messages: SIAC

128.2.1606 MaxSliceSize

Maximum contracts per slice

Type: Qty

Used in messages: UBS

128.2.1607 MaxSpent

Type: String

Used in messages: Citigroup

128.2.1608 MaxTimeDelay

Maximum delay in seconds

Type: int

Used in messages: UBS

128.2.1609 MDAggressorSide

In MD Trade entries. Values: 1 = Take 2 = Hit

Type: char

Used in messages: Tradeweb

128.2.1610 MDAvailBuySize

In MD Trade entries available buy quantity (Qty)

Type: Qty

Used in messages: Tradeweb

128.2.1611 MDAvailSellSize

In MD Trade entries available sell quantity (Qty)

Type: Qty

Used in messages: Tradeweb

128.2.1612 MDBookType

This is used in pre-5.0 to allow the identification of book type. Same definition and usage as FIX 5.0's MDBookType (1021).

Type: int

Used in messages: BrookPathPartnersInc

128.2.1613 MDCount

Type: String

Used in messages: BrookPathPartnersInc

128.2.1614 MDCountType

Describes the count type in MDCount in relation to MDStatScope. Values include:

1 = Peak, 2 = Record, 3 = Time interval, 4 = Running count

Type: char

Used in messages: BrookPathPartnersInc

128.2.1615 MDCumTradeSize

In MD Trade entries cumulative quantity negotiated (Qty)

Type: Qty

Used in messages: Tradeweb

128.2.1616 MDCustomerSize

Indicates the customer quantity for Book feed from CBOE.

Type: Qty

Used in messages: CBOE

128.2.1617 MDDelayed

Indicates whether the market data entry is being published on a delayed basis. Default is “N”. (Boolean field)

Type: Boolean

Used in messages: BrookPathPartnersInc

128.2.1618 MDElementName

The field is defined as a set of enumerated values providing one to one mapping of market data elements to entries in FIX messages.

Type: String

Used in messages: EBS

128.2.1619 MDEntryCode

Index level indicator

Type: String

Used in messages: Euronext

128.2.1620 MDEntryHiddenSize

Hidden size (Qty) – shown only to the originating dealer

Type: Qty

Used in messages: Tradeweb

128.2.1621 MDEntryPxDenom

NYSE – Institutional XPress – Indicates the NYSE trading denominator.

Type: Price

Used in messages: SIAC

128.2.1622 MDEntrySizeType

1 = explicit 2 = implied

default value is 1

this tag will be used to differenciate a price that is explicit from a price that is implied. explicit prices are provided based on orders sitting in the central order book. implied prices are calculated based on explicit prices and are contingent (e.g. a spread combination may offer an implied bid price if the first leg has an explicit bid price and the second leg an ask explicit price).

Type: char

Used in messages: TradingboxLtd

128.2.1623 MDEntryTransType

Trade Type reported in Market Data, used when MDEntryType = 2(Trade).

DataType=char

Values: 0=Done (New Trade), 1=Cancel, 2=Corrected

Type: char

Used in messages: MarketAxess

128.2.1624 MDEntryType

= 100 – Total trade volume (for the day)

= 101 – Total trades

= 102 – Price Update (not applicable for market data incremental refresh message)

= 103 – Trade history request (applicable only for the Market Data Request message)

Type: String

Used in messages: ICAP

128.2.1625 MDExecDate

Execution date.

Type: UTCDateOnly

Used in messages: SWXSwissExchange

128.2.1626 MDExecTime

Execution time.

Type: UTCTimestamp

Used in messages: SWXSwissExchange

128.2.1627 MDGatewayIDs

Indicates gateways that provide market data for given display group

Type: String

Used in messages: ICAP

128.2.1628 MDHiddenSize

Hidden size in market data update and snapshot

Type: Qty

Used in messages: ICAP

128.2.1629 MDPriceLevel

This is used in pre-5.0. Same definition and usage as FIX 5.0's MDPriceLevel (1023).

Type: int

Used in messages: BrookPathPartnersInc

128.2.1630 MDPriceUpdateType

Indicates the price update type

Type: String

Used in messages: ICAP

128.2.1631 MDProcessIndicator

Indicates if Snapshot can be ignored by the client, or if it definitely needs to be processed for processing Snapshot and Incremental book feed.

Type: Boolean

Used in messages: CBOE

128.2.1632 MDRefReqID

Previously subscribed MDReqID that has been affected. How it was affected is given in the the MDReqRejReason field.

Type: String

Used in messages: FinancialGeneticsCorporation

128.2.1633 MDReqRejReason

= 100 – Other

Type: String

Used in messages: ICAP

128.2.1634 MDScope

Scope of market data being requested or returned – values are:

1-Local

2-National

3-Global

Type: char

Used in messages: CBOE

128.2.1635 MDSecondaryCustomerSize

Customer quantity included in an order book entry. Only required if there are two customer categories for which the quantities have to be shown separately (see also 6709 MDCustomerSize)

Type: Qty

Used in messages: DeutscheBorse

128.2.1636 MDStatScope

Describes a time dimension when distributing market data statistics. Values include: 1= current day, 2 = previous day, 3 = 1 minute, 4 = 10 seconds

Type: int

Used in messages: BrookPathPartnersInc

128.2.1637 MDStdDeviation

The margin of error, confidence factor or standard deviation of a rate

rice.

Type: Percentage

Used in messages: BrookPathPartnersInc

128.2.1638 MDWorkupState

In MD Trade entries. Values: 0 = Private 1 = Public

Type: char

Used in messages: Tradeweb

128.2.1639 MemberAddress

Mailing address of the member

Type: String

Used in messages: Millennium

128.2.1640 MemberCodeCounterpart

This field indicates the Member code counterpart. For a cross order the possible values are: INTRAFIRM or NONMEMBER.

Type: String

Used in messages: GLTrade

128.2.1641 MemberID

Designate the member code

Type: String

Used in messages: Euronext

128.2.1642 MemberName

Descriptive name of the member firm

Type: String

Used in messages: Millennium

128.2.1643 MemberVolume

Volume traded by a particular member

Type: Qty

Used in messages: Millennium

128.2.1644 Memo

Free format text field sent to the market.

Type: String

Used in messages: GLTrade

128.2.1645 MemoAB

FCS Report – Line 4B, Field 56; 1-10 alphanumeric characters

4 characters for Memo A and 6 for Memo B; a period will be returned for any character not enteredFIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1646 MessageDestination

Indicates the user to whom the message is adressed

Type: String

Used in messages: Euronext

128.2.1647 MessageID

Sequence number of message within this E-mail

Type: SeqNum

Used in messages: Euronext

128.2.1648 MessageKind

Indicates the general contents of an E-mail

Type: String

Used in messages: Euronext

128.2.1649 MessagePartID

Sequence number of message in this E-mail

Type: SeqNum

Used in messages: Euronext

128.2.1650 MGFCandidate

Defines if order is eligble as a MGF Candidate.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: UTCDateOnly

Used in messages: IntegratedTransactionSystemsLtd

128.2.1651 MguIndicator

Indicates whether a trade notification is generated as a result of a MGU order execution.Valid values:

1 – MGU Execution

0 – Other

Type: Boolean

Used in messages: Millennium

128.2.1652 MIC

Market Identifier Code – Used to identify market maker used in quote and execution reports.

Type: String

Used in messages: Unknown

128.2.1653 MidPointFlag

Flag to identify a midpoint order (specific XETRA). Valid values: 1=Yes; 2=No.

Type: Boolean

Used in messages: GLTrade

128.2.1654 MIFIDBestExecutionIndicator

Valid values:

1=Gross Price (Best Exec without the cost);

2=Net Price(Best Exec with fees);

3=Ranking (Best Exec depending of the market ranking);

4-5-6=Custom1 to Custom3 (it's for futur algorythm).

Default value=1(Gross Price).

Type: char

Used in messages: GLTrade

128.2.1655 MIFIDBestExecutionReqd

Indicates whether the broker is to execute the order using the Best Execution Policy defined with the customer (MIFID directive)Valid values :

Y = Indicates the broker should execute the order using the Best Execution Policy

N = Indicates the broker should NOT execute the order using the Best Execution Policy

(optional)

Type: Boolean

Used in messages: CreditAgricoleCheuvreux

128.2.1656 MIFIDClientCodeType

Defines the client type.

Valid values: 1 Market Maker; 2 Eligible counterparty; 3 Investment Firms; 4 Retail.

Type: char

Used in messages: GLTrade

128.2.1657 MIFIDDestination

Indicates the destination.Valid values:

1=Any exchanges (send on all available exchanges);

2=Selected instrument market (send the order only on the market where the trader choose the stock. In the case where you have multi-listed instruments on the same market (as for VIRTX) the order can be split between the different shares;

3=Selected instrument only (when you have multi-listed instruments on the same market (as for Chi-X). You send the order only on the instrument you choose on this market.

Default value = 1(Any exchanges)

Type: char

Used in messages: GLTrade

128.2.1658 MIFIDInternalizationIndicator

Indicates the TYPE of internalization.

Valid values:

1=FACILITATION (internalization is authorized between client orders only);

2=PROPRIETARY (internalization is authorized against the internal book);

3=ONLY (order will remain in the internal liquidity pool. It will not be released to the market);

4=NO.

Default value=1(Facilitation).

Type: char

Used in messages: GLTrade

128.2.1659 MIFIDInternalLimite

In case the order type is soft-limit, this field indicates the internal limit.

Type: Price

Used in messages: GLTrade

128.2.1660 MIFIDNegociationcode

This field contains the negociation code of execution market

Type: String

Used in messages: GLTrade

128.2.1661 MIFIDOrderType

Indicates the client order type in case the order is sent to the client matching engine.

Valid values: 1=Mid price (matching engine will maintain the price in real time as mid-price); 2= Soft limit (matching engine will manage an internal limit, and an external or exchange limit).

Type: char

Used in messages: GLTrade

128.2.1662 MIFIDRetention

Equivalent of Overnight. It's for keeping the orders until the next trading session.

Valid values:

1=YES;

2=NO.

Default value=2(NO).

Type: Boolean

Used in messages: GLTrade

128.2.1663 MIFIDSplit

Autorizes the split functionality.

Valid values:

1=YES;

2=NO.

Default value=2(NO).

Type: Boolean

Used in messages: GLTrade

128.2.1664 MIFIDTradeExchange

Contains the GL GLID of execution market

Type: String

Used in messages: GLTrade

128.2.1665 MinAnytimeQty

Minimum anytime fill quantity on an order, for subsequent fills. Works alongside tag 110 as MinQty (which effectively acts as minimum initial quantity).

Type: Qty

Used in messages: Nomura

128.2.1666 MinCabPrice

Indicate the minimum cabinet price for a given option instrument.

Type: Price

Used in messages: CMEGroup

128.2.1667 MinCrossQty

Type: Qty

Used in messages: MerrillLynch

128.2.1668 MinDeltaNeutrality

The percentage change in long position minus the percentage change in short position

Type: Percentage

Used in messages: Nomura

128.2.1669 MinDiscretionTime

Int: Identifies the minimum time between sweeps in seconds.

Type: int

Used in messages: LehmanBrothers

128.2.1670 MinHedgeTriggerQty

Minimum option volume traded before starting the hedge

Type: Qty

Used in messages: LehmanBrothers

128.2.1671 MinHedgeTriggerValue

Minimum option delta traded before starting the hedge

Type: Price

Used in messages: LehmanBrothers

128.2.1672 MinimumValueType

(To be used if MinQty– Tag 110 is used)

Valid values

‘S’ – Shares

‘V’ – Value

Type: char

Used in messages: JapanCrossSecurities

128.2.1673 MinLeavesQty

Minimum order quantity to be left on an order. Potential fills which take LeavesQty (tag 151) below this value will not be executed.

Type: Qty

Used in messages: Nomura

128.2.1674 MinNoDecimals

Minimum number of decimals to display

Type: int

Used in messages: ICAP

128.2.1675 MinorCtrlNbr

NASDAQ-assigned 10-char control number used to identify each one of the minor trades used for a M2 trade match with the major trade.

Type: String

Used in messages: Nasdaq

128.2.1676 MinOrderQty

Indicates the minimum order quantity allowed for a particular instrument

Type: Qty

Used in messages: CMC

128.2.1677 MinPctParticipation

Indicates the minimum participation rate for an algorithmic order

Type: Price

Used in messages: Unknown

128.2.1678 MinPctVol1

Type: String

Used in messages: LavaTrading

128.2.1679 MinPctVol2

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.1680 MinPctVolume

(int)

Type: int

Used in messages: CreditSuisse

128.2.1681 MinPegQty

This field indicates the smallest size quote to which the e-Quote or d-Quote is willing to peg. Must be roundlot represented in shares.

Type: Qty

Used in messages: SIAC

128.2.1682 MinPercentLQFI

Min% LQFI

Type: Percentage

Used in messages: Citigroup

128.2.1683 MinPercentVol

Used with CAT Strategies. Valid Values: 0-50.

Type: int

Used in messages: CapitalInstitutionalServices

128.2.1684 MinPercentVolume

The minimum % of volume the algorithm will try to achieve. Valid values: 0-100.

Min%Volume < Max%Volume.

Type: Percentage

Used in messages: CapitalInstitutionalServices

128.2.1685 MinPriceIncrement

Used in pre-5.0 versions to provide same functionality as 5.0's MinPriceIncrement(969).

Type: float

Used in messages: B2BITS

128.2.1686 MinPxVar

Minimum price variation.

Data Type: long

Type: int

Used in messages: SSITechnologies

128.2.1687 MinQty

Same as tag 110. Is added as a user-defined field for inclusion in Execution reports generated by FIX engine versions < 4.2 in support of the Drop Copy functionality.

Type: Qty

Used in messages: SIAC

128.2.1688 MinRaised

Type: String

Used in messages: Citigroup

128.2.1689 MinReqComp

The minimum percentage of the order that must be completed by EndTime.

Type: Percentage

Used in messages: CapitalInstitutionalServices

128.2.1690 MinSliceQty

Size of a trading block for an all or none order

Type: Qty

Used in messages: Euronext

128.2.1691 MinTake

Minimum block size allowed when searching for liquidity levels. Integer Value.

Type: int

Used in messages: Jefferies

128.2.1692 MiscDataLine4

FCS Order, Cancel, Cancel/Repl, Admin Req – Line 4, Field 1: 1-27 charactersFIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1693 MiscDataLine4A

FCS Cancel and Cancel/Repl, Admin Req

– Line 4A, Field 5FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1694 MiscFeeCCY

currency of payment

Type: String

Used in messages: LehmanBrothers

128.2.1695 MiscFeePayer

Type: String

Used in messages: LehmanBrothers

128.2.1696 MiscFeeReceiver

fee receiver

Type: String

Used in messages: LehmanBrothers

128.2.1697 MITFlag

Market If Touch flag: Valid values: ‘0’ Simple Order (default), ‘1’ MIT order type.

Type: int

Used in messages: GLConsultantsInc

128.2.1698 MktIndic

Indicates the market regulations governing the market on which the stock is traded

Type: String

Used in messages: Euronext

128.2.1699 MktMkerID

ID of the member firm responsible for market making for this particular stock

Type: String

Used in messages: Euronext

128.2.1700 MktShareLimit

Market share limit.

Type: String

Used in messages: B2BITS

128.2.1701 MktShareThreshold

Market share limit threshold.

Type: Percentage

Used in messages: B2BITS

128.2.1702 MktSize

Volume in other exchange.

Data Type: Qty

Type: Qty

Used in messages: SSITechnologies

128.2.1703 MktSpread

MarketAxess estimated market spread for the traded security. Datatype=float

Type: float

Used in messages: MarketAxess

128.2.1704 MktTickSizeRatio

Double Value

Type: float

Used in messages: BearStearns

128.2.1705 MKTXActualDueAtTime

Time of day indicating the time at which the client will see dealer responses

Type: UTCTimestamp

Used in messages: MarketAxess

128.2.1706 MKTXAllowPartialFill

Optional flag indicating client's desire to allow a partial-fill (not the same as MinQty).

Type: Boolean

Used in messages: MarketAxess

128.2.1707 MKTXAnalysisTo

Req'd field if 5661 exists.

Defines the value against which cost analysis is being reported.

DataType: String

Defined Values are:

Cover, Avg, BondTicker

Type: String

Used in messages: MarketAxess

128.2.1708 MKTXAvailableActions

Comma separated list of available actions, e.g.

"CANCEL"

"PASS,ACCEPT,COUNTER"

"NONE"

Type: MultipleStringValue

Used in messages: MarketAxess

128.2.1709 MKTXBenefit

Difference between Traded Principle and calculated principle for the value of "MKTXAnalysisTo" (Cover, Avg, BondTicker)

DataType: Amt

Value: float field with 2 decimal point precision

Type: Amt

Used in messages: MarketAxess

128.2.1710 MKTXComparisonPrice

Price for the value of "MKTXAnalysisTo" (Cover, Avg, BondTicker)

DataType: Price

Value: float field with 4 decimal point precision

Type: float

Used in messages: MarketAxess

128.2.1711 MKTXDeltaDayPrice

Day over day change in price with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1712 MKTXDeltaDaySpread

Day over day change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1713 MKTXDeltaDayYield

Day over day change in yield with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1714 MKTXDeltaMtdPrice

Month-to-date change in price with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1715 MKTXDeltaMtdSpread

Month-to-date change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1716 MKTXDeltaMtdYield

Month-to-date change in yield with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1717 MKTXDeltaWeekPrice

Week over week change in price with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1718 MKTXDeltaWeekSpread

Week over week change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1719 MKTXDeltaWeekYield

Week over week change in yield with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week.

DataType=float

Type: float

Used in messages: MarketAxess

128.2.1720 MKTXDesiredDueAtTime

Time of day indicating the time at which the client desires to see dealer responses

Type: UTCTimestamp

Used in messages: MarketAxess

128.2.1721 MKTXEstimatedQuantity

Reports the MarketAxess estimated quantity for a trade where tag 5640=E, i.e. the quantity falls beyond the range disseminated by FINRA for High Grade and High Yield bonds.

DataType=Qty

Type: Qty

Used in messages: MarketAxess

128.2.1722 MKTXInquiryState

Enumeration indicating MarketAxess Inquiry States

Type: char

Used in messages: MarketAxess

128.2.1723 MKTXInquiryTimerDuration

Integer representing the number of minutes through which the specified MKTXInquiryTimerType will down-count to expiry.

Type: int

Used in messages: MarketAxess

128.2.1724 MKTXInquiryType

Enumeration used to indicate MarkeAxess Quote Release model.

Supported Values: 1-ASAP, 2-Holding Bin

Type: char

Used in messages: MarketAxess

128.2.1725 MKTXLegBenchmarkSecurityID

Identifies a leg-specific benchmark security in multi-legged fixed-income trading

Type: String

Used in messages: MarketAxess

128.2.1726 MKTXLegBenchmarkSecurityIDSource

Designates the source of the identifier of a leg-specific benchmark security in multi-legged fixed-income trading

Type: String

Used in messages: MarketAxess

128.2.1727 MKTXLegTargetLevel

Optionally specifies the desired target level sought by the client in multi-leg fixed-income trading.

Type: Price

Used in messages: MarketAxess

128.2.1728 MKTXListComment

Client-trader's comment to dealers

Type: String

Used in messages: MarketAxess

128.2.1729 MKTXListName

Names an inquirty-list

Type: String

Used in messages: MarketAxess

128.2.1730 MKTXListRejectMode

Indicates whether MarketAxess should reject all list-items or only invalid list-items, if list contains invalid items.

Values:

1 = RejectInvalidItemsOnly

2 = RejectAllItems

The client OMS can use this field to control the action that MarketAxess will take, if MarketAxess validation finds that the list contains one or more invalid list-items.

Type: char

Used in messages: MarketAxess

128.2.1731 MKTXListType

Indicates the type of MarketAxess inquiry-list.

Valid values are:

1 = High Grade

2 = High Yield

3 = Euro (Spread)

4 = Euro (Price)

5 = Emerging Markets

Type: char

Used in messages: MarketAxess

128.2.1732 MKTXPriceDiff

Difference between Traded Price and calculated price for the value of “MKTXAnalysisTo” (Cover, Avg, BondTicker)

DataType: Price

Value: float field with 4 decimal point precision

Type: float

Used in messages: MarketAxess

128.2.1733 MKTXPricingProcess

Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades.

Supported Values:1 = Manual,2 = Phone, 3 = Auto, 4 = OneStep, 5 = Standard

Type: char

Used in messages: MarketAxess

128.2.1734 MKTXQuoteReponseRejectReason

Text indicating rejection reason

e.g. "Action invalid in this state"

Type: String

Used in messages: MarketAxess

128.2.1735 MKTXReleaseTime

UTCTimestamp

Time of day indicating the time at which the client will see dealer responses

Type: UTCTimestamp

Used in messages: MarketAxess

128.2.1736 MKTXRevealNumberOfDealers

Optional flag indicating client's desire to reveal to each dealer to which this inquiry is addressed the number of dealers to which the inquiry is addressed.

Type: Boolean

Used in messages: MarketAxess

128.2.1737 MKTXSpottingProcess

Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades.

Type: String

Used in messages: MarketAxess

128.2.1738 MKTXTargetLevel

Optional indication of sought target-level.

Type: Price

Used in messages: MarketAxess

128.2.1739 MLBenchmarkPrice

ML Benchmark Price

Type: Price

Used in messages: MerrillLynch

128.2.1740 MLBlockThreshold

When calculating volume profile, ignore any block prints that are greater than the "ML Block Threshold".

Type: Boolean

Used in messages: MerrillLynch

128.2.1741 MLContraId

Merrill Lynch Contra Identifier

Type: String

Used in messages: MerrillLynch

128.2.1742 MLET10

Type: String

Used in messages: MerrillLynch

128.2.1743 MLET11

Type: String

Used in messages: MerrillLynch

128.2.1744 MLET12

Type: String

Used in messages: MerrillLynch

128.2.1745 MLET4

Type: String

Used in messages: MerrillLynch

128.2.1746 MLET5

Type: String

Used in messages: MerrillLynch

128.2.1747 MLET6

Type: String

Used in messages: MerrillLynch

128.2.1748 MLET7

Type: String

Used in messages: MerrillLynch

128.2.1749 MLET8

Type: String

Used in messages: MerrillLynch

128.2.1750 MLET9

Type: String

Used in messages: MerrillLynch

128.2.1751 MLETReserved1

Type: String

Used in messages: MerrillLynch

128.2.1752 MLETReserved10

Type: String

Used in messages: MerrillLynch

128.2.1753 MLETReserved11

Type: String

Used in messages: MerrillLynch

128.2.1754 MLETReserved12

Type: String

Used in messages: MerrillLynch

128.2.1755 MLETReserved13

Type: String

Used in messages: MerrillLynch

128.2.1756 MLETReserved14

Type: String

Used in messages: MerrillLynch

128.2.1757 MLETReserved15

Type: String

Used in messages: MerrillLynch

128.2.1758 MLETReserved16

Type: String

Used in messages: MerrillLynch

128.2.1759 MLETReserved17

Type: String

Used in messages: MerrillLynch

128.2.1760 MLETReserved18

Type: String

Used in messages: MerrillLynch

128.2.1761 MLETReserved2

Type: String

Used in messages: MerrillLynch

128.2.1762 MLETReserved3

Type: String

Used in messages: MerrillLynch

128.2.1763 MLETReserved4

Type: String

Used in messages: MerrillLynch

128.2.1764 MLETReserved5

Type: String

Used in messages: MerrillLynch

128.2.1765 MLETReserved6

Type: String

Used in messages: MerrillLynch

128.2.1766 MLETReserved7

Type: String

Used in messages: MerrillLynch

128.2.1767 MLETReserved8

Type: String

Used in messages: MerrillLynch

128.2.1768 MLETReserved9

Type: String

Used in messages: MerrillLynch

128.2.1769 MLExecService

ML Execution Service

Type: String

Used in messages: MerrillLynch

128.2.1770 MLExecutionInstruction

This tag can contain multiple instructions, space delimited

Type: MultipleStringValue

Used in messages: MerrillLynch

128.2.1771 MLGuarant

ML Guaranteed Indicator

Y – Guaranteed Price

N – Not Guaranteed

Type: Boolean

Used in messages: MerrillLynch

128.2.1772 MLMaxParticipate

ML Maximum Participation %

Max % market volume to participate in execution of order nnn (0-100)

Type: Percentage

Used in messages: MerrillLynch

128.2.1773 MLMinParticipant

Type: String

Used in messages: MerrillLynch

128.2.1774 MLOrderCompletionInstr

ML Order Completion Instruction

1 – Trade to Completion

2 – Leave Residual

Type: char

Used in messages: MerrillLynch

128.2.1775 MLPegOption

Indication of pricing strategy

(Values:

0 = Market,

1 = Chase Market,

2 = Bid,

3 = Offer,

4 = Last,

5 = Mid)

Type: char

Used in messages: MerrillLynch

128.2.1776 MLPlanning

ML Planning indication

Type: String

Used in messages: MerrillLynch

128.2.1777 MLPrimaryFlag

ML Primary or Composite flag

P – Primary

C -Composite(Default = Primary)

Type: char

Used in messages: MerrillLynch

128.2.1778 MLRiskFactor

ML Benchmark Rick Factor

Type: String

Used in messages: MerrillLynch

128.2.1779 MLSpecialOrderType

Extensions to the FIX Ordertype fields to support various ECN order types.

Type: String

Used in messages: MerrillLynch

128.2.1780 MLSpeedPrice

Target Price for Speed trading

Type: Price

Used in messages: MerrillLynch

128.2.1781 MLSpeedTargetPercent

Target Percent for speed trading

Type: Percentage

Used in messages: MerrillLynch

128.2.1782 MLSUser

RAM s_user

Type: String

Used in messages: MerrillLynch

128.2.1783 MLTargetParticipate

ML Minimum Participation %

Min % market volume to participate in execution of order nnn (0-100)

Type: Percentage

Used in messages: MerrillLynch

128.2.1784 MLTransactionFundType

Transaction fund type

Type: String

Used in messages: MerrillLynch

128.2.1785 MLUPDATEUSER

RAM update user

Type: String

Used in messages: MerrillLynch

128.2.1786 MMAccount

Account number information used in Quote related messages in FIX 4.2

Type: String

Used in messages: CMEGroup

128.2.1787 MMAutoQuoteRefreshParameter

Indicates the action to be taken on a replinshed Quote.

Type: String

Used in messages: SSITechnologies

128.2.1788 MMBestBidMemberID

Member ID of best bid prices

Type: String

Used in messages: Euronext

128.2.1789 MMBestBidPx

Market maker best bid price

Type: Price

Used in messages: Euronext

128.2.1790 MMBestOfferMemberID

Member ID of best ask prices

Type: String

Used in messages: Euronext

128.2.1791 MMBestOfferPx

Market maker best ask price

Type: Price

Used in messages: Euronext

128.2.1792 MMBidPx

Market maker bid price

Type: Price

Used in messages: Euronext

128.2.1793 MMBidSize1

Size of Bid side of the Quote for the Market Maker (Type – Qty)

Type: Qty

Used in messages: SSITechnologies

128.2.1794 MMBidSize2

Market maker quantity of bid

Type: Qty

Used in messages: Euronext

128.2.1795 MMBidSizeType

Type of Market Maker Bid's size.

Data Type: Boolean

Valid Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.1796 MMFirstEffectiveDate

The date from which market maker will be effective.

Should be in UTCDate format.

Type: UTCDateOnly

Used in messages: SSITechnologies

128.2.1797 MmkrCapacity

Capacity, Broker Market Maker status. Valid Values: A=Agency, P=Principle

Type: char

Used in messages: AutomatedSecurityClearanceLtd

128.2.1798 MMLastEffectiveDate

The date after which market maker will no longer be effective.

Should always be in UTCDate format

Type: UTCDateOnly

Used in messages: SSITechnologies

128.2.1799 MMLocation

Text describing a market maker location (i.e. geopraphic location and/or desk)

Type: String

Used in messages: NationalQuotationBureau

128.2.1800 MMMemberID

Assigned value used to identify firm (market maker) sending message

Type: String

Used in messages: Euronext

128.2.1801 MMOfferPx

Market maker offer price

Type: Price

Used in messages: Euronext

128.2.1802 MMOfferSize1

Size of Offer side of the Quote for Market Maker (Type – Qty)

Type: Qty

Used in messages: SSITechnologies

128.2.1803 MMOfferSize2

Market maker quantity of offer

Type: Qty

Used in messages: Euronext

128.2.1804 MMOfferSizeType

Type of Market Maker's Offer size.

Data Type: Boolean

Valid Values:

Y = Size is percentage

N = Size is value

Type: Boolean

Used in messages: SSITechnologies

128.2.1805 MMProtectionReset

When MM Protection is triggered, the Trading Engine will not accept any new Quotes from the Market Maker for that Product Group until it receives a Mass Quote Message with the MMProtectionReset flag set to '1'.

Type: String

Used in messages: CMEGroup

128.2.1806 MMQuoteCloseTime

Time at which the quote of a market maker is closed for negotiation.

Should always be in hh:mm format

Type: UTCTimeOnly

Used in messages: SSITechnologies

128.2.1807 MMQuoteOpenTime

Time at which market maker quote will be opened for neotiation.

Type: UTCTimestamp

Used in messages: SSITechnologies

128.2.1808 MOC1Percent

Close auction rate for 1st(am)close for markets with 2 sessions.

Type: float

Used in messages: MerrillLynch

128.2.1809 MOCPercent

Type: Percentage

Used in messages: UBS

128.2.1810 MOCType

Type: String

Used in messages: UBS

128.2.1811 Mode

Type: String

Used in messages: Citigroup

128.2.1812 ModelType

Type: String

Used in messages: LehmanBrothers

128.2.1813 ModifySequence

Count of accepted cancel/replaces.

Type: int

Used in messages: BATSTrading

128.2.1814 MomentumFactor

.

Type: String

Used in messages: Citigroup

128.2.1815 MOO2Percent

Open auction rate for 2nd(pm)open for markets with 2 sessions.

Type: float

Used in messages: MerrillLynch

128.2.1816 MPRequestID

Unique ID of the request.

Data Type: String[40]

Type: String

Used in messages: SSITechnologies

128.2.1817 MrkUp

Markup/Markdown – Numeric – Format: +/- 12345.4321

Type: float

Used in messages: PaineWebber

128.2.1818 MrkupQuote

Type: String

Used in messages: LehmanBrothers

128.2.1819 MSCI

MSCI Industrial Classification Code of the instrument defined in Tag 48 SecurityID.

Type: String

Used in messages: Reuters

128.2.1820 MsgID

This tag is used to identify each message for recovery purpose by the HUB

Type: String

Used in messages: Euronext

128.2.1821 MsgVersion

Identifies the message version number, e.g. 1.0.

Type: String

Used in messages: Tradeweb

128.2.1822 MTKT

number of tickets/account trade requires

Type: int

Used in messages: LehmanBrothers

128.2.1823 MulitiLegPrice

Price for Individual Legs.

Type: Price

Used in messages: CBOE

128.2.1824 MultilegComponent

boolean. A value of Y indicates the trade is a component of a multi-part order – swap, switch, butterfly, cross etc.

Type: Boolean

Used in messages: Tradeweb

128.2.1825 MultilegCoveredOrUncovered

Multivalue field containing the CoveredUncovered constants for the legs of a multileg instrument. Added for FIX 4.2 complex order support. *** OBSOLETE with FIX 4.3 Multileg Order (MsgType=AB) LegCoveredOrUncovered(tag 565) field ***

Type: int

Used in messages: CBOE

128.2.1826 MultilegMonthIncrement

Number of months to increment the next leg of a multileg instrument from an anchor leg. Used for option strategy definition.

Type: int

Used in messages: CBOE

128.2.1827 MultilegPartNum

Trade number within a swap or butterfly plus the number of trades separated by "/". E.g. 9729=2/3 represents the body of a butterfly.

Type: String

Used in messages: Tradeweb

128.2.1828 MultilegPositionEffects

MultipleValueString Array of open close codes for multileg orders **Will be obsoleted by FIX 4.3 Multileg Order Message**

Type: MultipleStringValue

Used in messages: CBOE

128.2.1829 MultilegPriceIncrement

Used to defined the price increment for generation of a multileg instrument. The price increment is used to indicate the increment to the price of the instrument defined in the security block for the next leg of the multileg security. Used for options strategy generation.

Type: float

Used in messages: CBOE

128.2.1830 MultilegRefID

The optional unique reference assigned by the ordering customer to each leg of a swap or butterfly. Same as LegRefID but outside the NoLegs repeating group in ER, AR and Confirmation.

Type: String

Used in messages: Tradeweb

128.2.1831 MultilegStockClearingFirm

The Clearing firm for the stock leg of a multileg option strategy added for complex order support in FIX 4.2. *** REPLACED in FIX 4.3 with the Multileg Order (MsgType=AB) Nested Parties block clearing firm party role.

Type: String

Used in messages: CBOE

128.2.1832 MustRefresh

Indicates whether the market data recipient is required to process the message and refresh the order book. The data type is Boolean.

Type: Boolean

Used in messages: Millennium

128.2.1833 MVEntryType

Type of Market Movement statistics. Values: 1 – Most advanced, 2 – Most declined, 3 – Most active by volume, 4 – Most active by value, 5 – Most active by number of trades, 6 – cumulative volume

Type: char

Used in messages: Nasdaq

128.2.1834 NASDRegistered

Boolean: Indicates whether investor is registered with NASD.

Type: Boolean

Used in messages: Tradeweb

128.2.1835 NBBOStepUpMode

NBBO Step Up Mode.

Data Type: Char

Valid Values:

1 = New

2 = Cancel

4 = Get By Owner & Series

5 = NBBO Reinitiate Response

Type: char

Used in messages: SSITechnologies

128.2.1836 NbMaxPart

Number of messages in this E-mail

Type: NumInGroup

Used in messages: Euronext

128.2.1837 NearestSeriesPrice

Uses for futures spread trade and indicates contract price of the nearest month series

Type: Price

Used in messages: KoreaStockExchange

128.2.1838 NearFwdPoints

Forward Points of a Forward Outright trade or on the near leg of a Swap trade.

Type: PriceOffset

Used in messages: DeutscheBank

128.2.1839 NegativeBidPxFlag

If present and set to Y, indicates that the price held in the price field (BidPx) should be treated as a negative value. N=No, the BidPx price is a positive value Y=Yes, the BidPx price is a negative value

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.1840 NegativeOfferPxFlag

If present and set to Y, indicates that the price held in the price field (OfferPx) should be treated as a negative value. N=No, the OfferPx price is a positive value Y=Yes, the OfferPx price is a negative value

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.1841 NegotiationPhase

States the private

ublic phase of the NIM session

Type: String

Used in messages: ICAP

128.2.1842 NestedPartyIdList

Type: String

Used in messages: CBOE

128.2.1843 NetChg

Change of Index with reference to previous index value.

Type: PriceOffset

Used in messages: Nasdaq

128.2.1844 NetChgDirection

Indicates the direction of the NetChg. Values: 0 – Plus tick, 1 – Zero Plus Tick, 2 – Minus Tick, 3 – Zero Minus Tick, 4 – No change.

Type: char

Used in messages: Nasdaq

128.2.1845 NetGrossInd2

For the flag leg of an FX swap, used to indicate if the settlement will be handled net or gross

1 = Net

2 = Gross

Type: char

Used in messages: Bloomberg

128.2.1846 NetMoney

Block level net money<p>** 118 NetMoney was added to appropriate messages in FIX 4.3 **

Type: Amt

Used in messages: Tradeweb

128.2.1847 NetOrGrossIndicator

Whether price is net(0, default) or gross(1)

Type: char

Used in messages: MBASystemsLtd

128.2.1848 NetPctChg

Percentage value of the net change.

Type: Percentage

Used in messages: Nasdaq

128.2.1849 NetPresentValue

Net present value of derivative contract.

Type: Amt

Used in messages: Tradeweb

128.2.1850 NetReturnIndex

Net profitability index

Type: String

Used in messages: Euronext

128.2.1851 Netting

Indicates the condition used to group the orders.

Valid values: 1=Amalgate same price; 2=Don't Amalgamate Against; 3=Amalgamate Manual average Price; 4=Amalgamate Automatic Average Price.

Type: char

Used in messages: GLTrade

128.2.1852 NettingGroup

Only the orders with the same “Netting” letter will be amalgamated. This field allows differentiating all alphanumerical characters used.

Type: char

Used in messages: GLTrade

128.2.1853 NettingLevel

Describes the level of netting assigned to an order.

Type: String

Used in messages: GLTrade

128.2.1854 NetTradeLimitInd

Contains “M” when the dollar amount of this trade contributes to the MM’s Net Amount Traded (NAT) so as to exceed the MM’s Net Trade Limit (NTL), or “O” when the dollar amount of this trade contributes to the OE’s NAT so as to exceed the OE’s NTL.

Type: char

Used in messages: Nasdaq

128.2.1855 NetTrdInd

Net Trade Indicator = whether correspondent

rincipal firm wants processed as Net Trade – 1 char – Yes/No (y/n)

Type: Boolean

Used in messages: PaineWebber

128.2.1856 NetworkRequestID

From FIX 4.4 Network Status Request message.

Type: String

Used in messages: LondonStockExchange

128.2.1857 NetworkRequestType

From FIX 4.4 Network Status message. Must be set to “1” – ie Snapshot.

Type: String

Used in messages: LondonStockExchange

128.2.1858 NetworkResponseID

From Network Status Response message in FIX 4.4.

Type: String

Used in messages: LondonStockExchange

128.2.1859 NetworkStatusResponseType

From Network Status Response message in FIX 4.4. Valid values 1=Full and 2=Incremental.

Type: char

Used in messages: LondonStockExchange

128.2.1860 NewCtrlNbr

NASDAQ-assigned control number that will be used to identify the new split trade created from the M2 trade match that resulted from splitting either the major trade or one of the minor trades. If there was no new trade created, this field will contain 0 (zero).

Type: int

Used in messages: Nasdaq

128.2.1861 NewFDID

String datatype. Same as PartyID(448) together with PartyIDSource(447)=S (FDID), PartyRole(452)=24(Customer account) and PartyRoleQualifier(2376)=19(New) in the standard Parties component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The firm designated identifier (FDID) is a unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail). Can be used when changing the FDID.

Type: String

Used in messages: FIXProtocolLtd

128.2.1862 NewIssueIndicator

Boolean flag indicating if a corporate or municipal bond is a new issue

Type: Boolean

Used in messages: MarketAxess

128.2.1863 NewRank

Specifies the new rank of the security

Type: String

Used in messages: ICAP

128.2.1864 NewSecuritySubscription

Specifies whether to subscribe to "New Securities" (Char)

Type: char

Used in messages: MEFF

128.2.1865 NewsEventDate

The date on which the event referred to in the associated newsboard message occurred.

Type: UTCDateOnly

Used in messages: SWXSwissExchange

128.2.1866 NewsID

The unique identifier of a textual message sent from the exchange and recorded on the newsboard.

Type: String

Used in messages: SWXSwissExchange

128.2.1867 NewsSource

String containing the news source for the News Message (e.g. “Market surveillance”, “Media department”, “RSS feed”).

Type: String

Used in messages: BolsadeMercadoriasFuturos

128.2.1868 NewsType

Textual description of the news type or category.

Type: String

Used in messages: SWXSwissExchange

128.2.1869 NewSubRank

Specifies the current sub rank of the security (for display ordering purposes). … truncated …

Type: String

Used in messages: ICAP

128.2.1870 NewsValidUntil

The date after which the associated information is no longer relevant / applicable.

Type: UTCDateOnly

Used in messages: SWXSwissExchange

128.2.1871 NextMsgFlag

Indicate if it’s the last message or not

Type: Boolean

Used in messages: Euronext

128.2.1872 NIMAllowed

Indicates whether NIM is allowed for this instrument.

Type: Boolean

Used in messages: ICAP

128.2.1873 NIMEnabled

Indicates negotiate in the middle is enabled for security

Type: Boolean

Used in messages: ICAP

128.2.1874 NIMLotSize

Incremental order quantity of a NIM-enabled security

Type: Qty

Used in messages: ICAP

128.2.1875 NIMMinimumSize

Minimum order quantity of a NIM-enabled security

Type: Qty

Used in messages: ICAP

128.2.1876 NIMPrivateDuration

Duration of NIM private phase in milliseconds.

Type: int

Used in messages: ICAP

128.2.1877 NIMPublicDuration

Duration of NIM public phase in milliseconds.

Type: int

Used in messages: ICAP

128.2.1878 NIMTimeRemaining

Number of seconds remaining in the current phase of the NIM.

Type: int

Used in messages: ICAP

128.2.1879 NoBlots

Number of Bloomberg Blots

Type: NumInGroup

Used in messages: Bloomberg

128.2.1880 NoBookStatusEntries

Number of book status entries sent in the repeating block

Type: NumInGroup

Used in messages: ICAP

128.2.1881 NoBranch

Number of Branches

Type: NumInGroup

Used in messages: Millennium

128.2.1882 NoChildMsgs

Generic field to describe number of nested child messages within a parent.

Type: int

Used in messages: Unknown

128.2.1883 NoCompetingQuotes

eg. MSFT, 'Bloomberg Indicative'

Type: String

Used in messages: Bloomberg

128.2.1884 NoCompetitiveQuotes

Type: NumInGroup

Used in messages: DeutscheBourse360T

128.2.1885 NoCompIDs

Based on Network Status Response message from FIX 4.4. Count CompIDs being reported on.

Type: NumInGroup

Used in messages: LondonStockExchange

128.2.1886 NoContraBrokers

FCS Report – Number of Line 5's. Number of ContraBrokers repeating group instances. NoContraBrokers [9423] is required if the value is greater than 0 and if present, appears as the first tag in the repeating Contra group. NoContraBrokers [9423] is for use in FIX 4.1 only and corresponds to tag NoContraBrokers[382] in FIX 4.2. FIX.4.1 Format: Int FIX.4.2 Format: See Tag #382

<p>

** ADDED TO FIX 4.2 AS TAG: 382 (NoContraBrokers) **

Type: NumInGroup

Used in messages: SIAC

128.2.1887 NoContractLimitsConfig

Indicates the number of repeating group instances containing information on default limits for a contract in pre-trade credit checks.

Type: NumInGroup

Used in messages: BolsadeMercadoriasFuturos

128.2.1888 NoCreditRating

Format: NumInGroup

Number of repeating CreditRating (255)

and CreditRatingAgency (5113)

entries.

use NoCreditRating == 0

when CreditRatingAgency and CreditRating is not provided.

Type: NumInGroup

Used in messages: BeaconCapitalStrategies

128.2.1889 NoDealers

number of dealers

Type: NumInGroup

Used in messages: LehmanBrothers

128.2.1890 NoDeposit

Repeating Group Index for GL SPAN message

Type: NumInGroup

Used in messages: GLTrade

128.2.1891 NoDisplayGroupEntries

Specifies the number of display groups sent in the repeating block of the logon message

Type: NumInGroup

Used in messages: ICAP

128.2.1892 NoDPFormatTags

Number of price formats for given security

Type: NumInGroup

Used in messages: ICAP

128.2.1893 NoEquivalentIxmLimitsConfig

NumInGroup which indicates the number of equivalent instrument trading limits configuration repeating group instances.

Type: NumInGroup

Used in messages: BolsadeMercadoriasFuturos

128.2.1894 NoExchanges

Number of exchanges in the repeating group.

Data Type: int

Type: NumInGroup

Used in messages: SSITechnologies

128.2.1895 NoFallingSecurities

Number of falling securities

Type: NumInGroup

Used in messages: Euronext

128.2.1896 NoFirms

Number of repeating group instances of brokerage firm identifiers.

Type: NumInGroup

Used in messages: BolsadeMercadoriasFuturos

128.2.1897 NoFixStatusses

Specifies number of FIX Status messages to follow : repeating group(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: NumInGroup

Used in messages: EaseTechnologiesInc

128.2.1898 NoInitSecurities

Number of instruments initialized

Type: int

Used in messages: Euronext

128.2.1899 NoInstrumentLimitsConfig

Indicates the number of repeating group instances containing pre-trade credit check configuration for an instrument.

Type: NumInGroup

Used in messages: BolsadeMercadoriasFuturos

128.2.1900 NoInvPositions

Repeating group count. No of Inventory positions advertised. Part of group (5529-5531)

Type: NumInGroup

Used in messages: Bloomberg

128.2.1901 NoIOIs

Used in IOIList.

Market data field

Type: NumInGroup

Used in messages: BeaconCapitalStrategies

128.2.1902 NoLegCreditRating

Format: NumInGroup Number of repeating LegCreditRating (257) and LegCreditRatingAgency (5117) entries. use NoLegCreditRating == 0 when LegCreditRatingAgency and LegCreditRating is not provided.

Type: NumInGroup

Used in messages: BeaconCapitalStrategies

128.2.1903 NoLegs

Number of Legs in a multi-issue trade<p>** Added to FIX 4.3 as tag: 555 NoLegs **

Type: NumInGroup

Used in messages: Tradeweb

128.2.1904 NoMDRefReqID

This is used to specify which previously subscribed MDReqID's were affected by this reject. It is useful in the case where a new subscription automatically unsubscribes previous subscriptions, or if the server needs to unsubscribe certain subscriptions for performance or other reasons.

Type: NumInGroup

Used in messages: FinancialGeneticsCorporation

128.2.1905 NominalValue

Nominal market value of the security

Type: Amt

Used in messages: Euronext

128.2.1906 NoMKTXCostAnalysis

Repeating Custom Block for showing MKTX cost analysis calcs to clients.

Exists if at least one type of cost analysis data is available.

DataType: NumInGroup

Value: 1..N, for number of cost analysis information provided

Type: NumInGroup

Used in messages: MarketAxess

128.2.1907 NoMQEntries

Count of market quote entries to follow.

Type: NumInGroup

Used in messages: Nasdaq

128.2.1908 NoMVEntries

Count of Market Movement entries to follow.

Type: NumInGroup

Used in messages: Nasdaq

128.2.1909 NonCustSize

Non-customer size (aggregated) at a particular price break

Data Type: Qty

Type: Qty

Used in messages: SSITechnologies

128.2.1910 NonDirectedBrokerFINS1

FINS number of 1st broker not allowed to execute order (up to 6 characters)

Type: String

Used in messages: BankOfAmerica

128.2.1911 NonDirectedBrokerFINS2

FINS number of 2nd broker not allowed to execute order (up to 6 characters)

Type: String

Used in messages: BankOfAmerica

128.2.1912 NonMemberAffiliate

Indicates that the execution is on behalf of a non-member affiliate.

Type: Boolean

Used in messages: ThomsonReuters

128.2.1913 NonMemberID

Assigned value to identify specific non-member that passes client order to member company.

Type: String

Used in messages: KoreaStockExchange

128.2.1914 NoNotes

Number of repeating notes fields

Type: NumInGroup

Used in messages: Bloomberg

128.2.1915 NoNotTradedSecurities

Number of stocks not quoted in the corresponding index

Type: int

Used in messages: Euronext

128.2.1916 NonReportingGUID

MPID of give up on the non-trade reporting party side.

Type: String

Used in messages: Nasdaq

128.2.1917 NoOfExecutionDays

Indicate number of days for order to execute across. Can be used in conjuction with Market, GTC orders

Type: int

Used in messages: MerrillLynch

128.2.1918 NoOfLegsList

Type: NumInGroup

Used in messages: CBOE

128.2.1919 NoOfMarketMakers

The number of Market Makers that are quoting in the series on the side with the largest number of quotes.

Type: NumInGroup

Used in messages: OMX

128.2.1920 NoParam

The number of parameters in the repeating group

Type: NumInGroup

Used in messages: Millennium

128.2.1921 NoPartitionIDs

Repeating group of partition information

Type: NumInGroup

Used in messages: DeutscheBorse

128.2.1922 NoProcessedEntries

Number of quotes successfully accepted (if in response to a Mass Quote message) or number of quotes successfully cancelled (if in response to a Quote Cancel message).

Type: NumInGroup

Used in messages: CMEGroup

128.2.1923 NoPrompts

Number of Valid Prompt Dates (Futures) or expiry dates (options)

Type: int

Used in messages: Millennium

128.2.1924 NoQuotableCurrencies

Number of quotable currencies for an instrument.

Type: NumInGroup

Used in messages: CinnoberFinancialTechnologyAB

128.2.1925 NoQuotableInstruments

Number of quotable instruments.

Type: NumInGroup

Used in messages: CinnoberFinancialTechnologyAB

128.2.1926 NoQuoteSizes

Number of elements in the repeating group (Quote Sizes)

Data Type: int

Type: NumInGroup

Used in messages: SSITechnologies

128.2.1927 NoReferentialPrices

Number of referential prices (price tunnels) in the referential prices repeating group.

Type: NumInGroup

Used in messages: BolsadeMercadoriasFuturos

128.2.1928 NoReRoutedOrders

Defines the number of Orders rerouted to another broker.

Type: NumInGroup

Used in messages: Bloomberg

128.2.1929 NoRFQs

Specifies the number of RFQRequests.

Market data field

Type: NumInGroup

Used in messages: BeaconCapitalStrategies

128.2.1930 NoRisingSecurities

Number of rising securities

Type: NumInGroup

Used in messages: Euronext

128.2.1931 NoScriptLevel

Indicates the number of nested levels for step-up configuration data.

Data Type: Int

Type: int

Used in messages: SSITechnologies

128.2.1932 NoSettDays

For FIX4.2 . Defines the number of Settlement Days. Format is 1-25. This is used when SettlmntType is too restrictive.

Type: int

Used in messages: DresdnerKleinwortWasserstein

128.2.1933 NoSharesIssued

The number of shares issued.

Type: Qty

Used in messages: CinnoberFinancialTechnologyAB

128.2.1934 NoSides

Number of Side repeating group instances. Format=int. Custom field for FIX4.2 users that want to adopt FIX4.3 field 552.

Type: NumInGroup

Used in messages: GATETecnologieInformatiche

128.2.1935 NoSteps

Number of steps (NBBO Configuration).

Data Type: int

Type: NumInGroup

Used in messages: SSITechnologies

128.2.1936 NoStipulations

Number of stipulation entries<p>** Added to FIX 4.3 as tag: 232 NoStipulations **

Type: NumInGroup

Used in messages: Tradeweb

128.2.1937 NoStrategyParameters

Indicates number of strategy parameters. Intended as alternative to new 957 tag introduced by the algorithmic trading working group.

Type: NumInGroup

Used in messages: Gartmore

128.2.1938 NoSynthetics

Number of SyntheticType, SyntheticQty, and SyntheticBroker entries

Type: NumInGroup

Used in messages: LehmanBrothers

128.2.1939 NoTapePrintFlag

A flag, when true (Y), indicating that this trade was not printed to tape. Default is 'N' if tag not present. Used in Exec Report, Fix Msg Type 8.

Type: Boolean

Used in messages: SIAC

128.2.1940 NoTBAGroupEntries

Specifies the number of TBA instrument groups sent in the repeating block of the logon message

Type: NumInGroup

Used in messages: ICAP

128.2.1941 NoteId

Repeating field in the notes group

Type: String

Used in messages: Bloomberg

128.2.1942 Notes

To be used for additional information.

Type: String

Used in messages: Nasdaq

128.2.1943 NoteText

Repeating field in the notes group

Type: String

Used in messages: Bloomberg

128.2.1944 NoteType

Repeating field in the notes group

Type: char

Used in messages: Bloomberg

128.2.1945 NoTick

No of elements in the repeating group(Ticks)

Data Type: int

Type: NumInGroup

Used in messages: SSITechnologies

128.2.1946 NoTickBands

Number of tick bands in the following repeating group.Integer

Type: NumInGroup

Used in messages: OMGroup

128.2.1947 NoTickets

Number of BLP trade tickets created as a result of the incoming trade message

Type: NumInGroup

Used in messages: Bloomberg

128.2.1948 NotionalAmt

To describe notional amount of Option trade.

Type: Amt

Used in messages: Tradeweb

128.2.1949 NoTradePriceConditions

Number of trade price conditions associated that apply to a trade whose price is different than the current market price (MiFID)

Type: NumInGroup

Used in messages: LaSalleTechnologyGroup

128.2.1950 NoTradeSeqNoSeries

Number of trade sequence number series.

Type: NumInGroup

Used in messages: CinnoberFinancialTechnologyAB

128.2.1951 NoTransactionCosts

Repeating group under the trade capture suite of messages

Type: NumInGroup

Used in messages: Bloomberg

128.2.1952 NoTrdRegTimestampsClone

Clone of FIX.4.4 tag 768(NoTrdRegTimestamps) for use by firms / vendors who are unable to use the official tag.

Type: NumInGroup

Used in messages: LavaTrading

128.2.1953 NoTriggers

Number of triggers applied on an order.

Type: NumInGroup

Used in messages: GLTrade

128.2.1954 NoTWRPositions

Number of entries in the TWRPositions repeating group.

Type: NumInGroup

Used in messages: Tradeweb

128.2.1955 NoUnchangedSecurities

Number of stocks unchanged in the corresponding index

Type: int

Used in messages: Euronext

128.2.1956 NoUnderlyingCreditRating

Format: NumInGroup Number of repeating UnderlyingCreditRating (256) and UnderlyingCreditRatingAgency (5115) entries. use NoUnderlyingCreditRating == 0 when UnderlyingCreditRatingAgency and UnderlyingCreditRating is not provided.

Type: NumInGroup

Used in messages: BeaconCapitalStrategies

128.2.1957 NoUnderlyingReinvCoupon

Repeating group count. Number of coupon reinvestments. Part of group (6223-6226)

Type: NumInGroup

Used in messages: Bloomberg

128.2.1958 NoUnderlyings

[4.2] begins the Underlyings repeating group.

Type: NumInGroup

Used in messages: Tradeweb

128.2.1959 NoUnderlyingStips

[4.2] Begins the UnderlyingStips repeating group.

Type: NumInGroup

Used in messages: Tradeweb

128.2.1960 NoUserData

Number of following pairs of UserDataName(5977) and UserDataValue(5978).

Type: NumInGroup

Used in messages: Unknown

128.2.1961 NoVolRules

Number of volume rules in repeating group.

Type: NumInGroup

Used in messages: ICAP

128.2.1962 NoWarningReasons

Number of warning reasons.

Type: NumInGroup

Used in messages: CinnoberFinancialTechnologyAB

128.2.1963 NoYields

Number of yields. Allows repeating groups consisting of YieldType (235), Yield (236), and BasisFeatureDate (259).

Type: NumInGroup

Used in messages: ThomsonFinancial

128.2.1964 NQBIssuerID

Used to track securities from the same issuer

Type: String

Used in messages: NationalQuotationBureau

128.2.1965 NQBSecurityID

A unique ID for security, issued by NQB

Type: String

Used in messages: NationalQuotationBureau

128.2.1966 NSXHandlInst

Allow passing through of HandlInst for NSX.

Type: Boolean

Used in messages: Sungard

128.2.1967 NumberItems

Number of items/quote on the list

Type: int

Used in messages: LehmanBrothers

128.2.1968 NumberOccurAlreadySent

Indicate the number of occurence already sent

Type: int

Used in messages: Euronext

128.2.1969 NumberofAllocsReceivers

Defines who is getting an allocation report – may be multiple people

Type: int

Used in messages: Bloomberg

128.2.1970 NumberOfCxlReasons

Indicates how many cancel rebill reasons are included on a message

Type: NumInGroup

Used in messages: ThomsonFinancial

128.2.1971 NumberOfQuotes

Number of quotes in a book entry.

Type: NumInGroup

Used in messages: SWXSwissExchange

128.2.1972 NumberOfSlices

Number of slices for an algorithmic order

Type: int

Used in messages: Unknown

128.2.1973 NumberOfTrades

Number of trades cumulated in a message.

Type: NumInGroup

Used in messages: SWXSwissExchange

128.2.1974 NumberOfWaves

Used specify the number of waves an order should be executed in.

Type: int

Used in messages: Unknown

128.2.1975 NumExec

Indicates the number of market executions.

Type: int

Used in messages: GLTrade

128.2.1976 NumLinks

Specifies the number of links in the particular trade.

Type: int

Used in messages: PerformanceTechnologiesInc

128.2.1977 NumMsg

Number of messages resulting from a download request.

Type: int

Used in messages: Millennium

128.2.1978 NumULID

Number of repeats in the repeating group

Type: NumInGroup

Used in messages: SIAC

128.2.1979 NYSEDirect

FCS Report – Line 4B, Field 2 Valid Value = NX

Routing Code returned on the Execution ReportFIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1980 NYSEDirectPlus

DirectPlus eligible order. Route to DirectPlus if enabled and Requirements for DirectPlus are satisfied.

Type: Boolean

Used in messages: Nasdaq

128.2.1981 NYSELiquidityBidPx

NYSE Liquidity Quote Bid Price.

Type: Price

Used in messages: SIAC

128.2.1982 NYSELiquidityBidSize

NYSE Liquidity Quote bid size.

Type: Qty

Used in messages: SIAC

128.2.1983 NYSELiquidityOfferPx

NYSE Liquidity Quote offer price.

Type: Price

Used in messages: SIAC

128.2.1984 NYSELiquidityOfferSize

NYSE Liquidity Quote offer size.

Type: Qty

Used in messages: SIAC

128.2.1985 NYSENoQuoteErrors

The number of errors in quote validation that are present in a Quote Advisory message (used for repeating group).

Type: NumInGroup

Used in messages: SIAC

128.2.1986 NYSEPrime

FCS Report– – Line 4B, Field 4; 1-10 alphanumeric characters

Identifies an Execution Report that has benefited from NYSE price improvement. Provides dollar and cents value saved from NYSE price improvement; the greater than sign is displayed only if the price improvement per share exceeds $3.00.FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.1987 NYSEQuoteErrorCode

Indicates the quote validation error code in a partially accepted or rejected quote submission(e.g. NYSE Xpress order restriction,auto quote suspended on side,invalid price,discarded due to throttling,etc) .

Type: char

Used in messages: SIAC

128.2.1988 NYSEQuoteFieldCode

Contains the indication of which quote element failed validation, and will be used in conjunction with the NYSEQuoteErrorCode tag to specify the complete error. Possible values:(0) Best Quote bid.(1) Best Quote offer.(2)Liquidity Quote bid.(3)Liquidity Quote offer.(4)Error not due to the quote data itself,but due to some generic reason(trading halt, stock frozen, etc).

Type: char

Used in messages: SIAC

128.2.1989 NYSEQuoteRefId

Provides support for cross-referencing the quote in a Quote Advisory message to a quote submitted to NYSE. This tag contains the Quote ID of the quote sent by the firm that caused the Quote Advisory.It will be present only if the original quote submission EQIQuoteResponseLevel is 1 (if the submission failed some validation) or 2 (in all cases).

Type: String

Used in messages: SIAC

128.2.1990 NYSETANum

The turn around number of the Parent Order, required only for NYSE BBSS entered CAP orders. 6 characters – 2 alpha characters followed by 4 numeric characters OR 3 alpha characters followed by 3 numeric characters.

Format = string

Type: String

Used in messages: SIAC

128.2.1991 OASSpread

MarketAxess estimated option adjusted spread for the traded security. Datatype=float

Type: float

Used in messages: MarketAxess

128.2.1992 OATSAcctType

Valid Values:

R = Retail – an order received for the account of an investor, including institutional orders

W = Wholesale – an order received from another broker/dealer

P = Proprietary – an order placed by a firm for a proprietary account

E = Employee – an order received for the account of an employee or associated person of a member firm

C = Combined – an order placed for more than one type of account.

Type: char

Used in messages: ThomsonFinancial

128.2.1993 Occupation

Occupation of investor identified in Account (1). Required on new issue preferred.

Type: String

Used in messages: Tradeweb

128.2.1994 OCSControlNum

NYSE – Front End Systemic Capture (FESC) Field: This is an optional field when submitting a report drop copy. Specifies the NYSE Online Comparison System (OCS) control number that is returned to the firm by OCS after submission of a side.

Type: String

Used in messages: SIAC

128.2.1995 OddLotAlarmShares

Type: String

Used in messages: SIAC

128.2.1996 OddLotDiffInd

Used to identify an odd lot differential

Type: Boolean

Used in messages: ThomsonFinancial

128.2.1997 OddLotImbalanceShares

Type: String

Used in messages: SIAC

128.2.1998 OddLotInstrument

Used to associate an odd lot instrument with a given round lot instrument. Field contains symbol of odd lot instrument.

Type: String

Used in messages: ICAP

128.2.1999 OddLotLineCode

Type: String

Used in messages: SIAC

128.2.2000 OddOrderFlag

Indicate if the remaining quantity is a multiple of the board lot

Type: Boolean

Used in messages: Euronext

128.2.2001 OfferActivity

Indicates if the Offer Price is within the Price volatility band.

Type: Boolean

Used in messages: BelgradeStockExchange

128.2.2002 OfferForwardPoints

Near leg forward points.

Type: PriceOffset

Used in messages: VelocitySystemsInternational

128.2.2003 OfferForwardPoints2

Far leg forward points.

Type: PriceOffset

Used in messages: VelocitySystemsInternational

128.2.2004 OfferForwardPointsDelta

Type: String

Used in messages: Bloomberg

128.2.2005 OfferFundingCharge

The funding charge applied to the offer price on extended settlement

Type: String

Used in messages: BootComputers

128.2.2006 OfferFundingConsideration

The offer funding consideration on extended settlement

Type: String

Used in messages: BootComputers

128.2.2007 OfferingTime

The date and time when the MassQuote message is created.

Type: UTCTimestamp

Used in messages: FannieMae

128.2.2008 OfferingType

Specifies the type of offering. “DN”

Type: String

Used in messages: FannieMae

128.2.2009 OfferNbOr

Number of sell orders

Type: int

Used in messages: Euronext

128.2.2010 OfferPriceForDiscountQuotes

This field will contain the offer dollar price for discount-quoted securities.

Type: Price

Used in messages: Bloomberg

128.2.2011 OfferPriceImpAmount

Amount by which the OfferPx has been improved.

Type: Amt

Used in messages: MerrillLynch

128.2.2012 OfferPriceType

Determines the type of price contained in the quote message. A=actual (default), S=spread to benchmark, D=discount to yield, Y=yield to maturity, P=convertible spread to parity, V=convertible vs. stock, BW=Bid wanted, BW U=unpriced

Type: String

Used in messages: NationalQuotationBureau

128.2.2013 OfferPx2

This is the far leg offer for an FX swap

Type: Price

Used in messages: BarclaysCapital

128.2.2014 OfferSize2

This is the far leg offer amount

Type: Amt

Used in messages: BarclaysCapital

128.2.2015 OfferSpotRate2

Offer Spot Rate of the far leg of a swap

Type: float

Used in messages: BankOfAmerica

128.2.2016 OfferType

Offer type.

Type: String

Used in messages: Tradeweb

128.2.2017 OfferVolLimit

Offer Volume Limit for an Improvement QuoteInteger

Type: int

Used in messages: OMGroup

128.2.2018 OfferVolMultiplier

Offer Volume Multiplier for an Improvement QuoteInteger

Type: int

Used in messages: OMGroup

128.2.2019 OfferYTC

Offer Yield-to-call.

Type: Percentage

Used in messages: Bloomberg

128.2.2020 OfferYTM

Offer Yield-to-maturity.

Type: Percentage

Used in messages: Bloomberg

128.2.2021 OfficeCode

Represents the office code

Type: String

Used in messages: Unknown

128.2.2022 OffsetCurrencyCode

Used to identify an offset currency code

Type: Currency

Used in messages: ThomsonFinancial

128.2.2023 OffsetPrice

Price Format- tag had previously been named XpressTime datatype format UTCTimeOnly. 4th Qtr, 2011.

Retail Price Improvement Orders or CCG s-Quotes shall have a price improvement offset value in this tag which may have a value of zero to be filed better than the PBBO subject to limit price and cap rules.

This tag may also be used in Pegging d-quotes and s-quotes on same side or opposite side pegging to the PBBO, i.e. peg to PBO for buy pegging; PBB for sell pegging, offset by the price increments based on this tag's absolute Offset value.

Type: Price

Used in messages: SIAC

128.2.2024 OFMOverride

Flag indicating the order quantity stipulated on Replace Request should be entered into the market as stated – without reduction for any fills that have occurred.

Type: Boolean

Used in messages: CMEGroup

128.2.2025 OfrPostedQty

Quantity available for further execution on the offer side.

Type: Qty

Used in messages: ICAP

128.2.2026 OLAOrdRejReason

Reason for order rejection specific to Options Linkage Authority

Type: String

Used in messages: CapitalMarketsConsulting

128.2.2027 OldPrice1

Must be equal to the original Price

Type: Price

Used in messages: ChangepondTechnologies

128.2.2028 OldPrice2

Must be equal to the original Price

Type: Price

Used in messages: ChangepondTechnologies

128.2.2029 OldQty1

Must be equal to the currently remaining quantity and not the original order quantity

Type: Qty

Used in messages: ChangepondTechnologies

128.2.2030 OldQty2

Must be equal to the currently remaining quantity and not the original order quantity

Type: Qty

Used in messages: ChangepondTechnologies

128.2.2031 OldQty3

Must be equal to the currently remaining quantity and not the original order quantity

Type: Qty

Used in messages: ChangepondTechnologies

128.2.2032 OldReferenceID

Original Reference ID of a correction/Cancellation Print sent to tape associated with a cancel/correct trade report

Type: String

Used in messages: Millennium

128.2.2033 OldRiskClass

Old Risk Class for allocation

Type: String

Used in messages: Unknown

128.2.2034 OlrlprlCode

Odd-lot, round-lot, PRL indicator containing the values 1,2,or 3

Type: char

Used in messages: SIAC

128.2.2035 OmgeoAlertCountryCode

Omgeo ALERT specific field. Used for ALERT settlement instruction lookup. Codes are not ISO country codes.

Type: String

Used in messages: Omgeo

128.2.2036 OmgeoAlertMethodType

Omgeo ALERT specific field. The ALERT clearing method type, used for ALERT settlement instruction lookup.

Type: char

Used in messages: Omgeo

128.2.2037 OmgeoAlertSecurityType

Omgeo ALERT specific field. The ALERT security type code used for ALERT settlement instruction lookup.

Type: char

Used in messages: Omgeo

128.2.2038 OmgeoAlertSettlementModelName

The ALERT Settlement Model Name used for ALERT settlement instruction lookup.

Type: String

Used in messages: Omgeo

128.2.2039 OmgeoAllSecurityTypeGroups

Omgeo CTM FIX Interface specific field. Used in the query message to query for ALL asset classes (Security Type Groups). Value: Boolean – Y/N

Type: Boolean

Used in messages: Omgeo

128.2.2040 OmgeoAlternateCurrency

Omgeo CTM FIX Interface specific field. Alternate Currency code corresponding to the Alternate Cash Account of IM with the Custodian as defined by Omgeo ALERT SSI.

Type: Currency

Used in messages: Omgeo

128.2.2041 OmgeoBlockChargesOrTaxesAmount

Amount associated with the Block level Charge or Tax type.

Type: Amt

Used in messages: Omgeo

128.2.2042 OmgeoBlockChargesOrTaxesCurrency

Currency associated with the Block level Charge or Tax type.

Type: Currency

Used in messages: Omgeo

128.2.2043 OmgeoBlockChargesOrTaxesType

Field identifying the Block level Charge or Tax type.

Type: char

Used in messages: Omgeo

128.2.2044 OmgeoBlockCommissionAmount

The amount of commission, drawdown or other reduction from or in addition to the deal price. When commissions are specified as percentages, CTM multiplies the value entered by 0.01.

Type: Amt

Used in messages: Omgeo

128.2.2045 OmgeoBlockCommissionCurrency

Currency of the amount indicated in the Omgeo block commission amount field. ISO codes used.

Type: Currency

Used in messages: Omgeo

128.2.2046 OmgeoBlockCommissionType

The commission type. Allowed values are EXEC (executing broker's commission), LOCO (local broker's commission), SPCN (special concessions) and TCOM (total commissions).

Type: String

Used in messages: Omgeo

128.2.2047 OmgeoBlockSettlementIndicator

Flag/Indicator (Y – only) which specifies whether a given allocation was eligible for Block Settlement.

Type: Boolean

Used in messages: Omgeo

128.2.2048 OmgeoBrokerCapacity

Broker Capacity on a trade.

Type: char

Used in messages: Omgeo

128.2.2049 OmgeoBrokerCountryOfIssue

Omgeo CTM specific field. Indicates CountryOfIssue as entered by the executing broker.

Type: Country

Used in messages: Omgeo

128.2.2050 OmgeoBrokerIDSource

Omgeo CTM specific field. Indicates the IDSource as entered by the executing broker.

Type: String

Used in messages: Omgeo

128.2.2051 OmgeoBrokerRegMembership

Enumeration for Regulatory Memberships: 1=SIPC, 2=FINRA.

Type: char

Used in messages: Omgeo

128.2.2052 OmgeoBrokerRestrictions

Indicates restrictions on a Broker confirm trade. Following are the enumerations:

1 = Program Trade

2 = Index Arbitrage

3 = Non-Index Arbitrage

4 = Competing Market Maker

5 = Acting as Market Maker or Specialist in the security

6 = Acting as Market Maker of Specialist in the underlying security of a derivative security

7 = Foreign Entity (of foreign government or regulatory jurisdiction)

8 = External Market Participant

9 = External Inter-connected Market Linkage

A = Riskless Arbitrage

Type: char

Used in messages: Omgeo

128.2.2053 OmgeoBrokerSecurityID

Omgeo CTM specific field. The SecurityID as entered by the executing broker.

Type: String

Used in messages: Omgeo

128.2.2054 OmgeoBySideCompleteIndicator

This field tells client that the trade requires no further action on their side, meaning if the Trade Side is NOT MATCH AGREED (NMAG) then some condition on the counterparty side of the trade is preventing it from going to MATCH AGREED (MAGR)

Type: Boolean

Used in messages: Omgeo

128.2.2055 OmgeoCommissionReason

The commission reason code at the Block level.

Type: String

Used in messages: Omgeo

128.2.2056 OmgeoCommissionSharingType

Used inside the BrokerOfCredit/Directed Commission Nested Party to indicate type of commission sharing. Allowed values are: CLDI (client directed); SOFT (soft dollar); STEP (step out trade); STPI (step in trade).

Type: String

Used in messages: Omgeo

128.2.2057 OmgeoCommSharingBasisIndicator

This field identifies the commission sharing basis under which the trade was executed. Allowable values are: PERC(percent); FLAT(flat rate); or PERU(rate per share)

Type: String

Used in messages: Omgeo

128.2.2058 OmgeoCompleteStatus

Omgeo CTM specific field. Indicates the complete status.

Type: String

Used in messages: Omgeo

128.2.2059 OmgeoConfirmCommissionReason

Omgeo CTM FIX interface specific field. Omgeo Commission Reason Code at the Confirmation level.

Type: String

Used in messages: Omgeo

128.2.2060 OmgeoConfirmCommissionType

Omgeo CTM FIX interface specific field. Omgeo Commission type at the Confirmation level.

Type: String

Used in messages: Omgeo

128.2.2061 OmgeoContinuationString

Indicator to get more records when querying. Valid Values: Y/N.

Type: Boolean

Used in messages: Omgeo

128.2.2062 OmgeoCounterpartyTradeSideID

Omgeo CTM assigned Counterparty Tradeside ID.

Type: String

Used in messages: Omgeo

128.2.2063 OmgeoCptyAlertCountryCode

Omgeo specific field used for Counterparty ALERT SSI lookup.

Type: String

Used in messages: Omgeo

128.2.2064 OmgeoCptyAlertMethodType

Omgeo specific field used for Counterparty ALERT SSI lookup.

Type: String

Used in messages: Omgeo

128.2.2065 OmgeoCptyAlertSecurityType

Omgeo specific field used for Counterparty ALERT SSI lookup.

Type: String

Used in messages: Omgeo

128.2.2066 OmgeoCptySettlInstSourceInd

Indicates the source of Counterparty Settlement Instructions. Valid values:

MANI = Manual entry

ALRT = ALERT database

Type: String

Used in messages: Omgeo

128.2.2067 OmgeoCurrSettlInstructionNum

This corresponds to the Current Settlement Instruction Number for a Dependent/Omnibus Allocation. This field corresponds to the SWIFT SETT code.

Type: String

Used in messages: Omgeo

128.2.2068 OmgeoDeliveryChannel

Part of the TPMessageDelivery composite, this field contains the delivery channel parameter for the third party destination profile for

this notification.

Type: String

Used in messages: Omgeo

128.2.2069 OmgeoDisclosureIndicator

Indicator (Y/N) for certain Disclosures namely Other Remuneration, Odd Lot Differential and Asset Backed.

Type: Boolean

Used in messages: Omgeo

128.2.2070 OmgeoDisclosureStatement

10b-10 field to capture the Disclosure/Disclaimer statement.

Type: String

Used in messages: Omgeo

128.2.2071 OmgeoDisclosureType

Enumeration for 10b-10 Disclosure Statement :

1 = Other Remuneration, 2 = Odd Lot, 3 = Order Flow, 4 = Redemption, 5 = Asset backed.

Type: char

Used in messages: Omgeo

128.2.2072 OmgeoEBVersionOfTradeSide

This field is present only on response messages to help the Executing Broker determine if the trade information they are currently receiving is in sync with the prior version of the trade information they may have retrieved.

Type: String

Used in messages: Omgeo

128.2.2073 OmgeoErrorFIXTag

FIX Tag which was cause of error at the Block level.

Type: int

Used in messages: Omgeo

128.2.2074 OmgeoErrorKey

Omgeo CTM specific field. An identifier representing the error message.

Type: String

Used in messages: Omgeo

128.2.2075 OmgeoErrorParamValue

Omgeo CTM FIX Interface specific field. This field would give the detailed value for an ErrorParameter of Type=Value for a Block trade.

Type: String

Used in messages: Omgeo

128.2.2076 OmgeoErrorText

Omgeo CTM specific field. A human-readable description of the error.

Type: String

Used in messages: Omgeo

128.2.2077 OmgeoErrorXPath

Omgeo CTM specific field. The XPath of the CTM field, which caused the error.

Type: String

Used in messages: Omgeo

128.2.2078 OmgeoFXDealCurrencyCode

Allows the user to instruct the recipient of a settlement instruction to perform an FX deal.

Type: String

Used in messages: Omgeo

128.2.2079 OmgeoGoodThroughDateTime

Used to indicate on a query response all records retrieved till a certain time when the response was returned.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2080 OmgeoHeaderFooterFormat

Part of the TPMessageDelivery composite, this is the header footer format parameter for the third party destination profile for this notification.

Type: String

Used in messages: Omgeo

128.2.2081 OmgeoIMVersionOfTradeSide

This field is present on response messages to help the Instructing Party determine if the trade information they are currently receiving is in sync with the prior version of the trade information they may have retrieved.

Type: String

Used in messages: Omgeo

128.2.2082 OmgeoIndividualErrorFIXTag

FIX Tag which was cause of error at the confirm level.

Type: int

Used in messages: Omgeo

128.2.2083 OmgeoIndividualErrorKey

Omgeo CTM specific field. An identifier representing the error message.

Type: String

Used in messages: Omgeo

128.2.2084 OmgeoIndividualErrorParamValue

Omgeo CTM FIX Interface specific field. This field would give the detailed value for an ErrorParameter of Type=Value for an Allocation/Confirmation trade.

Type: String

Used in messages: Omgeo

128.2.2085 OmgeoIndividualErrorText

Omgeo CTM specific field. A human-readable description of the error.

Type: String

Used in messages: Omgeo

128.2.2086 OmgeoIndividualErrorXPath

Omgeo CTM specific field. The XPath of the CTM field, which caused the error.

Type: String

Used in messages: Omgeo

128.2.2087 OmgeoInitialMarginAmount

Omgeo CTM FIX Interface specific field. This field indicates the Initial Margin Amount.

Type: Amt

Used in messages: Omgeo

128.2.2088 OmgeoInitialMarginTypeCode

Omgeo CTM FIX Interface specific field. This field defines the Initial Margin Type.

Type: String

Used in messages: Omgeo

128.2.2089 OmgeoL2MatchingProfileName

Omgeo CTM specific field. Specifies the name of the L2 matching profile.

Type: String

Used in messages: Omgeo

128.2.2090 OmgeoMarkupMarkdown

Amount of MarkUp/MarkDown

Type: Amt

Used in messages: Omgeo

128.2.2091 OmgeoMatchAgreedStatus

Omgeo CTM specific field. Indicates the trade is matched at the trade level and trade details, is complete and has no errors.

Type: String

Used in messages: Omgeo

128.2.2092 OmgeoMessageFormat

Part of the TPMessageDelivery composite, this is the message format parameter for the third party destination profile for this notification.

Type: String

Used in messages: Omgeo

128.2.2093 OmgeoMinLastUpdateDateTime

Used for querying to get all details from last time the query was executed.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2094 OmgeoMoreFlag

Indicates in the query response if there are additional records when querying. Valid Values: Y/N.

Type: Boolean

Used in messages: Omgeo

128.2.2095 OmgeoNoBlockChargesOrTaxes

Number of repeating groups of Charge or Tax types at the Block level.

Type: NumInGroup

Used in messages: Omgeo

128.2.2096 OmgeoNoBlockCommissions

This field indicates the number of block commission groups that are provided on the message.

Type: NumInGroup

Used in messages: Omgeo

128.2.2097 OmgeoNoDisclosures

Number of repeating groups of 10b-10 Disclosure Statement.

Type: NumInGroup

Used in messages: Omgeo

128.2.2098 OmgeoNoErrorParameter

Omgeo CTM FIX Interface specific field. A Composite of fields used to denote the Number of Error Parameters and their details for a Block trade.

Type: NumInGroup

Used in messages: Omgeo

128.2.2099 OmgeoNoErrors

Omgeo CTM specific field. Number of repeating groups of block-level errors.

Type: NumInGroup

Used in messages: Omgeo

128.2.2100 OmgeoNoFieldComparisons

Number of repeating groups of Block level Field Comparisons.

Type: NumInGroup

Used in messages: Omgeo

128.2.2101 OmgeoNoIndividualErrorParameter

Omgeo CTM FIX Interface specific field. A Composite of fields used to denote the Number of Error Parameters and their details for a Allocation/Confirmation trade.

Type: NumInGroup

Used in messages: Omgeo

128.2.2102 OmgeoNoIndividualErrors

Omgeo CTM specific field. Number of repeating groups of allocation account-level errors.

Type: NumInGroup

Used in messages: Omgeo

128.2.2103 OmgeoNoIndividualFieldComparison

Number of repeating groups of Confirmation level Field Comparisons.

Type: NumInGroup

Used in messages: Omgeo

128.2.2104 OmgeoNoRegMemberships

Number of repeating groups of Regulatory Membership.

Type: NumInGroup

Used in messages: Omgeo

128.2.2105 OmgeoNoSecurityTypeGroups

Omgeo CTM FIX Interface specific field. This field denotes the Number of OmgeoSecurityTypeGroup.

Type: NumInGroup

Used in messages: Omgeo

128.2.2106 OmgeoNoSettlTransCondIndicators

Omgeo CTM specific field. Number of repeating OmgeoSettlementTransactionIndicator entries.

Type: NumInGroup

Used in messages: Omgeo

128.2.2107 OmgeoNoSWIFTDifferences

Type: String

Used in messages: Omgeo

128.2.2108 OmgeoNoTDBusinessExceptionCodes

Omgeo CTM specific field. Number of repeating groups for TradeDetail business exceptions.

Type: NumInGroup

Used in messages: Omgeo

128.2.2109 OmgeoNoTDL2FieldsSameValueEval

Omgeo CTM specific field. Number of repeating groups of (maximum of 40) trade detail L2 fields and the field's same value evaluation.

Type: NumInGroup

Used in messages: Omgeo

128.2.2110 OmgeoNoTDWorkflowModifier

This would specify the Number of OmgeoTDWorkflowModifier which could be present within this NumInGroup field

Type: NumInGroup

Used in messages: Omgeo

128.2.2111 OmgeoNoThirdPartyData

This field indicates the number of Third Party Data blocks that are provided on the message.

Type: NumInGroup

Used in messages: Omgeo

128.2.2112 OmgeoNoTLBusinessExceptionCodes

Omgeo CTM specific field. Number of repeating groups for business exceptions

Type: NumInGroup

Used in messages: Omgeo

128.2.2113 OmgeoNoTLL2FieldsSameValueEval

Omgeo CTM specific field. Number of repeating groups of (maximum of 40) trade level L2 fields and the field's same value evaluation

Type: NumInGroup

Used in messages: Omgeo

128.2.2114 OmgeoNoTLWorkflowModifier

This would specify the Number of OmgeoTLWorkflowModifier which could be present within this NumInGroup field

Type: NumInGroup

Used in messages: Omgeo

128.2.2115 OmgeoNoTradeTransCondIndicators

Omgeo CTM specific field. Number of repeating OmgeoTradeTransactionIndicator entries.

Type: NumInGroup

Used in messages: Omgeo

128.2.2116 OmgeoNoWorkflowType

Omgeo specific field which would specify the number of OmgeoTLWorkflowType.

Type: int

Used in messages: Omgeo

128.2.2117 OmgeoOmnibusExpected

Flag/Indicator which indicates that the client would be submitting an omnibus allocation for the given block trade.

Type: Boolean

Used in messages: Omgeo

128.2.2118 OmgeoPlaceOfSafekeeping

Omgeo CTM specific field. Place where to the best of the fund manager's knowledge, its securities are or should be kept (before settlement of a delivery or after settlement of a receive instruction).

Type: String

Used in messages: Omgeo

128.2.2119 OmgeoPlaceOfSafekeepingPlace

Omgeo specific field. Indicates whether BIC provided is for a Custodian NCSD, ICSD or Shares Held Elsewhere. Valid values:

CUST

NCSD

ICSD

SHHE

Type: String

Used in messages: Omgeo

128.2.2120 OmgeoPlaceOfSafekeepingType

Omgeo CTM specific field. Indicates type of PSAFE value being provided: BIC or Country Code. Valid values:

BIC

COUN

Type: String

Used in messages: Omgeo

128.2.2121 OmgeoPlaceOfSafekeepingValue

Omgeo CTM specific field. Indicates the PSAFE value. Will be either a BIC or an ISO Country Code.

Type: String

Used in messages: Omgeo

128.2.2122 OmgeoPoolReference

This is the common Pool Reference Number which links the Omnibus allocation with its dependents.

Type: String

Used in messages: Omgeo

128.2.2123 OmgeoPremiumAmount

Omgeo CTM FIX Interface specific field. The amount paid by the buyer to the seller of the contract. This amount is calculated from the execution price and the number of contracts.

Type: Amt

Used in messages: Omgeo

128.2.2124 OmgeoRejectComponentFlagAlloc

Omgeo CTM specific field. Indicates an allocation has been rejected.

Type: String

Used in messages: Omgeo

128.2.2125 OmgeoRejectComponentFlagBlock

Omgeo CTM specific field. Indicates a Block has been rejected.

Type: Boolean

Used in messages: Omgeo

128.2.2126 OmgeoSecurityTypeGroup

Omgeo CTM FIX Interface specific field. This field is used to denote the SecurityTypeGroup (Asset Class).

Type: String

Used in messages: Omgeo

128.2.2127 OmgeoSettlementViewIndicator

Omgeo CTM specific field. Indicates whether an Allocation Report represents a Settlement view or describes a status change.

Type: Boolean

Used in messages: Omgeo

128.2.2128 OmgeoSettlInstProcNarrative

This field would hold the entire SSI provided by Investment Manager or Executing Broker if 9048 or 7512=MANI

Type: String

Used in messages: Omgeo

128.2.2129 OmgeoSettlInstrSourceIndicator

Omgeo CTM specific field. Indicates the source of settlement instructions. If not present, settlement instructions will not be enriched and manual settlement instructions included in the message will not be processed.

Type: String

Used in messages: Omgeo

128.2.2130 OmgeoSettlTransCondIndicator

Omgeo CTM specific field. Indicates the bargain conditions for the trade.

Type: String

Used in messages: Omgeo

128.2.2131 OmgeoShowHiddenFieldsIndicator

Omgeo CTM specific field. An indicator for hiding data from the counter party.

Type: Boolean

Used in messages: Omgeo

128.2.2132 OmgeoSWIFTBuyerSeller

Type: String

Used in messages: Omgeo

128.2.2133 OmgeoSWIFTDifferenceFlag

Type: String

Used in messages: Omgeo

128.2.2134 OmgeoSWIFTDifferences

Type: String

Used in messages: Omgeo

128.2.2135 OmgeoSwiftFieldName

Type: String

Used in messages: Omgeo

128.2.2136 OmgeoSwiftNewValue

Type: String

Used in messages: Omgeo

128.2.2137 OmgeoSwiftOldValue

Type: String

Used in messages: Omgeo

128.2.2138 OmgeoSwiftTagQualifier

Type: String

Used in messages: Omgeo

128.2.2139 OmgeoTDBusinessExceptionCode

Omgeo CTM specific field. A reason code for TradeDetail business exceptions.

Type: char

Used in messages: Omgeo

128.2.2140 OmgeoTDCancelText

Omgeo CTM FIX interface specific field. This would have any Cancel Reason Text at the Confirmation level.

Type: String

Used in messages: Omgeo

128.2.2141 OmgeoTDErrorSeverity

Severity of the Asynchronous Error for the Broker's Confirmation trade. Valid values are: INFO, WARN and FATL.

Type: String

Used in messages: Omgeo

128.2.2142 OmgeoTDErrorStatus

Status of Asynchronous Error for the Broker's Confirmation trade. Valid values are: OPEN (Open) and CLSD (Closed).

Type: String

Used in messages: Omgeo

128.2.2143 OmgeoTDExecutingBrokerValue

Executing Broker's value of the Confirmation level L2 Matching field.

Type: String

Used in messages: Omgeo

128.2.2144 OmgeoTDFieldLevelL2MatchRule

Investment Manager set matching rule of the Allocation/Confirmation level L2 Matching field.

Type: String

Used in messages: Omgeo

128.2.2145 OmgeoTDFieldLevelMatchRule

Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule for an Allocation/Confirmation trade.

Type: String

Used in messages: Omgeo

128.2.2146 OmgeoTDFieldLevelMatchStatus

Match status of the Confirmation level L2 Matching field.

Type: String

Used in messages: Omgeo

128.2.2147 OmgeoTDFieldMatchRuleDescription

Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule description for an Allocation/Confirmation trade.

Type: String

Used in messages: Omgeo

128.2.2148 OmgeoTDFieldName

Omgeo CTM FIX Interface specific field. Denotes L1/L2 Field Name for an Allocation/Confirmation trade.

Type: String

Used in messages: Omgeo

128.2.2149 OmgeoTDHighestErrorSeverity

Omgeo CTM specific field. The highest Error Severity code within the Trade detail.

Type: char

Used in messages: Omgeo

128.2.2150 OmgeoTDInstructingPartyValue

Investment Manager's value of the Allocation level L2 matching field.

Type: String

Used in messages: Omgeo

128.2.2151 OmgeoTDISITCRejectReasonCode

ISITC Reject Reason Code while rejecting a Confirm trade.

Type: String

Used in messages: Omgeo

128.2.2152 OmgeoTDL2FieldName

Omgeo CTM specific field. Name of L2 Field.

Type: String

Used in messages: Omgeo

128.2.2153 OmgeoTDL2SameValue

Omgeo CTM specific field. Indicates if the value of the OmgeoTDL2FieldName supplied by the Broker is the same as the value supplied by the Investment Manager.

Type: String

Used in messages: Omgeo

128.2.2154 OmgeoTDMatchStatus

Match Status of the Confirmation/Allocation trade.

Type: String

Used in messages: Omgeo

128.2.2155 OmgeoTDMessageFieldType

Omgeo CTM FIX Interface specific field. Denotes the Field Type – i.e. L1 (Pairing) or L2 (Matching) for a Allocation/Confirmation trade.

Type: String

Used in messages: Omgeo

128.2.2156 OmgeoTDRejectDateTime

DateTime at which the Confirmation trade is rejected.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2157 OmgeoTDRejectText

Omgeo CTM FIX interface specific field. This would have any Reject Reason Text at the Confirmation level.

Type: String

Used in messages: Omgeo

128.2.2158 OmgeoTDSAFECUST

Omgeo CTM specific field. Indicates the SWIFT BIC of a global custodian bank, where the security will be safekept.

Type: String

Used in messages: Omgeo

128.2.2159 OmgeoTDSAFEICSD

Omgeo CTM specific field. Indicates the SWIFT BIC of an international central securities depository, where the security will be safekept.

Type: String

Used in messages: Omgeo

128.2.2160 OmgeoTDSAFENCSD

Omgeo CTM specific field. Indicates the SWIFT BIC of the national central security depository, where the security will be safekept.

Type: String

Used in messages: Omgeo

128.2.2161 OmgeoTDSAFESHHE

Omgeo CTM specific field. Text that indicates that the shares to be safekept will be held elsewhere.

Type: String

Used in messages: Omgeo

128.2.2162 OmgeoTDVersionOfTradeComponent

Indicates the version number of a Confirm Trade.

Type: int

Used in messages: Omgeo

128.2.2163 OmgeoTDWorkflowModifier

Omgeo specific field which would define the Workflow Modifier of the Allocation/Confirmation trade as determined by CTM.

Type: String

Used in messages: Omgeo

128.2.2164 OmgeoTDWorkflowType

Omgeo specific Allocation/Confirmation level field which would define the Workflow Type of that Allocation/Confirmation as been determined by CTM.

Type: String

Used in messages: Omgeo

128.2.2165 OmgeoThirdPartyCreatedAt

Type: String

Used in messages: Omgeo

128.2.2166 OmgeoThirdPartyDetail

This composite is present only if notifications are sent from a third party. This composite consists of ThirdPartyDetailStatus, ThirdPartyDetailStatusTime, ThirdPartySummaryStatus, ThirdPartyHighestErrorSeverity, ThirdPartyError, and ThirdPartySourceSettingAgentFromMessage

Type: component

Used in messages: Omgeo

128.2.2167 OmgeoThirdPartyDetailStatus

Part of the ThirdPartyDetailStatus composite, this field indicates the status values when TPNotificationType is THRD.

Type: String

Used in messages: Omgeo

128.2.2168 OmgeoThirdPartyDetailStatusTime

Part of the ThirdPartyDetailStatus composite, this field contains the most recent date and time change for ThirdPartyDetailStatus.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2169 OmgeoThirdPartyError

This composite contains errors generated during the third party eligibility and third party validation process. It consists of ErrorId, ErrorSeverity, and ErrorText.

Type: component

Used in messages: Omgeo

128.2.2170 OmgeoThirdPartyName

The actual name of the organization

Type: String

Used in messages: Omgeo

128.2.2171 OmgeoThirdPartyRole

Type of third party being identified

Type: String

Used in messages: Omgeo

128.2.2172 OmgeoThirdPartyStatus

The status of communication with the third party

Type: String

Used in messages: Omgeo

128.2.2173 OmgeoThirdPartyStatusTime

The time the third party status was assigned to the allocation by Central Trade Manager (CTM)

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2174 OmgeoThirdPartySummaryStatus

Part of the ThirdPartyDetail composite, this field contains a roll up status of all underlying notifications generated when a third party detail is released for notification. This field is absent if the investment manager is not subscribed to Omgeo CTM Third Party Notification – MAGR.

Type: String

Used in messages: Omgeo

128.2.2175 OmgeoThirdPartyType

This field identifies the type of format used to identify the party

Type: String

Used in messages: Omgeo

128.2.2176 OmgeoThirdPartyValue

Identity of the party specified as a character string

Type: String

Used in messages: Omgeo

128.2.2177 OmgeoTimeZoneIndicator

Omgeo defined Timezone Indicator.

Type: String

Used in messages: Omgeo

128.2.2178 OmgeoTLAccruedInterestAmount

Used to specify the interest accrued for the entire trade. Values of amount are limited to 16 decimal places. The precision is determined by the corresponding currency type.

Type: Amt

Used in messages: Omgeo

128.2.2179 OmgeoTLAccruedInterestCurrency

The currency associated with the total accrued interest amount. This field determines precision of the corresponding amount field.

Type: Currency

Used in messages: Omgeo

128.2.2180 OmgeoTLBusinessExceptionCode

Omgeo CTM specific field. A reason code for business exceptions.

Type: char

Used in messages: Omgeo

128.2.2181 OmgeoTLErrorSeverity

Severity of the Asynchronous Error for the Broker's Block trade. Valid values are: INFO, WARN and FATL.

Type: String

Used in messages: Omgeo

128.2.2182 OmgeoTLErrorStatus

Status of Asynchronous Error for the Broker's Block. Valid values are: OPEN (Open) and CLSD (Closed).

Type: String

Used in messages: Omgeo

128.2.2183 OmgeoTLExecutingBrokerValue

Match status of the Block level L2 matching field.

Type: String

Used in messages: Omgeo

128.2.2184 OmgeoTLExpected

Omgeo specific field which would indicate that whether CTM FIX clients would like to send a Block trade or would want CTM to construct the Block (pseudo-block) trade for them.

Type: Boolean

Used in messages: Omgeo

128.2.2185 OmgeoTLFieldLevelL2MatchRule

Investment Manager set matching rule of the Block level L2 matching field.

Type: String

Used in messages: Omgeo

128.2.2186 OmgeoTLFieldLevelMatchRule

Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule for a Block trade.

Type: String

Used in messages: Omgeo

128.2.2187 OmgeoTLFieldLevelMatchStatus

Match status of the Block level L2 matching field.

Type: String

Used in messages: Omgeo

128.2.2188 OmgeoTLFieldMatchRuleDescription

Omgeo CTM FIX Interface specific field. Denotes field level Pairing/Matching rule description for a Block trade.

Type: String

Used in messages: Omgeo

128.2.2189 OmgeoTLFieldName

Omgeo CTM FIX Interface specific field. Denotes L1/L2 Field Name for a Block trade.

Type: String

Used in messages: Omgeo

128.2.2190 OmgeoTLHighestErrorSeverity

Omgeo CTM specific field. Indicates the severity of an error against the trade level (i.e., the block).

Type: char

Used in messages: Omgeo

128.2.2191 OmgeoTLInstructingPartyValue

Investment Manager's value of the Block level L2 Matching field.

Type: String

Used in messages: Omgeo

128.2.2192 OmgeoTLISITCRejectReasonCode

ISITC Reject Reason Code while rejecting a Block trade.

Type: String

Used in messages: Omgeo

128.2.2193 OmgeoTLL2FieldName

Omgeo CTM specific field. Name of L2 Field.

Type: String

Used in messages: Omgeo

128.2.2194 OmgeoTLL2SameValue

Omgeo CTM specific field. Indicates if the value of the OmgeoTLL2FieldName supplied by the Broker is the same as the value supplied by the Investment Manager.

Type: String

Used in messages: Omgeo

128.2.2195 OmgeoTLMatchStatus

Omgeo CTM specific field. Indicates the match status at the trade level.

Type: String

Used in messages: Omgeo

128.2.2196 OmgeoTLMessageFieldType

Omgeo CTM FIX Interface specific field. Denotes the Field Type – i.e. L1 (Pairing) or L2 (Matching) for a Block trade.

Type: String

Used in messages: Omgeo

128.2.2197 OmgeoTLRejectDateTime

DateTime at which the Block trade is rejected.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2198 OmgeoTLRejectText

Omgeo CTM FIX interface specific field. This would have any Reject Reason Text at the Block level.

Type: String

Used in messages: Omgeo

128.2.2199 OmgeoTLVersionOfTradeComponent

Indicates the version number of a Block trade.

Type: int

Used in messages: Omgeo

128.2.2200 OmgeoTLWorkflowModifier

Omgeo specific field which would define the Workflow Modifier of the Block trade as been determined by CTM.

Type: String

Used in messages: Omgeo

128.2.2201 OmgeoTLWorkflowType

Omgeo specific Block level field which would define the Workflow Type of the Block trade as been determined by CTM.

Type: String

Used in messages: Omgeo

128.2.2202 OmgeoTotSettlInstructionNum

This corresponds to the Total Number of Settlement Instructions for a specific Omnibus Allocation. This field corresponds to the SWIFT TOSE code.

Type: int

Used in messages: Omgeo

128.2.2203 OmgeoTPAssignedID

The identifier assigned to the allocation by the third party upon receipt

Type: String

Used in messages: Omgeo

128.2.2204 OmgeoTPAssignedTime

Date and time when the Omgeo Third Party generated the message.

Type: UTCTimestamp

Used in messages: Omgeo

128.2.2205 OmgeoTPHighestErrorSeverity

Part of the ThirdPartyDetail composite, this field contains the highest error severity of ThirdPartyErrors.

Type: char

Used in messages: Omgeo

128.2.2206 OmgeoTPMessageDelivery

This composite contains information about the third party DeliveryChannel, MessageFormat,and HeaderFooterFormat.

Type: component

Used in messages: Omgeo

128.2.2207 OmgeoTPNErrorID

A unique identifier for each error

on a given trade component.

Type: String

Used in messages: Omgeo

128.2.2208 OmgeoTPNErrorSeverity

This field represents the significance of the synchronous and asynchronous errors.

Type: char

Used in messages: Omgeo

128.2.2209 OmgeoTPNErrorText

This field describes the error code.

Type: String

Used in messages: Omgeo

128.2.2210 OmgeoTPNotificationType

If ThirdPartyData composite is

created for CDS, this field contains

DEPO; if created for third party, it

contains THRD.

Type: String

Used in messages: Omgeo

128.2.2211 OmgeoTPReason

A free form text field for communication of additional information from the third party to Central Trade Manager (CTM)

Type: String

Used in messages: Omgeo

128.2.2212 OmgeoTPSourceSettlingAgentFrmMsg

Part of the ThirdPartyDetailStatus

composite, this field tells third party notification whether to send a notification to the IP3, Custodian or Sub-Agent listed on the message and how to handle Settling Agt and Settling Agt BIC fields on the UI.

Type: String

Used in messages: Omgeo

128.2.2213 OmgeoTradeAgreementMethod

Omgeo CTM FIX Interface specific field. Used to denote the Trade agreement method. Possible values: ELEC – electronic, VOIC – voice.

Type: String

Used in messages: Omgeo

128.2.2214 OmgeoTradeDetailTradeAmount

Omgeo CTM specific field. Indicates the trade (deal) amount for the trade detail (i.e., the account allocation).

Type: Amt

Used in messages: Omgeo

128.2.2215 OmgeoTradeLevelMasterReference

Omgeo CTM specific field. A unique identifier for the trade side that is supplied by the client.

Type: String

Used in messages: Omgeo

128.2.2216 OmgeoTradeSideHighestErrSeverity

Omgeo CTM specific field. Indicates the severity of an error against the trade side (i.e., the block and all of the associated account allocations).

Type: char

Used in messages: Omgeo

128.2.2217 OmgeoTradeSideID

Omgeo CTM specific field. A unique identifier for a trade side that is generated by CTM.

Type: String

Used in messages: Omgeo

128.2.2218 OmgeoTradeTimeQualifier

Omgeo defined TradeTime types.

Type: String

Used in messages: Omgeo

128.2.2219 OmgeoTradeToleranceMatchStatus

Omgeo CTM specific field. Indicates if the trade has matched agreed within the accepted Tolarence or has matched with exact value.

Type: String

Used in messages: Omgeo

128.2.2220 OmgeoTradeTransCondIndicator

Omgeo CTM specific field. Indicates the bargain conditions vfor the trade.

Type: String

Used in messages: Omgeo

128.2.2221 OmgeoTypeOfPriceIndicator

Omgeo CTM FIX Interface specific field. Used to denote the Price type. Possible values are: AVER – Average, EXEC – Execution.

Type: String

Used in messages: Omgeo

128.2.2222 Omnibus

Indicates whether the contra party is an omnibus name or not.

Type: Boolean

Used in messages: Millennium

128.2.2223 OmnibusAccount

Indicates the types of customer or account requesting the order. Values are

1 – For own account2 – For clearing member's house account3 – For the account of another member present

4 – For any other customer account

Type: String

Used in messages: CMEGroup

128.2.2224 OmnibusClearing

1 byte numeric designating the omnibus account against which the execution was done

Type: int

Used in messages: SIAC

128.2.2225 OMSVersion

Buy side vendor to provide the OMS software version that the trader is using to send in orders. For example: "EzeTraderConsole 4.7"

Type: String

Used in messages: LehmanBrothers

128.2.2226 OnAMOpenPercent

Percentage of total quantity to be sent on AM Open.

Type: float

Used in messages: UBS

128.2.2227 OneDayOnly

As per Spec

Type: String

Used in messages: Citigroup

128.2.2228 OnlineCloseTime

Type: UTCTimestamp

Used in messages: INTERTRADE

128.2.2229 OnlineStartTime

Type: UTCTimestamp

Used in messages: INTERTRADE

128.2.2230 OnPMOpenPercent

Percentage of total quantity to be sent on PM Open.

Type: float

Used in messages: UBS

128.2.2231 OpenAuctionRate

Open auction participation expressed as a percentage (0-100).

Type: Percentage

Used in messages: MerrillLynch

128.2.2232 OpenCloseFlag

char, valid product code

Type: char

Used in messages: Citigroup

128.2.2233 OpenFlag

Indicates if Trader at Market Maker is open for trading or closed. Only quotes of open Traders should be considered live.

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.2234 OpenInterest

Open Interest in terms of number of contracts for a derivative security (such as, option)

Type: Qty

Used in messages: CBOE

128.2.2235 OpenInterestQty

Quantity of the open interest in a given security.

Type: Qty

Used in messages: CMEGroup

128.2.2236 OperationTypeIndicator

Indicator specifying the nature of the operation generating the TCS declaration

Type: String

Used in messages: Euronext

128.2.2237 OppBroker

same as official tag 337 or 9100** ADDED TO FIX 4.2 AS TAG: 375 (ContraBroker) **

Type: char

Used in messages: CMEGroup

128.2.2238 OppHouse

Indicates the house of the contraBroker

Type: String

Used in messages: CMEGroup

128.2.2239 OpportunisticVol

.

Type: String

Used in messages: Citigroup

128.2.2240 OppSideMaxSize

This field specifies the largest size the d-Quote is willing to initiate a trade against with discretion. This size may be applied to an incoming order or to aggregate interest at a price point, as specified in later requirements. Must be Roundlot represented in shares.

Type: Qty

Used in messages: SIAC

128.2.2241 OppSideMinSize

This field specifies the smallest size the d-Quote is willing to initiate a trade against with discretion. This size may be applied to an incoming order or to aggregate interest at a price point, as specified in later requirements. Must be Roundlot represented in shares.

Type: Qty

Used in messages: SIAC

128.2.2242 OppSidePeg

Tag had previously been named XpressIndicator, datatype remains Char. 4th Qtr, 2011. Opposite Side Pegging. This indicator specifies whether the customer has specified Pegging functionality be applied to the Opposite Side PBBO for the d-Quote or s-Quote. Value = “Y” or “N”. Not Boolean so invalid value will be rejected by CCG/ME, not Fix Parser.

Tag 9561, PegInd, used for same side Pegging and ‘Y’ value mutually exclusive with ‘Y’ value for OppSidePeg.

Type: Boolean

Used in messages: SIAC

128.2.2243 OPRAClassCode

OPRA Class Code.

Data Tye: char

Type: char

Used in messages: SSITechnologies

128.2.2244 OPRAStrikeCode

Code used by OPRA (Options Price Reporting Authority) to identify series. Concatenation of option symbol, strike code.

Data Type: String[7]

Type: String

Used in messages: SSITechnologies

128.2.2245 OptionProductType

Describes the standard optoin type: 1 — Vanilla, 2 — Knock-In, 3 — Knock-Out, 4 — One Touch, 5 — No Touch, 6 — Double Knock-In, 7 — Double Knock-Out

Type: char

Used in messages: Bloomberg

128.2.2246 OptionSettlType

[4.2] To describe TW derivative (option/future) settlement or delivery type:

P = Physical

C = Cash

Type: char

Used in messages: Tradeweb

128.2.2247 OptionSponsorType

Indicates Option Sponsor Type

0 = Regular

1 = Societe Generale

Type: char

Used in messages: CMC

128.2.2248 OptionStrategy

1 — single leg, 2 — straddle, 3 — strangle, 4 — risk reversal, 5 — participating forward, 6 — diagonal spread, 7 — call

ut spread, 8 — calendar spread, 9 — two leg

Type: char

Used in messages: Bloomberg

128.2.2249 OptionStrategyType

Complex option strategy type definitions, i.e., Call Spread, Straddle, Strangle, etc.

Type: String

Used in messages: Harts

128.2.2250 OptionTradeType

TW Derivative Trade Type (Option/Future)

1 = Listed

2 = Flex

3 = Bilateral

Type: char

Used in messages: Tradeweb

128.2.2251 OptPxDenominator

Denominator used to get actual option price.

Type: int

Used in messages: SSITechnologies

128.2.2252 OrdActiveStatus

Allows the client to submit inactive orders and to inactivate/activate live orders.

Type: String

Used in messages: ICAP

128.2.2253 OrderAcceptedBy

Provides audit trail tracking who accepted the order

Type: String

Used in messages: ThomsonFinancial

128.2.2254 OrderAcceptedTime

Provides audit trail tracking the time the order was accepted

Type: UTCTimestamp

Used in messages: ThomsonFinancial

128.2.2255 OrderAttributeTypes

String datatype. Same as OrderAttributeType(2594) in the standard OrderAttributeGrp component but string datatype to support space delimited integer values defined by the standard field. OrderAttribute-Value(2595) implicitly assumed to be “Y”. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Types of order attribute.

Type: String

Used in messages: FIXProtocolLtd

128.2.2256 OrderBenchmarkPrice

Type: String

Used in messages: MerrillLynch

128.2.2257 OrderBookID

The identity of a market place partition.String

Type: String

Used in messages: OMGroup

128.2.2258 OrderCapacity

Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field

Designates the capacity of the firm placing the order.

Valid values:

A = Agency

G = Proprietary

I = Individual

P = Principal (Note for CMS purposes, Principal includes Proprietary)

R = Riskless Principal

W = Agent for Other Member

(as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions field)

(see Volume 1: “Glossary” for value definitions)

Type: char

Used in messages: CBOE

128.2.2259 OrderCapacity2

NYSE – Additional value representing Account Type. Account Type Q indicates a trade to cover an error transaction. Format = char. Valid Value = Q

Type: char

Used in messages: SIAC

128.2.2260 OrderChangeSourceID

Order change source ID

Type: String

Used in messages: ThomsonFinancial

128.2.2261 OrderContainerID

Field to tie version of orders at various desks together.

Type: String

Used in messages: RaptorTradingSystems

128.2.2262 OrderCreateTime

UTC timestamp when the order was created.

Type: UTCTimestamp

Used in messages: Tradeweb

128.2.2263 OrderDate1

Indicate the order placing date in local time (YYYYMMDD)

Type: UTCDateOnly

Used in messages: KoreaStockExchange

128.2.2264 OrderDate2

Date when the Order was created.

Type: UTCDateOnly

Used in messages: MiddleWareIdioms

128.2.2265 OrderedQuantityLeg2

Ordered quantity for leg 2 of a 2-legged strategy.

Type: Qty

Used in messages: BarclaysCapital

128.2.2266 OrderEnteredBy

Provides audit trail tracking who entered the order

Type: String

Used in messages: ThomsonFinancial

128.2.2267 OrderEnteredTime

Provides audit trail tracking the time the order was entered

Type: UTCTimestamp

Used in messages: ThomsonFinancial

128.2.2268 OrderExpositionEndTime

The end time for an order exposition

Type: UTCTimestamp

Used in messages: CMC

128.2.2269 OrderHandlingInstSourceClone

Clone of FIX.4.4 tag 1032(OrderHandlingInstSource) for use by firms / vendors who are unable to use the official tag.

Type: int

Used in messages: LavaTrading

128.2.2270 OrderId

Contains the GL SLE ID of the order.

Type: String

Used in messages: GLTrade

128.2.2271 OrderIDNext

ID od next order

Type: String

Used in messages: Euronext

128.2.2272 OrderIDPrev

ID of previous order

Type: String

Used in messages: Euronext

128.2.2273 OrderIDSell

OrderID of the Sell Side of a Cross.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.2274 OrderLegNum

When reporting fill, references the leg number in the order.

Type: int

Used in messages: CMEGroup

128.2.2275 OrderLinkID

Citi-FX. Permits order originators to tie together groups of trades in which trades resulting from orders are associated for a specific purpose.

Type: String

Used in messages: Unknown

128.2.2276 OrderMaxValue

Maximum order valuePrice

Type: Price

Used in messages: OMGroup

128.2.2277 OrderMinValue

Minimum order valuePrice

Type: Price

Used in messages: OMGroup

128.2.2278 OrderNote

This field is used to hold a list-level note on a list message.

Type: String

Used in messages: MarketAxess

128.2.2279 OrderOptions

Options for spread generated orders (MultipleValueString).

Type: MultipleStringValue

Used in messages: CarlinFinancialGroup

128.2.2280 OrderOrigin1

Indicates the origina of the order. Possible values. 1 – Firm Order 2 – BARS Order 3 – Specialist Quote 4 – Market Maker Quote 5 – Away Market Inbound 6 – Away Market Outbound

Type: char

Used in messages: Millennium

128.2.2281 OrderOrigin2

For submission of order originator (String)to specify Exchange:Firm Acronym. Of the form [Exchange:]Acronym

If [Exchange:] is omitted, the Target Exchange is assumed. E.g. CBOE:ABC and ABC are equivalent for firm Acronym ABC at Exchange CBOE for orders sent to Exchange CBOE.

Type: String

Used in messages: CBOE

128.2.2282 OrderPrice

Customer price per share of Original Order.

Type: char

Used in messages: AutomatedSecurityClearanceLtd

128.2.2283 OrderQty

A notional dealt amount for an Outright (single legged), or the near dealt amount of a Swap.

Type: Qty

Used in messages: VelocitySystemsInternational

128.2.2284 OrderQty2

Applicable when subscribing for Swap prices. Represents the far dealt amount of the Swap.

Type: Qty

Used in messages: VelocitySystemsInternational

128.2.2285 OrderRatio

Decimal value

Type: float

Used in messages: BearStearns

128.2.2286 OrderRefDate

NYSE – Front End Systemic Capture (FESC) Field: This is a required field when submitting a report drop copy.

Specifies the date the order was entered into an Exchange system.

Type: UTCDateOnly

Used in messages: SIAC

128.2.2287 OrderRejectReasonTxt

Textual description of the reason and order was rejected.

Type: String

Used in messages: CBOE

128.2.2288 OrderReqType

Type of the Order Request.

Data Type: Char

Valid Values:

0 = Modify Orders

1 = Cancel Orders

Type: char

Used in messages: SSITechnologies

128.2.2289 OrderRestrictions

Custom field for FIX 4.2 users that want to adopt the FIX 4.3 field.

Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.

Valid values:

1 = Program Trade

2 = Index Arbitrage

3 = Non-Index Arbitrage

4 = Competing Market Maker

5 = Acting as Market Maker or Specialist in the security

6 = Acting as Market Maker or Specialist in the underlying security of a derivative security

7 = Foreign Entity (of foreign governmnet or regulatory jurisdiction)

8 = External Market Participant

9 = External Inter-connected Market Linkage

A = Riskless Arbitrage

Type: MultipleStringValue

Used in messages: CBOE

128.2.2290 OrderRoutingMethod

Indicates the means through which a customer routes orders to broker

1: Sale Office Terminal, 2: Wire Communication, 3: Wireless Communication, 4: HTS, 5: Others

Type: char

Used in messages: KoreaStockExchange

128.2.2291 OrderSequence

Counter of order changes

Type: int

Used in messages: Novita

128.2.2292 OrderSize

Dollar neutral order size (Price).

Type: Price

Used in messages: CarlinFinancialGroup

128.2.2293 OrderSource

0 – broker on behalf of a client

1 – broker trading on behalf of themself or a firm

2 – any trade by a foreign party

3 – large institutional investor

4 – securities issuer

5 – exchange control

6 – insider of a security

Type: char

Used in messages: Computershare

128.2.2294 OrderStartTime

Type: UTCTimestamp

Used in messages: INTERTRADE

128.2.2295 OrderTANumber

The TA number of the order assigned by SDOT

Type: String

Used in messages: SIAC

128.2.2296 OrderTime

6-byte timestamp in HHMMSS format denoting the time the order arrived in the system

Type: UTCTimeOnly

Used in messages: SIAC

128.2.2297 OrderTTL

Data type: int.

Number of milliseconds within which exchange can try to execute order again, if it failed on previous attempt.

Type: int

Used in messages: DeutscheBank

128.2.2298 OrdFillType

Used to further describe OrdType. Values: 0 – Partial Fill, 1 – Immediate of Cancel

Type: char

Used in messages: Nasdaq

128.2.2299 OrdStatReq

FCS Admin Request – Line 2, Field 1 Valid Values: 1 = Report Status 2 = Confirm Order Received 3 = Confirm Out 4 = B (Buy) 5 = BM (Buy Minus) 6 = S (Sell) 7 = SPL (Sell Plus) 8 = SS (Sell Short) 9 = SE (Sell Short exempt from rules) Contains Admin message type (i.e. Report Status) and must include the original order instruction. This field contains multiple values separated by a comma. FIX.4.1 Format: Char FIX.4.2 Format: String

Type: MultipleStringValue

Used in messages: SIAC

128.2.2300 OrdStatus

1 = Accept

2 = Reject

3 = Expire

4 = Cancel

6 = Counter

9 = Pass

Type: char

Used in messages: LehmanBrothers

128.2.2301 OrdStatusReqID

Data type: String. For FIX 4.3.

Can be used to uniquely identify a specific Order Status Request message.

Type: String

Used in messages: DeutscheBank

128.2.2302 OrdStatusReqType

Discriminates between a standard Order Status Request (=0), and a non-standard Trade History query (=1)

Type: Boolean

Used in messages: OMGroup

128.2.2303 OrdStatusRequestType

Defines the search criteria. Values: 0 – ClOrdID, 1 – By Symbol and Side, 2 – By Symbol, 3 – All.

Type: char

Used in messages: Nasdaq

128.2.2304 OrdSubStatus

Substatus of an order

Type: String

Used in messages: GLTrade

128.2.2305 OrdTypeExt

Order type with added values. Format=char. Valid values:

1=Market;

2=Limit;

3=Stop;

4=Stop Limit;

J=Market If Touched (MIT);

K=Market with Leftover as Limit;

Q=Market at Any Price with Leftover as Limit;

R=Interbank;

S=Market Limit If Touched (MIT);

T=Committed Principal Order.

Type: char

Used in messages: GATETecnologieInformatiche

128.2.2306 OrgTrdMatchID

Original unique identifier assigned to a trade by the matching system.

Type: String

Used in messages: ICAP

128.2.2307 OrigBCastSeqNo

Exists for a Cancel (5637=1) or Corrected (5637=2) trade report.

This field contains the BCastSeqNo (tag 6103) of the trade that is being cancelled or corrected.

DataType=SeqNum

Type: SeqNum

Used in messages: MarketAxess

128.2.2308 OrigBidPx1

The current price of the Bid side of the Quote

Type: Price

Used in messages: SSITechnologies

128.2.2309 OrigBidPx2

The current price of the Bid side of the Quote

Type: Price

Used in messages: SSITechnologies

128.2.2310 OrigBidSize

The original buy side quantity of the quote as known to a Firm when sending a modification request.

Type: Qty

Used in messages: Nasdaq

128.2.2311 OrigClientID

Original Client ID of the order before amendment of Client ID

Type: String

Used in messages: GLTrade

128.2.2312 OrigCompID

on drop copies OrigCompID will be the TargetCompID of the original exec report (TargetCompID will be the receiver of the drop copy)

Type: String

Used in messages: BATSTrading

128.2.2313 OriginalContractSize

TBD.

Type: Qty

Used in messages: CMEGroup

128.2.2314 OriginalDestination

To specify the original destination of a Drop copy message. Can be a platform, exchange or anything – Mutually agreed upon.

Type: String

Used in messages: Bloomberg

128.2.2315 OriginalEmailThreadID

Original Email Thread ID to which this e-mail message is in reply

Type: String

Used in messages: CBOE

128.2.2316 OriginalOrderTime

Specified in DK Trade if reason is Stale Execution

Type: UTCTimestamp

Used in messages: CapitalMarketsConsulting

128.2.2317 OriginalSize

Current Order/Quote Size.

Data Tye: int

Type: int

Used in messages: SSITechnologies

128.2.2318 OriginalSource

The field indicates the trade source

Type: String

Used in messages: DeutscheBank

128.2.2319 OriginatorAcc

Indicates the member's own account to the end-client.

Type: String

Used in messages: GLTrade

128.2.2320 OriginatorAccFinal

Indicates the account of the person who initiates the order.

Type: String

Used in messages: GLTrade

128.2.2321 OriginatorType

Defines the type of order sender, i.e., Customer, Firm, Market Maker, etc.

Type: String

Used in messages: Harts

128.2.2322 OrigInfoMarket

Origin of market information indicator

Type: String

Used in messages: Euronext

128.2.2323 OrigIssueAmt

Face value of the original issuance of a bond. DataType: Amt

Type: Amt

Used in messages: MarketAxess

128.2.2324 OrigLeavesQty

The original quantity of the order as known to the user when sending a modification request.

Type: Qty

Used in messages: Nasdaq

128.2.2325 OrigOfferPx

The current price of the Offer side of the Quote

Type: Price

Used in messages: SSITechnologies

128.2.2326 OrigOfferSize

The original price of the order as known to the firm when sending a modification request.

Type: Qty

Used in messages: Nasdaq

128.2.2327 OrigOrderDate

Date the Original Order was accepted by ECN.

Type: UTCDateOnly

Used in messages: AutomatedSecurityClearanceLtd

128.2.2328 OrigOrderID1

OrderID of the previous order (NOT the initial order of the day) as assigned by the market. Format=String.

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2329 OrigOrderID2

Indicates the original order identification

Type: String

Used in messages: Euronext

128.2.2330 OrigOrderUser

Indicate if the order has been entered by a market maker or not

Type: Boolean

Used in messages: Euronext

128.2.2331 OrigOrdQty

The original quantity of an order

Type: Qty

Used in messages: CMC

128.2.2332 OrigOwnerID

Used to indicate the ID of the original owner.

Data Type: String

Type: String

Used in messages: SSITechnologies

128.2.2333 OrigPrice

The original price of the order as known to the firm when sending a modification request.

Type: Price

Used in messages: Nasdaq

128.2.2334 OrigQuoteID

QuoteID of the current quote.

Data Type: long

Type: int

Used in messages: SSITechnologies

128.2.2335 OrigSubID

on drop copies OrigSubID will be the TargetSubID of the original exec report (TargetSubID will be the receiver of the drop copy)

Type: String

Used in messages: BATSTrading

128.2.2336 OrigTime

Indicates the time of the transaction as indicated by the Originating system.

Type: UTCTimestamp

Used in messages: SIAC

128.2.2337 OrigTrdMatchID

Trade id of the original trade. This is indicated when either a trade reversal or a nostro correction is transacted.

Type: String

Used in messages: SWXSwissExchange

128.2.2338 OTCBBFlag

Indicates whether a Quote in the EQS is from the OTCBB N=Not from the OTCBB Y=From the OTCBB

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.2339 OTCInd

OTC (Off Exchange order) indicator. Used to set GL Class Order.

Valid values: 0=On Exchange Order; 1= Off Exchange Order; 2=OTC Initial Trade Notification.

Type: char

Used in messages: GLTrade

128.2.2340 OTCSession

Indicates the period where the block can be traded.Valid values: 1=No; 1=Trading Hours; 2=After Hours; 3= Trading and After Hours.

Type: char

Used in messages: GLTrade

128.2.2341 OTFQty

Specifies the On The Follow quantity for managed orders.

Type: Qty

Used in messages: ICAP

128.2.2342 OtherLegLastPx

For Basis and Against Actual trades only. Underlying cash leg price

Type: Price

Used in messages: NYSEEuronext

128.2.2343 OtherLegReferenceNo

For basis trades only. Free text field that provides a identifying reference for the cash leg

Type: String

Used in messages: NYSEEuronext

128.2.2344 OtherLegSecurityID

The AMR for the other component leg of an Asset Allocation or a Prof Trade / or / ISIN code for the underlying cash leg that is part of a Basis or Against Actuals trade

Type: String

Used in messages: NYSEEuronext

128.2.2345 OtherLegSecurityIDSource

Defines the value in OtherLegSecurityID (602)

Type: String

Used in messages: NYSEEuronext

128.2.2346 OtherParty

ITM of the trader for the matching half trade submitted separately

Type: String

Used in messages: NYSEEuronext

128.2.2347 OutstandingQty

out standing quantity in partial unwind or assignments

Type: Qty

Used in messages: LehmanBrothers

128.2.2348 OverallVolumeLimit

Volume restriction on entire order.

Type: int

Used in messages: LehmanBrothers

128.2.2349 OverrideDelay

If TRUE (Y), the trade report will be published immediately, if FALSE (N), the system evaluates if the trade should be delayed

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.2350 OverrideFlag

Valid values:Y = Override N = No override

Type: Boolean

Used in messages: Nasdaq

128.2.2351 OverrideValidation

As per Spec

Type: String

Used in messages: Citigroup

128.2.2352 OverridPrice

Overriding price

Type: Price

Used in messages: Euronext

128.2.2353 OwnerID

User ID of the owner.

Data Type: String[40]

Type: String

Used in messages: SSITechnologies

128.2.2354 Ownership

Specifies the owner of the work up private phase

Type: String

Used in messages: ICAP

128.2.2355 OwnerTraderID1

Identifies the owner of the Order/Quote. Used when sending duplicate confirmations for execution, cancellation and expiry.

Type: String

Used in messages: SSITechnologies

128.2.2356 OwnerTraderID2

Used to indicate the owner of the business object

Type: String

Used in messages: SSITechnologies

128.2.2357 PackageID

Trade Package Identifier

Type: String

Used in messages: NYSEEuronext

128.2.2358 Pair1

Type: String

Used in messages: MerrillLynch

128.2.2359 Pair2

Type: String

Used in messages: MerrillLynch

128.2.2360 pair3

Type: String

Used in messages: MerrillLynch

128.2.2361 Pair4

Type: String

Used in messages: MerrillLynch

128.2.2362 Pair5

Type: String

Used in messages: MerrillLynch

128.2.2363 PairExecutionMethod

Type: String

Used in messages: MerrillLynch

128.2.2364 PairFormulaOffset

Type: String

Used in messages: MerrillLynch

128.2.2365 PairsID

Type: String

Used in messages: Citigroup

128.2.2366 PairsRebalanceThreshold

Type: String

Used in messages: MerrillLynch

128.2.2367 PairsSuspendStatus

Type: String

Used in messages: MerrillLynch

128.2.2368 ParamType

Parameter identifier/description.

Type: String

Used in messages: Millennium

128.2.2369 ParamValue

The value of the parameter.

Type: String

Used in messages: Millennium

128.2.2370 ParentFirm

Valid NYSE Member Firm Mnemonic. Must be present on all NYSE BBSS CAP orders. 1 to 4 alpha characters.

Format = string.

Type: String

Used in messages: SIAC

128.2.2371 ParentFirmOrdId

Tag 9451 = Parent Order ID required for NYSE BBSS entered CAP orders. 1 to 4 alpha characters Branch Code, followed by a space followed by 1 to 5 characters numeric Branch Sequence followed

by a slash character (“/”) followed by the CMS Session date.

Format = string

Type: String

Used in messages: SIAC

128.2.2372 ParentID

Contains the OrderID of the parent order for a child order.

Type: String

Used in messages: GLTrade

128.2.2373 ParentOrdXRefId

Represents the Member Firm of the Parent Order plus the Parent Order Id currently sent to FESC. Required on all CAP Orders. Value must be a valid NYSE Member Firm Mnemonic Identifier followed by one space, followed by the Parent Order Id that is currently sent to FESC. Value = 4 character alpha for Member Firm of the Parent Order, one space, up to 22 characters using ASCII character set from Octal 40 (Hex 20) to Octal 176 (Hex 7E) for the Parent Order Id. Format = string.

Type: String

Used in messages: SIAC

128.2.2374 PariLegCoefficient

Type: String

Used in messages: MerrillLynch

128.2.2375 ParSpread

MarketAxess estimated par spread for the traded security. Datatype=float

Type: float

Used in messages: MarketAxess

128.2.2376 ParticipantRoleIndicator

Indication of the participant's role in the context of a confirmation.

Valid values:

0 = Buyer

1 = SettlementAgentBuyersSide

2 = GCMBuyersSide

6 = GCMSellersSide

7 = SettlementAgentSellersSide

8 = Seller

Type: char

Used in messages: SWXSwissExchange

128.2.2377 ParticipationRate1

When TargetStrategy is TVOL (5900=2), this parameter represents the target participation rate. For other values, this parameter represents a volume limit.

Valid values: a percentage (0 – 100).

Type: Percentage

Used in messages: BankOfAmerica

128.2.2378 ParticipationRate2

Offside participation %

Values

Blank or 0.01 to 1.0

Type: Percentage

Used in messages: ICAP

128.2.2379 ParticipationRate3

Participation Rate 1

Type: String

Used in messages: RBC

128.2.2380 ParticipationRate4

Participation Rate 2

Type: String

Used in messages: RBC

128.2.2381 ParticipationRate5

Participation Rate 3

Type: String

Used in messages: RBC

128.2.2382 ParticipationRate6

Participation Rate 4

Type: String

Used in messages: RBC

128.2.2383 ParticipationRate7

Participation Rate 5

Type: String

Used in messages: RBC

128.2.2384 ParticipationRate8

Participation Rate 6

Type: String

Used in messages: RBC

128.2.2385 ParticipationRate9

Type: float

Used in messages: LehmanBrothers

128.2.2386 ParticipationRateOffSideAnchor

Reference price.

Values

Blank

1 – open

2 – prev close

3 – arrival

4 – other

Type: char

Used in messages: ICAP

128.2.2387 PartitionID

Identifier for a system partition that processes requests for a subset of all tradable entities.

Type: String

Used in messages: DeutscheBorse

128.2.2388 PartitionStatus

Status of system partition identified by PartitionID (5948)

Type: String

Used in messages: DeutscheBorse

128.2.2389 PartNum

Part number of the entry in QuoteRequest for list trading.

Type: String

Used in messages: Tradeweb

128.2.2390 PartyRole1

100 – Contra Account (Clearing)

101 – Owner

102 – Contra Owner

Type: String

Used in messages: ICAP

128.2.2391 PartyRole2

= 101 – Owner

Identifies the actual investor/owner of the order

= 102 = Contra Owner

Identifies the target owner in the order transfer request message

Type: String

Used in messages: ICAP

128.2.2392 PartyRoleClearingFirm

Clearing firm of executed order. (Exists in FIX 4.3 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.2393 PartyRoleClearingOrg

Clearing organization for executed order. (Exists in FIX 4.4 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.2394 PartyRoleExecutingTrader

Trader executing the order. (Exists in FIX 4.3 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.2395 ParValue

Type: char

Used in messages: Nasdaq

128.2.2396 PassiveQty

Type: Qty

Used in messages: MerrillLynch

128.2.2397 Password1

The password of a dealer or account.

Type: String

Used in messages: GLTrade

128.2.2398 Password2

Custom field for FIX4.2 users that want to adopt FIX4.3 field 554

Type: String

Used in messages: FutureDynamicsLtd

128.2.2399 Password3

Optionally used in Logon message.

Type: String

Used in messages: Tradeweb

128.2.2400 Password4

Password field used for secondary validation/security authorization.(TRIAD Financial Server)

Please contact John Douglas of Ease Technologies for information concerning this field.

Type: String

Used in messages: EaseTechnologiesInc

128.2.2401 PayPeriodMultiplier

period multiplier of payment dates

Type: int

Used in messages: LehmanBrothers

128.2.2402 PBRESP

The prime broker's advice status. Values: PENDGIVEUP, ACCEPT

Type: String

Used in messages: LehmanBrothers

128.2.2403 PBRKR

The prime broker's dealer acronym

Type: String

Used in messages: LehmanBrothers

128.2.2404 PBSVC

The prime broker service. Values: Give-UP, GTS

Type: String

Used in messages: LehmanBrothers

128.2.2405 PBTFut1

Reserved for future Banc of America Securities PBT usage.

Type: String

Used in messages: BankOfAmerica

128.2.2406 PBTFut2

Reserved for future Banc of America Securities PBT usage.

Type: String

Used in messages: BankOfAmerica

128.2.2407 PBTFut3

Reserved for future Banc of America Securities PBT usage.

Type: String

Used in messages: BankOfAmerica

128.2.2408 PBTFut4

Reserved for future Banc of America Securities PBT usage.

Type: String

Used in messages: BankOfAmerica

128.2.2409 PctOfVolume

Required/necessary to complement ExecInst tag 18 when set to enum=D, “percent of volume.”

Type: Percentage

Used in messages: PaineWebber

128.2.2410 PCXQuoteID

PCX generated ID for the Quote.

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.2411 PegDifference1

Allows a 4.0 session to send equivalent of a 4.2 tag: 211=Peg Difference

Type: float

Used in messages: FidelityCapitalMarkets

128.2.2412 PegDifference2

Price difference to NBBO (BID,MID,ASK) in 64th of a NBBO dependent (pegged) limit order

<p>

** ADDED TO FIX 4.1 AS TAG: 211 **

Type: float

Used in messages: Bloomberg

128.2.2413 PegDirection

Peg offset direction. Applying the pegging price if market moves into the applied direction:

1 – Up

2 – Down

3 – Either

Type: char

Used in messages: MerrillLynch

128.2.2414 PeggingTicker

The adjustment price to calculate the order price from the NBBO of a pegged order.

Type: Price

Used in messages: Sungard

128.2.2415 PegInd

This indicator specifies whether the customer has specified Pegging functionality for the e-Quote or d-Quote. Value = “Y”

Type: Boolean

Used in messages: SIAC

128.2.2416 PegMode

valid values: 1=Defensive, 2=Moderate, 3=Aggressive

Type: char

Used in messages: UBS

128.2.2417 PegSpreadPct

Percentage spread for pegging

Type: Percentage

Used in messages: FidelityCapitalMarkets

128.2.2418 PegTo

A = SHCOMP

B = SZCNST

C = CSI300

D = SME

E = CHINEXT

S = SMART

P = PORTFOLIO

Type: char

Used in messages: GuosenSecurities

128.2.2419 PendingAllocation

Indicates whether the entering trader is responsible to allocate the execution and report allocations to the exchange in order to complete the transaction.Valid Values : Y – YES, N- NO

Type: Boolean

Used in messages: Millennium

128.2.2420 PendingReason

Explanation for a pending ExecType (150) value (Pending New, Pending

Replace, Pending Cancel) being returned (String).

Type: String

Used in messages: DeutscheBorse

128.2.2421 PendingSettl

Boolean: Flags that the bond is pending factor reset.

Type: Boolean

Used in messages: Tradeweb

128.2.2422 PercentageVar

Percentage Variation

Type: Percentage

Used in messages: GLTrade

128.2.2423 PercentFromClosePriceCap

Type: float

Used in messages: Citigroup

128.2.2424 PercentFromLastPriceCap

Type: float

Used in messages: Citigroup

128.2.2425 PercentPriceOffsetFromIAPClose

Type: float

Used in messages: Citigroup

128.2.2426 PercentPriceOffsetFromIAPOpen

Type: float

Used in messages: Citigroup

128.2.2427 PercentVolumeOverrides

Text field. Allows entry of multiple % volume Targets.

Type: String

Used in messages: UBS

128.2.2428 PershingOrderReceiptTime

Time the order was received at Pershing.

Type: UTCTimestamp

Used in messages: Tradeweb

128.2.2429 PershingOrderReceiveFrom

The person or entity placing the order.

Type: String

Used in messages: Tradeweb

128.2.2430 PfdMktMkr

Prefered Market Maker with Through BRUT Order.

Type: String

Used in messages: AutomatedSecurityClearanceLtd

128.2.2431 PHLXRoutingInstruction

Allow passing through of routing instruction values for PHLX.

Type: Boolean

Used in messages: Sungard

128.2.2432 PhysicalTradingGrp

Trading group

Type: String

Used in messages: Euronext

128.2.2433 PiggybackFlag

Indicates if a security is qualified as 15c12-11 “Piggyback” exempt: Y=Yes; N=No

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.2434 PingAllECN

Ping All ECN before sending the order to NYSE/ADOT.

Type: Boolean

Used in messages: Nasdaq

128.2.2435 PIPExpiryDuration

Indicates the duration in seconds of an instrument price improvement phase

Type: int

Used in messages: CMC

128.2.2436 PIPExpiryTime

Indicates the time when an instrument price improvement phase will expire

Type: UTCTimestamp

Used in messages: CMC

128.2.2437 PIPImprovementType

Indicates how the exchange should manage a client’s price improvement order. Possible values are:

0 = The client’s price improvement will be managed manually

1 = Management by joining the better price

2 = Management by increasing by + one Improvement tick the better price

Type: char

Used in messages: CMC

128.2.2438 PIPManagementType

Indicates the type of management requested for an order than will initiate a price improvement phase for an instrument. Possible values are:0 = The clients price improvement is managed manually

1 = The clients price improvement is managed by the exchange

Type: char

Used in messages: CMC

128.2.2439 PIPMaxPrice

Indicates the price to not exceed for a price improvement order that is managed by the exchange

Type: Price

Used in messages: CMC

128.2.2440 PIPSequentialNo

Assigned by an exchange to identify a particular price improvement phase for a particular instrument

Type: String

Used in messages: CMC

128.2.2441 PivotPrice1

Type: Price

Used in messages: Citigroup

128.2.2442 PivotPrice2

Type: Price

Used in messages: Citigroup

128.2.2443 PivotRate

Type: float

Used in messages: Citigroup

128.2.2444 PnlLocation

the location of PnL:

NY – New York

LD – London

TK – Tokyo

Type: String

Used in messages: LehmanBrothers

128.2.2445 POComment

A free-form, pass-through tag provided for use by POs.

Type: String

Used in messages: TSXGroup

128.2.2446 PortfolioBuyValue

Dollar value of buys

Type: Amt

Used in messages: LehmanBrothers

128.2.2447 PortfolioID

This field indicates the portfolio ID

Type: String

Used in messages: LehmanBrothers

128.2.2448 PortfolioName1

Assigned the PortfolioName to an order. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.2449 PortfolioName2

Type: String

Used in messages: MarketAxess

128.2.2450 PortfolioSellValue

Dollar value of sells

Type: Amt

Used in messages: LehmanBrothers

128.2.2451 PortfolioStyle

Indicates the type of portfolio to be traded

Type: String

Used in messages: UBS

128.2.2452 PortfolioTactic

Tactic for portfolio trades

Type: String

Used in messages: CreditSuisse

128.2.2453 Position

0 = Long, 1 = Short

Type: char

Used in messages: PELynch

128.2.2454 PositionAccount

Account / Fund / Book name of the position.

Type: String

Used in messages: Bloomberg

128.2.2455 PositionId

Used to specify PositionId for APEX trading system

Type: String

Used in messages: Unknown

128.2.2456 PosQty

Positive or negative position quantity.

Type: Qty

Used in messages: Tradeweb

128.2.2457 PosRejectReason

In Position Exception Notice the cause of the exception. Valid values:

1 = Account exists but position exists elsewhere

2 = Account does not exist and position exists elsewhere

Type: char

Used in messages: Tradeweb

128.2.2458 Post

Trading Post ID for the security.

Type: String

Used in messages: Millennium

128.2.2459 PostExchange

Options

Type: String

Used in messages: Citigroup

128.2.2460 PostExecutionAllocation

"PEA" = only valid value

Type: String

Used in messages: CMEGroup

128.2.2461 PostID

2 numerics denoting the post at which the stock trades

Type: int

Used in messages: SIAC

128.2.2462 PostingAction

Four character posting action code for the first 4 strategy legs

Type: String

Used in messages: NYSEEuronext

128.2.2463 PostInLit

Post for liquidity in 'lit' venues. Values: True, False

Type: Boolean

Used in messages: ICAP

128.2.2464 PostResidual

Type: String

Used in messages: MerrillLynch

128.2.2465 PowerNet

A field used by PowerNet to define the source of order entry.

Type: String

Used in messages: Sungard

128.2.2466 PPTOverride

Allow user to override a Prevent Principal Trade edit.

Type: Boolean

Used in messages: ThomsonFinancial

128.2.2467 PrcLmtBen

(Char) – valid product code

Type: char

Used in messages: Citigroup

128.2.2468 PrcLmtTol

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.2469 PreAllocPct

Percentage of the order quantity in case of a splitted (pre)allocation type message. Used for GL OMS.

Type: Percentage

Used in messages: GLTrade

128.2.2470 PreBorrowQty

Share quantity in pre-borrow agreement. Used with 5700 and 5701 to resolve Threshold-list Short Sell locates.

Type: Qty

Used in messages: PiperJaffray

128.2.2471 PreFactored

Boolean: Unlike TIPS, MBS or EUR-denominated Inflation Linked Bonds, GBP ILBs trade with the inflation ratio already factored into the price. PreFactored=Y clarifies that attribute.

Type: Boolean

Used in messages: Tradeweb

128.2.2472 PrefDest

Type: String

Used in messages: MerrillLynch

128.2.2473 PrefPostDest

Type: String

Used in messages: MerrillLynch

128.2.2474 PremiumFee

premium fee for swaption

Type: float

Used in messages: LehmanBrothers

128.2.2475 PremiumPayer

the payer of premium payer in swaption

Type: String

Used in messages: LehmanBrothers

128.2.2476 PremPriceTickAbove

Premium Price Tick Size above the PremPriceTickBreakPoint

Type: Price

Used in messages: CBOE

128.2.2477 PremPriceTickBelow

Premium Price Tick Size Below the PremPriceTickBreakPoint

Type: Price

Used in messages: CBOE

128.2.2478 PremPriceTickBreakPoint

Price at which the Premium Price Tick changes from the PremPriceTickBelow and the PremPriceTick-Above

Type: Price

Used in messages: CBOE

128.2.2479 PreopenFlag

indicate whether or not the order entered in the pre-opening should pass into the market session phase

Type: Boolean

Used in messages: Euronext

128.2.2480 PrepaymentSpeed

Mortgage prepayment speed

Type: String

Used in messages: Bloomberg

128.2.2481 PrevDayCapitalTrd

Previous day's capital traded

Type: Qty

Used in messages: Euronext

128.2.2482 PrevDayClosRefIndex

Previous day's closing reference index

Type: String

Used in messages: Euronext

128.2.2483 PrevDayCumQty

Previous day capital traded

Type: Qty

Used in messages: Euronext

128.2.2484 PrevDayRefMktCapitalAmt

Stock capitalisation based on previous day's adjusted reference price

Type: Amt

Used in messages: Euronext

128.2.2485 PrevDayRefMktCapitalPct

Percentage of stock's capitalization as compared to total previous day's capitalization

Type: Percentage

Used in messages: Euronext

128.2.2486 PrevDeskOrderID

Field to map an order to the order version at a previous internal desk.

Type: String

Used in messages: RaptorTradingSystems

128.2.2487 PrevExpERCReferenceNumber

Valid on FIX MsgType 8. FIX 4.2 Format: String. 10-byte Expanded Activity ID on an ERC. This tag is a concatenation of a 5-digit Reference number, followed by a 5-digit Sequence number.Both reference number and sequence number will start at 00001 (i.e. 0000100001). The PrevExpERCReferenceNumber is the activity ID associated with the previous Execution Report or ERC for the same order.

Type: String

Used in messages: SIAC

128.2.2488 PrevFMCNETTradeNumber

Previous FMCNET trade Number

Type: String

Used in messages: FinancialModelsCompany

128.2.2489 PrevFMCNOE

Used as reference for cancellation and correction of messages sent to FMC

Type: String

Used in messages: FinancialModelsCompany

128.2.2490 PreviousDayTradeFlag

Indicate whether the TCS declaration was entered on the same day as the trade or on the following trading day.

Type: Boolean

Used in messages: Euronext

128.2.2491 PreviousRank

Specifies the previous rank of the security

Type: String

Used in messages: ICAP

128.2.2492 PreviousSubRank

Specifies the previous sub rank of a security. Applicable if the sub rank of the security changes.

Type: String

Used in messages: ICAP

128.2.2493 PrevOrdPrice

Previous price of the order before amendment(used for GL OMS)

Type: Price

Used in messages: GLTrade

128.2.2494 PrevOrdQty

Previous quantity of the order before amendment (used for GL OMS)

Type: Qty

Used in messages: GLTrade

128.2.2495 PrevPxVarSide

Sign of variation against previous price

Type: String

Used in messages: Euronext

128.2.2496 PrevSesID

Id of previous trading session.

Type: String

Used in messages: Nasdaq

128.2.2497 PrevYearVariation

Variation from previous year end price

Type: Price

Used in messages: Euronext

128.2.2498 Price1

Price Tier 1

Type: Price

Used in messages: RBC

128.2.2499 Price2

Price Tier 2

Type: Price

Used in messages: RBC

128.2.2500 Price3

Price Tier 3

Type: Price

Used in messages: RBC

128.2.2501 Price4

Price Tier 4

Type: Price

Used in messages: RBC

128.2.2502 Price5

Price Tier 5

Type: Price

Used in messages: RBC

128.2.2503 PriceActivity

Indicates if the order price is within the volatility band. N = Not active, A = Active

Type: char

Used in messages: BelgradeStockExchange

128.2.2504 PriceBandInst

Instructions to the Exchange when the order price exceeds TSX Marketplace threshold price band limits.

Valid values:

0 = Kill Order (default)

1 = Reprice

Type: char

Used in messages: TSXGroup

128.2.2505 PriceBandType

Indicates the type of price banding (tunnel), e.g. 0 = rejection tunnel, 1 = auction tunnel, etc.

Type: char

Used in messages: BolsadeMercadoriasFuturos

128.2.2506 PriceBenchmark

Type: String

Used in messages: LavaTrading

128.2.2507 PriceCheckingFlag

Used to reject the order if the price is too far away from the market. Valid values: 0=No price control (default value); 1=Price control; 2=Severe; 3=Client not sure.

Type: char

Used in messages: GLTrade

128.2.2508 PriceCode

Type: String

Used in messages: Millennium

128.2.2509 PriceDef

Trading unit type

Type: String

Used in messages: Euronext

128.2.2510 PriceDisplayFormat

Format to use to display the price on the screen.

Type: String

Used in messages: CMEGroup

128.2.2511 PriceImprovement

When placing an order based on a quote, in the UK it is a regulatory requirement that you mention any price improvement on the quoted price.

Type: Price

Used in messages: AptComputerSystemsLimited

128.2.2512 PriceImprovementSide

Specifies the side to be price improved in a cross order.Valid Values:

1 – Buy only

2 – Sell only

3 – Buy and Sell

Type: char

Used in messages: Millennium

128.2.2513 PriceIndi

Uses for futures spread trade and indicates as “0”, “+” or “-“

Type: String

Used in messages: KoreaStockExchange

128.2.2514 PriceInstruction

Type: String

Used in messages: LavaTrading

128.2.2515 PriceIntercept1

Intercept of the linear price constraint for pairs and portfolio trades

Type: float

Used in messages: CreditSuisse

128.2.2516 PriceIntercept2

Type: String

Used in messages: Mantara

128.2.2517 PriceMultiplier1

Slope of the linear price constraint for pairs and portfolio trades

Type: float

Used in messages: CreditSuisse

128.2.2518 PriceMultiplier2

Type: String

Used in messages: Mantara

128.2.2519 PriceMvmLimit

Maximum deviation of prices from settlement price.

Type: String

Used in messages: B2BITS

128.2.2520 PriceMvmLimitT1

Maximum deviation of prices from settlement price at T+1.

Type: Percentage

Used in messages: B2BITS

128.2.2521 PriceOffset1

Type: String

Used in messages: LavaTrading

128.2.2522 PriceOffset2

Percentage. Values: 0 to 0.25

Type: Percentage

Used in messages: ICAP

128.2.2523 PricePctFixed

Defines whether the price specified is a fixed amount or a percentage of another security

Type: Boolean

Used in messages: Harts

128.2.2524 PricePegType

Required for Euro-Millennium pegged order. Valid values:-

B – Best Bid

O – Best Offer

L – Last Sell

M – BBO Mid-Point

Type: char

Used in messages: NYFIXEuroMillennium

128.2.2525 PriceProtectionScope

Defines the type of price protection the customer requires on their order

Valid values:

0 = None

1 = Local (Exchange, ECN, ATS)

2 = National (Across all national markets)

3 = Global (Across all markets)

Type: char

Used in messages: CBOE

128.2.2526 PriceRatio

Used for price calculation in spread and leg pricing.

Type: float

Used in messages: CMEGroup

128.2.2527 PriceReferenceAnchor

Values:

1 – none

2 – open

3 – prev close

4 – arrival

Type: char

Used in messages: ICAP

128.2.2528 PriceReferenceId

Relative to instrument

Type: String

Used in messages: ICAP

128.2.2529 PriceSensitivity1

Price slippage control (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.2530 PriceSensitivity2

Type: String

Used in messages: Citigroup

128.2.2531 PriceSource

Indicates where the price has originated; H for House, M for Market

Type: char

Used in messages: BootComputers

128.2.2532 PriceTimestamp

The timestamp (UTC) of when the statistic is calculated. This may be different from the time the statistic is published (as indicated in MDEntryTime and MDEntryDate).

Type: UTCTimestamp

Used in messages: BrookPathPartnersInc

128.2.2533 PriceType1

= 100 – Fractions (in Two-Fifty Sixths)

Type: String

Used in messages: ICAP

128.2.2534 PriceType2

Specifies the how the price field is expressed1-Percentage, 4-Discount, 9-Spread<p>** Added to FIX 4.3 as tag: 423 PriceType **

Type: char

Used in messages: Tradeweb

128.2.2535 PriceType3

Bloomberg Price type

Type: String

Used in messages: Bloomberg

128.2.2536 PricingModel

Indicate the pricing model used to calculate the reported prices.

Type: String

Used in messages: CMEGroup

128.2.2537 PricingNo

Bloomberg pricing number

Type: String

Used in messages: Bloomberg

128.2.2538 PrimaryBookingID

Primary BookingID

Type: String

Used in messages: MerrillLynch

128.2.2539 PrimaryOnly

Used to specify Track Volume. Values: 1 – Primary, 2 – Consolidated

Type: char

Used in messages: ICAP

128.2.2540 PrimarySecurityIdentifier

Primary money market security identifier

Type: String

Used in messages: Bloomberg

128.2.2541 PrimeDealIndicator

Type: String

Used in messages: BrookPathPartnersInc

128.2.2542 PrinChangeIndicator

1 byte numeric that denotes that a previously-reported Prin execution has been changed to non-Prin

Type: Boolean

Used in messages: SIAC

128.2.2543 Principal1

fee-adjusted principal

Type: float

Used in messages: LehmanBrothers

128.2.2544 Principal2

Principal

Type: String

Used in messages: Bloomberg

128.2.2545 PrinCommentCode

2-byte alpha code that the specialist inserts into the execution report

Type: String

Used in messages: SIAC

128.2.2546 PrinIndicator

The indicator that denotes the specialist was involved in the trade. contains value 00 or 01.

Type: String

Used in messages: SIAC

128.2.2547 PrintedTicketLabel

Label printed on trading floor order ticket.

Type: String

Used in messages: CMEGroup

128.2.2548 PriorityTime

Type: UTCTimestamp

Used in messages: Euronext

128.2.2549 PrivateReference

Free form text up to 80 characters.

Type: String

Used in messages: Millennium

128.2.2550 ProactiveifLocked

When set it will designate an order sent as a PNP to go proactive if it locks the market.

Type: Boolean

Used in messages: NYSE

128.2.2551 ProceedsCalBy

Dealer that calculates the trade proceeds

Type: String

Used in messages: LehmanBrothers

128.2.2552 ProcessCount

Total number of transmitter process

Type: int

Used in messages: Euronext

128.2.2553 Product

Product grouping for security.

Type: String

Used in messages: ICAP

128.2.2554 ProductComplex

High level product type.

N for Energy

A for Aggs

E for Equity

...

(more granularity than CFICode)

Type: char

Used in messages: CMEGroup

128.2.2555 ProductExtended

Extends FIX field 460 for Fixed Income.<p>** 460 Product was extended in FIX 4.3 **

Type: int

Used in messages: Tradeweb

128.2.2556 ProductStatus

Product status.

Type: String

Used in messages: B2BITS

128.2.2557 ProductType1

Product type.

Type: String

Used in messages: B2BITS

128.2.2558 ProductType2

Defines 360T specific product type.

Type: String

Used in messages: DeutscheBourse360T

128.2.2559 ProductVersion

Intended broker algo

roduct version with respect to the broker FIX specification version. For example: “Algo 1.0”

Type: String

Used in messages: LehmanBrothers

128.2.2560 ProfessionalSize

Indicates the number of contracts that are professional (non-ICM)in the top of the market message.

Type: Qty

Used in messages: CBOE

128.2.2561 Profit

Positive or negative profit amount.

Type: Amt

Used in messages: Tradeweb

128.2.2562 ProgramOpen

A boolean value indicating if the Program is open. “Y N”

Type: Boolean

Used in messages: FannieMae

128.2.2563 ProgramSettleType

“FedWire”

Type: String

Used in messages: FannieMae

128.2.2564 ProgramTrade1

Indicates the type of program trade

0: Regular, 1: Arbitrage, 2: Non-arbitrage

Type: char

Used in messages: KoreaStockExchange

128.2.2565 ProgramTrade2

Designates order as part of a program trade.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.2566 ProgramType

“DN”

Type: String

Used in messages: FannieMae

128.2.2567 ProhibitedLocales

One or more comma-separated abbreviations of locales in which an investor is prohibited from owning the security. In the US it applies to some corporate bonds and CDs and ISO 3166-2 state abbreviations are used. AKA “Blue Sky Data”

Type: MultipleStringValue

Used in messages: Tradeweb

128.2.2568 PromptDate

Expiry(options) / Delivery(Futures) date of the contractFor Futures this is either entered as an explicit date in DDMMYY or as an abbreviated date code (e.g. T – Tomorrow, c – Two days, 3 – 3 months, MMMYY – Monthly).

For Options contracts, this field will be populated by the expiry month code in MMMYY

Type: String

Used in messages: Millennium

128.2.2569 ProprietaryFixProtocolVersion

Exact identification of the protocol used and expected by the initiator (String)

Type: String

Used in messages: MEFF

128.2.2570 PROSA

Enable or disable PROSA qualifier

Type: Boolean

Used in messages: ICAP

128.2.2571 ProspectusIndicator

Indicates that an order should be considered part of a prospectus offering

Type: Boolean

Used in messages: NYSE

128.2.2572 PSBidPrice

The current price source bid price

Type: Price

Used in messages: BootComputers

128.2.2573 PSMMFlag

Indicates the pssive market making status of market participant on an Issue/security.

Type: Boolean

Used in messages: SSITechnologies

128.2.2574 PSOfferPrice

The current price source offer price

Type: Price

Used in messages: BootComputers

128.2.2575 PublicOrderCode

This field contains the public order code (i.e. the order code for the displayed quantity).

Type: String

Used in messages: GLTrade

128.2.2576 PublicReferece

Free form text up to 80 characters

Type: String

Used in messages: Millennium

128.2.2577 PublicTradeTypeCodeList

Published list of SWX trade type codes.

Type: String

Used in messages: SWXSwissExchange

128.2.2578 PublishOrderStatus

Boolean used to indicate to counterparty that the logon initiator would like order status transmitted after successful login

Type: Boolean

Used in messages: CBOE

128.2.2579 PurgeMessageCount

Total number of messages that were sent during a purge

Type: int

Used in messages: NationalQuotationBureau

128.2.2580 PurgeReason

Indicates the reason for a database purge: 1=refresh at start of day; 2=as requested

Type: char

Used in messages: NationalQuotationBureau

128.2.2581 PurgeSequenceNumber

A unique sequence number present in application messages during a purge, enabling Vendors to track progress of the purge.

Type: SeqNum

Used in messages: NationalQuotationBureau

128.2.2582 PurgeStatusFlag

N=purge starting, vendor should purge the database; Y=purge complete

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.2583 PxPctFlag

Values: P – Privious price, N – None.

Type: char

Used in messages: Nasdaq

128.2.2584 PxQtyReviewed

Indicates if the trade price and trade quantity have been reviewed.

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.2585 QBroker

For FIX4.2 , provides the broker that supplied or rejected the Quote. Replaced by PartyIDs in FIX4.3

Type: String

Used in messages: DresdnerKleinwortWasserstein

128.2.2586 QSBaseBidPx

Shows the market/VWAP bid price in the instrument currency

Type: Price

Used in messages: DresdnerKleinwortWasserstein

128.2.2587 QSBaseOfferPx

Shows the market/VWAP offer price in the instrument currency

Type: Price

Used in messages: DresdnerKleinwortWasserstein

128.2.2588 QtyLimitRelease

0:no limit release

9:limit release

Type: char

Used in messages: INTERTRADE

128.2.2589 QtyParam

Expresses the quantity condition on which the security is to be traded. Format=char. Valid values: 4=Fill Minimum Quantity(FMQ);A=Odd Lot(ODL).

Type: char

Used in messages: GATETecnologieInformatiche

128.2.2590 QtyPerWave

Used to specify the quantity issued per wave.

Type: Qty

Used in messages: Unknown

128.2.2591 QtyRandomizationPercent

A randomization percentage

Type: float

Used in messages: UBS

128.2.2592 QtyVariance

Variance of a REPO trade, expressed as quantity of trade size.

Type: Qty

Used in messages: Tradeweb

128.2.2593 Quantitycontrol

Indicates whether the market exchange has to check the quantity order. Valid values: 0=No check (default value); 1=Check quantity (big size).

Type: char

Used in messages: GLTrade

128.2.2594 QuantitySign

Type: String

Used in messages: Unknown

128.2.2595 QueriedTrade

Indicates if the trade is queried, for example price or qty

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.2596 QueryDirection

Indicates direction of query relative to QueryToken context. Valid values are either "1" to indicate the next result page or "-1" to indicate the previous result page.

Type: String

Used in messages: ICAP

128.2.2597 QueryToken

Token used to maintain query context for result paging.

Type: String

Used in messages: ICAP

128.2.2598 QuotableInstrStatusReqRejReason

Reason for reject.

1 = Duplicate request ID

2 = Insufficient permissions

94 = Not allowed on current state

98 = Service not available

99 = Other

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.2599 QuotableInstrumentStatusReqID

ID of a Quotable Instrument Status request.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.2600 QuoteAction

Describes the quote action to be taken. Values: A – Add, M- Modify, D – Delete.

Type: char

Used in messages: Nasdaq

128.2.2601 QuoteDepthOfMarket

Informs the client how many quote contributers there were is determining the quote

Type: int

Used in messages: BarclaysCapital

128.2.2602 QuoteEntriesCount

Total number of quote entries received in a given time interval.

Type: int

Used in messages: CMEGroup

128.2.2603 QuoteEntryDate

Date the quote was initiated by quote originator

Type: UTCDateOnly

Used in messages: MarketAxess

128.2.2604 QuoteEntryOpen

A boolean value indicating the status of a single bucket. “Y N”

Type: Boolean

Used in messages: FannieMae

128.2.2605 QuoteEntryTime

Time quote was entered by orginator

Type: UTCTimestamp

Used in messages: MarketAxess

128.2.2606 QuoteID

Type: String

Used in messages: Unknown

128.2.2607 QuoteMOPLevel

Bloomberg MOP Level

Type: String

Used in messages: Bloomberg

128.2.2608 QuoteOrigin

This parameter is used to indicate the origin of the quote entry. It must take one of the following values:
6 – Public Customer

7 – Broker

8 – Market Maker

Type: char

Used in messages: CMC

128.2.2609 QuoteQty

Amount to quote on Nasdaq

Type: Qty

Used in messages: Bloomberg

128.2.2610 QuoteRank

Added to the custom repeating group “NoDealers” (9690) for dealer responses assigning a numeric rank to a dealer quote.

Type: int

Used in messages: MarketAxess

128.2.2611 QuoteRefID

Quote Identifier assigned by the exchange.

Type: String

Used in messages: Nasdaq

128.2.2612 QuoteRepID

Unique identifier for a quote status report generated by the system

Type: String

Used in messages: ICAP

128.2.2613 QuoteReqAskQty

Indicates the quantity of the ask side of quote requests in an instrument's market

Type: Qty

Used in messages: CMC

128.2.2614 QuoteReqBidQty

Indicates the quantity of the bid side of quote requests in an instrument's market

Type: Qty

Used in messages: CMC

128.2.2615 QuoteReqRefID

Required for Cancel and Replace QuoteReqTransType messages

Type: String

Used in messages: SWXSwissExchange

128.2.2616 QuoteReqTransType

Identifies Quote Request message transaction typeData type: char

Valid values:

N = New

C = Cancel

R = Replace

Type: char

Used in messages: SWXSwissExchange

128.2.2617 QuoteRequestSubscription

Presence of tag on Quote Status Request indicates that the counterparty wants to subscribe for Quote Requests for the product specified.

Type: Qty

Used in messages: CBOE

128.2.2618 QuotesClearedTime

The timestamp when quotes where cleared in BOAT.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2619 QuoteScriptDataType

Quote Script Data Type.

Data Type: Char

Valid Values:

1 = Send Quote Size Table

2 = Cancel Quote Size Table

Type: char

Used in messages: SSITechnologies

128.2.2620 QuoteStatus1

= 100 – Counter

= 101 – Pass (Reject)

Enumeration is used to inform the NIM participant the NIM was countered

Type: String

Used in messages: ICAP

128.2.2621 QuoteStatus2

Status of Quote – same values as OrdStatus

Type: char

Used in messages: CBOE

128.2.2622 QuoteStatusReqType1

Discriminates between a Price Quote Status Request (=0), and an Improvement Quote Status Request (=1).Char

Type: char

Used in messages: OMGroup

128.2.2623 QuoteStatusReqType2

Defines search criteria for quotes. Values: 0 – QuoteID and Side, 1- Symbol and Side, 2 – Side, 3 – All.

Type: char

Used in messages: Nasdaq

128.2.2624 QuoteStatusRequestType

Type of the Quote Status Request.

Data Type: Char

Valid Values:

1 = Get Simple Quotes by User

2 = Get Quote Size Table by Owner and Series

Type: char

Used in messages: SSITechnologies

128.2.2625 QuoteStreamClosed

This is used to differentiate between a quote rejection and the actual closing of a quote stream for business reasons.

Type: Boolean

Used in messages: BankOfAmerica

128.2.2626 QuoteText

For FIX4.2. Quote msg does not have Text.

Type: String

Used in messages: DresdnerKleinwortWasserstein

128.2.2627 QuoteType1

Indicates whether a price is indicative or executable.

Valid Values:

1 = Indicative pricing

2 = Executable pricing

Type: char

Used in messages: Bloomberg

128.2.2628 QuoteType2

= 100 – Hit/Lift

= 101 – Pass (Reject)

Enumeration allows the NIM initiator to accept or reject the counter NIM

Type: String

Used in messages: ICAP

128.2.2629 QuoteType3

Indicate the type of the Quote

Type: String

Used in messages: Euronext

128.2.2630 QuoteUpdateControlId

An Integer ID per quote for a product in the Mass Quote Message.

Type: int

Used in messages: CBOE

128.2.2631 QuoteUpdateRequestID

Unique identifier issued for each Quote Update Request message in a connection(request to subscribe/unsubscribe for quotes).

Type: String

Used in messages: SIAC

128.2.2632 QuoteYieldTo

Quote Yield To

Type: String

Used in messages: LehmanBrothers

128.2.2633 QuotingDuration

Quoting Duration is a user defined integer field for users to specify the type of quoting or quote streaming desired from the price making system. Valid Values:0 = One-shot Quoting (RFQ) (A maximum of only one Quote is allowed per Quote Request. If the price maker withdraws a quoted price, the Quote Request associated with that transaction will be terminated. Price taker decision to accept or reject the quote will also terminate the process)

>0 = Auction Period Streaming (The price maker can quote as often as it likes within a specified time period. Each new quote intended to replace the previous. In this case, price maker withdrawals of a previous quoted price will not terminate the Quote Request process. Only an explicit request to abort the Quote Request by the price maker will terminate the process. Price taker decision to accept or reject the quote will also terminate the process.)

. -1 = Stream Till Done (Similar to Auction Period Streaming model with the exception that there is no pre-defined auction period. Price taker decision to accept or reject the quote will also terminate the process)

-2 = Stream Till Cancelled (Similar to the Stream Till Done model with the exception that when the price taker accepts a given quote it does not result in the termination of the quoting process. Quoting continues indefinitely until one of the parties explicitly cancels the Quote Request transaction).

Type: int

Used in messages: VelocitySystemsInternational

128.2.2634 RandomisedInterval

Time spread for randomised transitions (of trading schedules).

Format HH:MM:SS.

Type: UTCTimeOnly

Used in messages: SWXSwissExchange

128.2.2635 RateEffectiveDate

The date (last reset date) from which the coupon rate is effective for Variable Rate Demand Note and tender option bonds. Type= LocalMmktDate

Type: LocalMktDate

Used in messages: Bloomberg

128.2.2636 RatioNeutralityLimit

Ratio neutrality limit in percent

Type: String

Used in messages: BearStearns

128.2.2637 RawLastPx

as per 6210 only for trade fill price

Type: Price

Used in messages: Patsystems

128.2.2638 RawLegPrice

As per 6210 but for leg prices in multi-leg orders.

Type: Price

Used in messages: Patsystems

128.2.2639 RawPrice

A natively entered Limit price from the source system that is passed onwards to the exchange without change. Used where price conversion and validation is not required because it might cause trailing/leading zeroes to be dropped.

Type: Price

Used in messages: Patsystems

128.2.2640 RawStopPx

As per 6210 only for Stop price.

Type: Price

Used in messages: Patsystems

128.2.2641 ReadyToPrice

int0-yes

1-no

Type: int

Used in messages: LehmanBrothers

128.2.2642 ReadyToTrade

integer type:

0-yes

1-no

Type: Boolean

Used in messages: LehmanBrothers

128.2.2643 RebillValue

Indicates corresponding rebill value for the cancel reason (repeating tag)

Type: Amt

Used in messages: ThomsonFinancial

128.2.2644 ReceiptTime

Indicates time of order receipt in local time

Type: UTCTimestamp

Used in messages: KoreaStockExchange

128.2.2645 ReceivedDeptIDClone

Clone of FIX.4.4 tag 1030(ReceivedDeptID) for use by firms / vendors who are unable to use the official tag.

Type: String

Used in messages: LavaTrading

128.2.2646 ReceivedTime

The timestamp when the trade was received by BOAT.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2647 ReceivePendings

Used to indicate that the receipt of Execution Reports pending confirmation is required or not, that is those Execution Reports with OrdStatus [39] = A (Pending New), E (Pending Replace) or 6 (Pending Cancel)

Type: char

Used in messages: MEFF

128.2.2648 RecipientRole

The recipient's role in the allocation.valid values:

03 = executing broker-dealer

08 = executing broker-dealer's clearing broker

21 = submitting institution

23 = executing broker-dealer's branch

25 = step-in broker-dealer

27 = step-in broker-dealer's branch

31 = step-in broker-dealer's clearing broker

Type: String

Used in messages: DepositoryTrustCompany

128.2.2649 Recycle

Used to recycle a rejected order

Type: String

Used in messages: GLTrade

128.2.2650 ReduceDeltaOption

Timing of delta reduction

Type: String

Used in messages: LehmanBrothers

128.2.2651 ReemissionFlag

Beginning/end of transmission indicator

Type: Boolean

Used in messages: Euronext

128.2.2652 RefChildVol

Reference vol of type char for child order.

0=PrimarySide Size(bid for buy,offer for sell)

1=MarketSide Size(bid for sell,offer for buy)

2=BidSize

3=OfferSize

4=BidSize+OfferSize

5=Effective BidSize

6=Effective OfferSize

7=PrimarySide Book Depth(5 levels) Size

8=MarketSide Book Depth(5 levels) Size

9=Total Book Depth(5 levels) Size

A=Last 1 Minute Total Market Volume

B=Last 5 Minutes Total Market Volume

Type: char

Used in messages: GuosenSecurities

128.2.2653 RefCompID

Based on Network Status Response message in FIX 4.4 and CompID field in repeating group. Identifies CompID being reported on.

Type: String

Used in messages: LondonStockExchange

128.2.2654 ReferenceID

Tape print regional reference ID associated with a Trade report

Type: String

Used in messages: Millennium

128.2.2655 ReferencePrice1

Reference price for an algo, not binding as limit price

Type: Price

Used in messages: GuosenSecurities

128.2.2656 ReferencePrice2

Arrival price for a strategy.

Type: Price

Used in messages: UBS

128.2.2657 ReferencePriceType

Indication of the reference price type which indicates the source of the corresponding reference price.

Valid values:

0 = Adjusted Price

1 = Adjustment Home Market

2 = Input Price

3 = Last Paid Price

4 = Mistrade Adjustment

5 = System Adjusted Price

Type: char

Used in messages: SWXSwissExchange

128.2.2658 ReferenceSecurityID

String: Identifies reference security.

Type: String

Used in messages: LehmanBrothers

128.2.2659 ReferenceSecurityIDSource

String: Identifies the ID source of the reference security (tag 9633). Tag 9634 functions in the same manner as the standard FIX tag 22.

Type: String

Used in messages: LehmanBrothers

128.2.2660 ReferenceSpread

Float: Specifies spread threshold in “BPS return since open”.

Type: float

Used in messages: LehmanBrothers

128.2.2661 ReferenceVolume

Referred volume of char type.Valid value: A)total market volume;B)market volume with given limitpx;

Type: char

Used in messages: GuosenSecurities

128.2.2662 ReferentialPx

Referential Price, i.e. the price of a tunnel.

Type: Price

Used in messages: BolsadeMercadoriasFuturos

128.2.2663 ReferentialPxType

The type of the referential price (6933). For example:

– Adjustment price;

– Reference price;

– Upper limit – operational tunnel;

– Lower limit – operational tunnel;

etc.

Type: char

Used in messages: BolsadeMercadoriasFuturos

128.2.2664 RefHedgePrice

Reference or Hedge Price (see tag 7536)

Type: Price

Used in messages: Harts

128.2.2665 RefHedgePriceType

Attribute of RefHedgePrice field

Type: String

Used in messages: Harts

128.2.2666 RefreshQty

Type: Qty

Used in messages: LavaTrading

128.2.2667 RefreshSize

Indicates the quantity to which display size will be replenished from reserve size. Must be is shares, in a round lot multiple.

Type: Qty

Used in messages: Nasdaq

128.2.2668 RefSpotDate

Defines the spot date in the Financial Calendar of the requesting party. Used to verify that both sides define an identical spot date.

Type: UTCDateOnly

Used in messages: DeutscheBourse360T

128.2.2669 RegFeeFlag

Reserved for future use by Nasdaq.

Type: String

Used in messages: Nasdaq

128.2.2670 RegisteredRep

Rep related to a specific order or execution.

Type: String

Used in messages: ThomsonFinancial

128.2.2671 RegulationID

Type: String

Used in messages: MerrillLynch

128.2.2672 RegulationId

Order RegulationID. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.2673 RegulationIdSell

RegulationID of the Sell Side for a Cross message. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.2674 RegulatoryRptDate

Type: UTCDateOnly

Used in messages: GuosenSecurities

128.2.2675 RegulatoryRptID

Type: String

Used in messages: GuosenSecurities

128.2.2676 RegwayAccountType

Used to identify a regular way account type

Type: char

Used in messages: ThomsonFinancial

128.2.2677 ReHedgeBase

Rehedge base selection (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.2678 RehedgePercent

Percentage to rehedge

Type: Percentage

Used in messages: PELynch

128.2.2679 ReinitiateConfig

Setting for re-initiation of NBBO Step-Up Configuration.

Data Type: Boolean

Valid Values:

Y = Reinitiate NBBO Steu-Up Configuration

N = Do not Reinitiate NBBO Step-Up Configuration

Type: Boolean

Used in messages: SSITechnologies

128.2.2680 ReinvestCode

Used to identify a reinvest code

Type: char

Used in messages: ThomsonFinancial

128.2.2681 RejectCode

To specify reject reason in user-defined FIX message types

Type: String

Used in messages: Millennium

128.2.2682 RejectQty

Willl contain the quantity that was rejected

Type: Qty

Used in messages: Nasdaq

128.2.2683 RejectReasonCode

Reject reason code indicating the reason why the message was rejected.

Type: String

Used in messages: CBOE

128.2.2684 RejectStatus

Indicates whether the trade has been confirmed by the trader

Type: Boolean

Used in messages: ICAP

128.2.2685 RelatedMarketCenter

NASD plans to amend Rule 6130 to require members to identify on transaction reports submitted to the TRF relating to clearing-only and other non-media entries, such as stepouts, reversals and riskless principal transactions, the market where the underlying transaction was reported, as applicable.

Type: String

Used in messages: Nasdaq

128.2.2686 RelationToBroker

Investor's relationship to broker. Required on new issue preferred.

Type: String

Used in messages: Tradeweb

128.2.2687 RelativeGTTLife

Life of GTT order rather than an expire time.

Type: String

Used in messages: Nasdaq

128.2.2688 RelativeIDSource

Type: String

Used in messages: MerrillLynch

128.2.2689 RelativeLimitBase

Reference for a relative price limit

Type: Price

Used in messages: UBS

128.2.2690 RelativeLimitDirection

Type: String

Used in messages: MerrillLynch

128.2.2691 RelativeLimitInstruction

Type: String

Used in messages: MerrillLynch

128.2.2692 RelativeLimitOffset

Offset for a relative limit price

Type: PriceOffset

Used in messages: UBS

128.2.2693 RelativeLimitType

Type: String

Used in messages: MerrillLynch

128.2.2694 RelativeSecureID

Type: String

Used in messages: MerrillLynch

128.2.2695 RelativeStart

Effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with StartDate.

Type: String

Used in messages: Tradeweb

128.2.2696 RelatviePrice

Type: String

Used in messages: MerrillLynch

128.2.2697 ReliabilityIndicator

This field indicates the reliability of a security.

Type: Boolean

Used in messages: LehmanBrothers

128.2.2698 RelitUnwindingDelay

Indicate ISB guarantee and settlement delay

Type: int

Used in messages: Euronext

128.2.2699 RemainingFills

Indicates if any more fills will be occurring. Takes the same value as a partial fill indicator for all cases except FAK orders. In the case of FAK orders, this field indicates that no more fills will be occurring even if the order is not completely filled and explains why the leaves quantity is set to 0.Possible Values

0 = No more fills

1 = More fills

Type: Boolean

Used in messages: CMC

128.2.2700 RemainingParty

account of the remaining counter party in swap or swaption

Type: String

Used in messages: LehmanBrothers

128.2.2701 RemainingParty1

Type: String

Used in messages: LehmanBrothers

128.2.2702 RemainingParty2

Type: String

Used in messages: LehmanBrothers

128.2.2703 RemainingPortfolioNetDeltaMax

for portfolio strategies, this field would indicate the max delta in dollar terms for the remaining portfolio

Type: int

Used in messages: Nomura

128.2.2704 RemainingPortfolioNetDeltaMin

for portfolio strategies, this field would indicate the min delta in dollar terms for the remaining portfolio

Type: int

Used in messages: Nomura

128.2.2705 ReminderInterval

Used for Jakarta Stock Exchange (required for Off-exchange)

Type: String

Used in messages: GLTrade

128.2.2706 RemoveType

Type of deletion indicator

Type: String

Used in messages: Euronext

128.2.2707 RepeatingTicketNo

FX trading creates multiple transactions. This will contain the ticket numbers returned.

Type: int

Used in messages: Bloomberg

128.2.2708 RepeatNext

Number of repeating group in the clearing aggregate of an order

Type: NumInGroup

Used in messages: Euronext

128.2.2709 ReplaceCashMargin

0:no replace

1:replace

Type: Boolean

Used in messages: INTERTRADE

128.2.2710 ReplaceOrderCapacity

0:no replace

1:replace

Type: Boolean

Used in messages: INTERTRADE

128.2.2711 ReplaceOrderQty

0:no replace

1:replace

Type: Boolean

Used in messages: INTERTRADE

128.2.2712 ReplacePrice

0:no replace

1:replace

Type: Boolean

Used in messages: INTERTRADE

128.2.2713 ReplaceTimeInForce

0:no replace

1:replace

Type: Boolean

Used in messages: INTERTRADE

128.2.2714 Replenish

BOolean: Replenish trade quantity from OrderQty after the first fill. Used together with MaxFloor (111) for hidden-quantity trading.

Type: Boolean

Used in messages: Tradeweb

128.2.2715 ReplyMsgCount

Total count of messages making up reply.

Type: NumInGroup

Used in messages: Nasdaq

128.2.2716 Repo2Px

Price of the second part of REPO.

Type: Price

Used in messages: B2BITS

128.2.2717 ReportedJurisdictions

String datatype. Same as PartyID(448) together with PartyIDSource(447)=N (LEI) or P (Short code identifier) and PartyRole(452)=116 (Reporting entity) in the standard Parties component and PartySubID(523) together with PartySubIDType(803)=70 (Jurisdiction) in the associated standard PtysSubGrp component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The reported jurisdictions are those that the trade has been or will be reported to. Required to also use TradeReportingIndicator(2524)=6 (Trade has been or will be reported).

Type: String

Used in messages: FIXProtocolLtd

128.2.2718 ReportedPxDiff

Indicates if the price differs from the market price

Type: Boolean

Used in messages: CinnoberFinancialTechnologyAB

128.2.2719 ReportedPXReason

Reason why price differs from market price:

D = Market Condition

N = Negotiated Trade

A = Amended trade

C = Cancelled Trade

Type: char

Used in messages: CinnoberFinancialTechnologyAB

128.2.2720 ReportedTradePrice

Used to identify the reported trade price

Type: Price

Used in messages: ThomsonFinancial

128.2.2721 ReportFlowFlag

Controls reporting to various ML reporting systems.

Type: Boolean

Used in messages: MerrillLynch

128.2.2722 ReportingGUID

MPID of give up on the trade reporting party side.

Type: String

Used in messages: Nasdaq

128.2.2723 ReportToOCS

Specifies if a block order average price trade is to be reported to OCS (Overnight Comparison System)

Type: Boolean

Used in messages: ThomsonFinancial

128.2.2724 RepStatReq

FCS Admin Request – Line 2, Field 1Valid Values:

1 = Check^Price

2 = Confirm^Contra

3 = Confirm^{Qty}Executed

Contains Admin message type and must include the original order instruction. Tags OrdStatReq [9424] and RepStatReq [9443] are mutually exclusive, either [9424] or [9425] must appear in Message Type H.

FIX.4.1 Format: Char, FIX.4.2 Format: String.

Type: String

Used in messages: SIAC

128.2.2725 ReqID

Unique Id for the request assigned by requesting party.

Type: String

Used in messages: Nasdaq

128.2.2726 ReqResponseStatus

Processing Status of a download request

Type: char

Used in messages: Millennium

128.2.2727 ReqResponseTo

Indicate the Type of request being responded to

Type: char

Used in messages: Millennium

128.2.2728 RequestCountIndicator

Conveys impact of current response to the number of outstanding requests in the context of a throttle mechanism. 0 = Message counter unchanged (default), 1 = Message counter decreased.

Type: Boolean

Used in messages: DeutscheBorse

128.2.2729 RequestID

Download Request ID

Type: String

Used in messages: Millennium

128.2.2730 RequestIn

The time when application received request

Type: UTCTimestamp

Used in messages: DeutscheBank

128.2.2731 RequestOut

The time when application sent request

Type: UTCTimestamp

Used in messages: DeutscheBank

128.2.2732 RequestTime

Information carried on a response to convey the time (UTCTimestamp) when the request was received that led to this response. RequestTime and SendingTime are part of the response, use the same system clock and allow the recipient of the response to calculate the processing time for his request.

Type: UTCTimestamp

Used in messages: DeutscheBorse

128.2.2733 RequestType

Download Request Type

Type: char

Used in messages: Millennium

128.2.2734 Requotable

Valid Values:

Y – allow the other party to re-quoteN – re-quote is not allowed

Type: String

Used in messages: LehmanBrothers

128.2.2735 ReRoutedBrokerID

Denotes the Broker Code of a Re-Routed Order.

Type: String

Used in messages: Bloomberg

128.2.2736 ReRoutedOrderId

Denotes the Order # of a Re-Routed Order.

Type: String

Used in messages: Bloomberg

128.2.2737 ReRoutedOrderQty

Denotes the Size of a Re-Routed Order.

Type: Qty

Used in messages: Bloomberg

128.2.2738 ReRoutedPrice

Denotes the Execution Price of a Re-Routed Order.

Type: Price

Used in messages: Bloomberg

128.2.2739 ReRoutedSettlDate

Denotes the Settlement Date of a Re-Routed Order

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.2740 Reserved

Type: String

Used in messages: LehmanBrothers

128.2.2741 Reserved1

Type: String

Used in messages: ICAP

128.2.2742 RESERVED1

Type: String

Used in messages: LehmanBrothers

128.2.2743 Reserved10

Type: String

Used in messages: ICAP

128.2.2744 Reserved11

Type: String

Used in messages: ICAP

128.2.2745 Reserved12

Type: String

Used in messages: ICAP

128.2.2746 Reserved13

Type: String

Used in messages: ICAP

128.2.2747 Reserved14

Type: String

Used in messages: ICAP

128.2.2748 Reserved15

Type: String

Used in messages: ICAP

128.2.2749 Reserved16

Type: String

Used in messages: ICAP

128.2.2750 Reserved17

Type: String

Used in messages: ICAP

128.2.2751 Reserved18

Type: String

Used in messages: ICAP

128.2.2752 Reserved19

Type: String

Used in messages: ICAP

128.2.2753 Reserved2

Type: String

Used in messages: ICAP

128.2.2754 RESERVED2

Type: String

Used in messages: LehmanBrothers

128.2.2755 Reserved20

Type: String

Used in messages: ICAP

128.2.2756 Reserved21

Type: String

Used in messages: ICAP

128.2.2757 Reserved22

Type: String

Used in messages: ICAP

128.2.2758 Reserved23

Type: String

Used in messages: ICAP

128.2.2759 Reserved24

Type: String

Used in messages: ICAP

128.2.2760 Reserved25

Type: String

Used in messages: ICAP

128.2.2761 Reserved26

Type: String

Used in messages: ICAP

128.2.2762 Reserved27

Type: String

Used in messages: ICAP

128.2.2763 Reserved28

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2764 Reserved29

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2765 Reserved3

Type: String

Used in messages: ICAP

128.2.2766 RESERVED3

Type: String

Used in messages: LehmanBrothers

128.2.2767 Reserved30

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2768 Reserved31

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2769 Reserved32

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2770 Reserved33

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2771 Reserved34

Type: String

Used in messages: GATETecnologieInformatiche

128.2.2772 Reserved35

Type: String

Used in messages: ICAP

128.2.2773 Reserved36

Type: String

Used in messages: ICAP

128.2.2774 Reserved360T1

Type: String

Used in messages: DeutscheBourse360T

128.2.2775 Reserved360T10

Type: String

Used in messages: DeutscheBourse360T

128.2.2776 Reserved360T11

Type: String

Used in messages: DeutscheBourse360T

128.2.2777 Reserved360T12

Type: String

Used in messages: DeutscheBourse360T

128.2.2778 Reserved360T13

Type: String

Used in messages: DeutscheBourse360T

128.2.2779 Reserved360T2

Type: String

Used in messages: DeutscheBourse360T

128.2.2780 Reserved360T3

Type: String

Used in messages: DeutscheBourse360T

128.2.2781 Reserved360T4

Type: String

Used in messages: DeutscheBourse360T

128.2.2782 Reserved360T5

Type: String

Used in messages: DeutscheBourse360T

128.2.2783 Reserved360T6

Type: String

Used in messages: DeutscheBourse360T

128.2.2784 Reserved360T7

Type: String

Used in messages: DeutscheBourse360T

128.2.2785 Reserved360T8

Type: String

Used in messages: DeutscheBourse360T

128.2.2786 Reserved360T9

Type: String

Used in messages: DeutscheBourse360T

128.2.2787 Reserved37

Type: String

Used in messages: ICAP

128.2.2788 Reserved38

Type: String

Used in messages: ICAP

128.2.2789 Reserved39

Type: String

Used in messages: ICAP

128.2.2790 Reserved4

Type: String

Used in messages: ICAP

128.2.2791 RESERVED4

Type: String

Used in messages: LehmanBrothers

128.2.2792 Reserved40

Type: String

Used in messages: ICAP

128.2.2793 Reserved41

Type: String

Used in messages: ICAP

128.2.2794 Reserved42

Type: String

Used in messages: ICAP

128.2.2795 Reserved43

Type: String

Used in messages: ICAP

128.2.2796 Reserved44

Type: String

Used in messages: ICAP

128.2.2797 Reserved45

Type: String

Used in messages: ICAP

128.2.2798 Reserved46

Type: String

Used in messages: ICAP

128.2.2799 Reserved47

Type: String

Used in messages: ICAP

128.2.2800 Reserved48

Type: String

Used in messages: ICAP

128.2.2801 Reserved49

Type: String

Used in messages: ICAP

128.2.2802 Reserved5

Type: String

Used in messages: ICAP

128.2.2803 RESERVED5

Type: String

Used in messages: LehmanBrothers

128.2.2804 Reserved50

Type: String

Used in messages: ICAP

128.2.2805 Reserved51

Type: String

Used in messages: ICAP

128.2.2806 Reserved52

Type: String

Used in messages: ICAP

128.2.2807 Reserved53

Type: String

Used in messages: ICAP

128.2.2808 Reserved54

Type: String

Used in messages: ICAP

128.2.2809 Reserved55

Type: String

Used in messages: ICAP

128.2.2810 Reserved56

Type: String

Used in messages: ICAP

128.2.2811 Reserved57

Type: String

Used in messages: ICAP

128.2.2812 Reserved58

Type: String

Used in messages: ICAP

128.2.2813 Reserved59

Type: String

Used in messages: ICAP

128.2.2814 Reserved6

Type: String

Used in messages: ICAP

128.2.2815 Reserved60

Type: String

Used in messages: ICAP

128.2.2816 Reserved61

Type: String

Used in messages: ICAP

128.2.2817 Reserved62

Type: String

Used in messages: ICAP

128.2.2818 Reserved63

Type: String

Used in messages: ICAP

128.2.2819 Reserved64

Type: String

Used in messages: ICAP

128.2.2820 Reserved65

Type: String

Used in messages: ICAP

128.2.2821 Reserved66

Type: String

Used in messages: ICAP

128.2.2822 Reserved67

Type: String

Used in messages: ICAP

128.2.2823 Reserved68

Type: String

Used in messages: ICAP

128.2.2824 Reserved69

Type: String

Used in messages: ICAP

128.2.2825 Reserved7

Type: String

Used in messages: ICAP

128.2.2826 Reserved70

Type: String

Used in messages: ICAP

128.2.2827 Reserved71

Type: String

Used in messages: ICAP

128.2.2828 Reserved72

Type: String

Used in messages: ICAP

128.2.2829 Reserved73

Type: String

Used in messages: ICAP

128.2.2830 Reserved74

Type: String

Used in messages: ICAP

128.2.2831 Reserved7444

7444 Reserved

Type: String

Used in messages: AngelNetworks

128.2.2832 Reserved7445

7445 Reserved

Type: String

Used in messages: AngelNetworks

128.2.2833 Reserved75

Type: String

Used in messages: Bloomberg

128.2.2834 Reserved76

Reserved

Type: String

Used in messages: Unknown

128.2.2835 Reserved77

Type: String

Used in messages: Millennium

128.2.2836 Reserved78

Type: String

Used in messages: Millennium

128.2.2837 Reserved79

FX Reserved

Type: String

Used in messages: Bloomberg

128.2.2838 Reserved8

Type: String

Used in messages: ICAP

128.2.2839 Reserved80

FX reserved

Type: String

Used in messages: Bloomberg

128.2.2840 Reserved81

FX reserved

Type: String

Used in messages: Bloomberg

128.2.2841 Reserved82

Type: String

Used in messages: Bloomberg

128.2.2842 Reserved83

Type: String

Used in messages: Bloomberg

128.2.2843 Reserved84

Type: String

Used in messages: Bloomberg

128.2.2844 Reserved85

Type: String

Used in messages: Bloomberg

128.2.2845 Reserved86

Type: String

Used in messages: ObjectTrading

128.2.2846 Reserved87

Type: String

Used in messages: ObjectTrading

128.2.2847 Reserved88

Type: String

Used in messages: ObjectTrading

128.2.2848 Reserved89

Type: String

Used in messages: ObjectTrading

128.2.2849 Reserved9

Type: String

Used in messages: ICAP

128.2.2850 Reserved90

Type: String

Used in messages: ObjectTrading

128.2.2851 Reserved91

Type: String

Used in messages: ObjectTrading

128.2.2852 ReservedbyDoug1

Type: String

Used in messages: KnightCapitalGroup

128.2.2853 ReservedbyDoug2

Type: String

Used in messages: KnightCapitalGroup

128.2.2854 ReservedforHotspotFX1

Type: String

Used in messages: KnightCapitalGroup

128.2.2855 ReservedforHotspotFX10

Type: String

Used in messages: KnightCapitalGroup

128.2.2856 ReservedforHotspotFX11

Type: String

Used in messages: KnightCapitalGroup

128.2.2857 ReservedforHotspotFX12

Type: String

Used in messages: KnightCapitalGroup

128.2.2858 ReservedforHotspotFX13

Type: String

Used in messages: KnightCapitalGroup

128.2.2859 ReservedforHotspotFX14

Type: String

Used in messages: KnightCapitalGroup

128.2.2860 ReservedforHotspotFX15

Type: String

Used in messages: KnightCapitalGroup

128.2.2861 ReservedforHotspotFX16

Type: String

Used in messages: KnightCapitalGroup

128.2.2862 ReservedforHotspotFX17

Type: String

Used in messages: KnightCapitalGroup

128.2.2863 ReservedforHotspotFX18

Type: String

Used in messages: KnightCapitalGroup

128.2.2864 ReservedforHotspotFX19

Type: String

Used in messages: KnightCapitalGroup

128.2.2865 ReservedforHotspotFX2

Type: String

Used in messages: KnightCapitalGroup

128.2.2866 ReservedforHotspotFX20

Type: String

Used in messages: KnightCapitalGroup

128.2.2867 ReservedforHotspotFX21

Type: String

Used in messages: KnightCapitalGroup

128.2.2868 ReservedforHotspotFX22

Type: String

Used in messages: KnightCapitalGroup

128.2.2869 ReservedforHotspotFX23

Type: String

Used in messages: KnightCapitalGroup

128.2.2870 ReservedforHotspotFX3

Type: String

Used in messages: KnightCapitalGroup

128.2.2871 ReservedforHotspotFX4

Type: String

Used in messages: KnightCapitalGroup

128.2.2872 ReservedforHotspotFX5

Type: String

Used in messages: KnightCapitalGroup

128.2.2873 ReservedforHotspotFX6

Type: String

Used in messages: KnightCapitalGroup

128.2.2874 ReservedforHotspotFX7

Type: String

Used in messages: KnightCapitalGroup

128.2.2875 ReservedforHotspotFX8

Type: String

Used in messages: KnightCapitalGroup

128.2.2876 ReservedforHotspotFX9

Type: String

Used in messages: KnightCapitalGroup

128.2.2877 ReservePublishQty

Required for Reserve e-Quote types. Represents the publish quantity.

Type: Qty

Used in messages: SIAC

128.2.2878 ReserveSize

Indicates the quantity of the reserve size. Reserve size must be in shares either in round lot multiples or in mixed lots.

Type: Qty

Used in messages: Nasdaq

128.2.2879 ResetEligibleVolOnAmend

Type: String

Used in messages: UBS

128.2.2880 ResponseID

ID sent by PCX in some acknowledgements/notifications

Type: String

Used in messages: SSITechnologies

128.2.2881 ResponseIn

The time when application received response

Type: UTCTimestamp

Used in messages: DeutscheBank

128.2.2882 ResponseOut

The time when application sent response

Type: UTCTimestamp

Used in messages: DeutscheBank

128.2.2883 ResponseRequested

Used to indicate if a response is requested (or required) from the e-mail recipient

Type: Boolean

Used in messages: CBOE

128.2.2884 ResponsibilityInd

The firm which takes responsibility for trade reporting functions.

Valid values:

Y = Yes

N = No

Type: Boolean

Used in messages: Nasdaq

128.2.2885 RestrictedBrokers

used with aggregator connections to confirm counterparties a security cannot be traded with

Type: String

Used in messages: FidelityInvestments

128.2.2886 RetainVolumeCountHistory

Type: String

Used in messages: UBS

128.2.2887 ReturnCode

This field will be used to indicate a specific error message or informational message that may or may not exist in the Text tag (58) of an acknowledgement response. NOTE: This field may contain repeating values delimited by a hexidecimal '40' character.

Type: MultipleStringValue

Used in messages: ThomsonFinancial

128.2.2888 ReversedInquiryAmt

Type: Amt

Used in messages: FannieMae

128.2.2889 RevisedFinal

Remaining payment due on any contract (specific to KMEFIC)

Type: Amt

Used in messages: GLTrade

128.2.2890 RFQReferenceNo

Request for Quote reference number

Type: String

Used in messages: Nasdaq

128.2.2891 RhoLeg

The per-leg Rho value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.2892 RhoLegAsk

Rho leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.2893 RhoNet

The net Rho value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.2894 RhoNetAskValue

Net Rho value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.2895 RiskAversion1

Risk Aversion Parameter

Type: String

Used in messages: BearStearns

128.2.2896 RiskAversion2

Controls the trading style for the order on a scale of 1 (passive) – 10 (aggressive). The higher the number the faster the order will trade. Valid values 1-10.

Type: char

Used in messages: CapitalInstitutionalServices

128.2.2897 RiskAversion3

.

Type: String

Used in messages: Citigroup

128.2.2898 RiskClass

Risk class for a trade

Type: String

Used in messages: Unknown

128.2.2899 RiskID

Type: String

Used in messages: LehmanBrothers

128.2.2900 RiskMgmtInd

Designates that the clearing relationship in this message is functionally Active. It also assigns responsibility to the correspondent or the clearing firm for the entry of all T+2 to T+N entries. Valid values for self-clearing firms are A, M, and D.

Valid values:

A = Active & correspondent cannot enter As of T+2 to T+N trades (except self-clearing)

M = Active with Super-Cap Marker & correspondent cannot enter As of T+2 to T+N trades (except self-clearing)

Y = Active & correspondent can enter As of T+2 to T+N trades (except self-clearing)

N = Active with Super-Cap Marker, correspondent (non-self clearing) can enter As-of T+2 to T+N trades

D = Deleted

Type: char

Used in messages: Nasdaq

128.2.2901 RiskTol

Type: String

Used in messages: Citigroup

128.2.2902 RollConvention

IRS roll convention for NewOrder – default 'STD'. Values:

STD – standard product-based roll

IMM – roll on IMM dates

ECB – roll on ECB dates

NONE – for bullet payments

Type: String

Used in messages: Tradeweb

128.2.2903 RolloverFlag

Speicies how long the Order would be valid in the books of the Crossing System. Vaild values:

blank – No rollovers

S – same cross until good-through date has expired

U – Unlimited

n – (1-9) rollover to the next cross, decrement n until 0

Type: char

Used in messages: JapanCrossSecurities

128.2.2904 ROLLSON

The convention for determining the sequence of calculation period end dates. Valid Values: 1 to 31, EOM, or IMM

Type: String

Used in messages: LehmanBrothers

128.2.2905 RoundLotInstrument

Used to associate given odd lot instrument with its associated round lot instrument. Field contains symbol of round lot instrument.

Type: String

Used in messages: ICAP

128.2.2906 RoutedOrderID

To satisfy the OATS requirement of having a unique identifier for each order. This field is 20 characters or less.

Type: String

Used in messages: Sungard

128.2.2907 RouteOddToSlowExchange

Y = Route Odd Lot to slow* exchange

N = Do no route Odd Lot to slow* exchange*some exhchanges incur extra delay for odd-lot processing or do not process odd lot IOCs

Type: Boolean

Used in messages: BATSTrading

128.2.2908 Routetosession

Used for fix-to-fix processing. No internal updates along the way. Strictly endpoint processing. Used to bypass local database updates.

Type: String

Used in messages: Bloomberg

128.2.2909 RoutingAwayBroker

This tag supports CBSX Order Routing Vendor Selection for Stock Linkage.

Type: String

Used in messages: CBOE

128.2.2910 RoutingInst

Order routing instruction for ECN. Valid Values B=Book (default), T=Through ECN to Prefered Market Maker, X=Order Cross, H=Hidden Order.

Type: char

Used in messages: AutomatedSecurityClearanceLtd

128.2.2911 RoutingInstruction

Routing instruction

Type: String

Used in messages: SIAC

128.2.2912 RptSys

The system which has published the report.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.2913 RptTime

The time the trade report will be published.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2914 RubNbCO

Official quotation list classification : Heading number

Type: String

Used in messages: Euronext

128.2.2915 RunHalt

Spread run control (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.2916 SACrossType

Text field for Cross Type option used with Agent order types.

Type: String

Used in messages: Sungard

128.2.2917 SaleCrdt

Sales Credit (Numeric) +/- 12345.1234

Type: Amt

Used in messages: PaineWebber

128.2.2918 SaleCrdtType

Similar to Fix 4.2 tag 13 CommType. Valid values: 1 = per share, 2 = percentage, 3 = absolute. Use in conjunction with tag 7503 as you would use tag 12. This field identifies sales credit type.

Type: char

Used in messages: RBC

128.2.2919 SalesBook

Identify the book for the salesperson doing the trade.

Type: String

Used in messages: Bloomberg

128.2.2920 SalesInstBroker

Describes the instruction assigned from a sales to a broker

Type: String

Used in messages: GLTrade

128.2.2921 SampleSector

Index sector code

Type: String

Used in messages: Euronext

128.2.2922 SatisfactionOrdDisp

Indicates the disposition of a satisfaction order. Valid values are:

0 = Satisfied as specified in the order (default)

1 = Pro rata satisfaction distribution (partial cancellation of Satisfaction order)

2 = Satisfaction order requested size is greater than trade-through size

Type: char

Used in messages: CapitalMarketsConsulting

128.2.2923 ScaleDownAction

1 = None

2 = SlowHalf

3 = SlowOneThird

4 = SlowOneFourth

5 = SlowOneFifth

0 = Pause

Type: char

Used in messages: GuosenSecurities

128.2.2924 ScaleDownLevel

numeric

Type: float

Used in messages: GuosenSecurities

128.2.2925 ScaleUpAction

A = None

B = speed2x

D = speed4x

E = speed5x

J = speed10x

b = Part10

d = Part20

j = Part50

p = Part80

z = Iwould

Type: char

Used in messages: GuosenSecurities

128.2.2926 ScaleUpLevel

numeric

Type: float

Used in messages: GuosenSecurities

128.2.2927 SCANDestination

Type: String

Used in messages: MerrillLynch

128.2.2928 SCANIndicator

Type: String

Used in messages: MerrillLynch

128.2.2929 ScanLevel

Type: String

Used in messages: MerrillLynch

128.2.2930 SCBFIXParameter1

Type: String

Used in messages: StandardChartered

128.2.2931 SCBFIXParameter10

Type: String

Used in messages: StandardChartered

128.2.2932 SCBFIXParameter11

Type: String

Used in messages: StandardChartered

128.2.2933 SCBFIXParameter12

Type: String

Used in messages: StandardChartered

128.2.2934 SCBFIXParameter13

Type: String

Used in messages: StandardChartered

128.2.2935 SCBFIXParameter14

Type: String

Used in messages: StandardChartered

128.2.2936 SCBFIXParameter15

Type: String

Used in messages: StandardChartered

128.2.2937 SCBFIXParameter16

Type: String

Used in messages: StandardChartered

128.2.2938 SCBFIXParameter17

Type: String

Used in messages: StandardChartered

128.2.2939 SCBFIXParameter18

Type: String

Used in messages: StandardChartered

128.2.2940 SCBFIXParameter19

Type: String

Used in messages: StandardChartered

128.2.2941 SCBFIXParameter2

Type: String

Used in messages: StandardChartered

128.2.2942 SCBFIXParameter20

Type: String

Used in messages: StandardChartered

128.2.2943 SCBFIXParameter3

Type: String

Used in messages: StandardChartered

128.2.2944 SCBFIXParameter4

Type: String

Used in messages: StandardChartered

128.2.2945 SCBFIXParameter5

Type: String

Used in messages: StandardChartered

128.2.2946 SCBFIXParameter6

Type: String

Used in messages: StandardChartered

128.2.2947 SCBFIXParameter7

Type: String

Used in messages: StandardChartered

128.2.2948 SCBFIXParameter8

Type: String

Used in messages: StandardChartered

128.2.2949 SCBFIXParameter9

Type: String

Used in messages: StandardChartered

128.2.2950 SchatzAsk

Type: Price

Used in messages: LehmanBrothers

128.2.2951 SchatzBid

Type: Price

Used in messages: LehmanBrothers

128.2.2952 SchedulingDays

No. of days for which a trade is scheduled to trade

Type: int

Used in messages: Nomura

128.2.2953 ScriptLevel

Number of levels

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.2954 SecDefnReqType

Type of the Security Definition Request.

Data Type: Char

Valid Values:

1 = Issue ID

2 = Series by Series ID

3 = Series by Issue ID

4 = Series ID

Type: char

Used in messages: SSITechnologies

128.2.2955 SecondaryAccount

Assigned by a party which originates the order to the exchange.

Type: String

Used in messages: GLTrade

128.2.2956 SecondaryBookingID

Secondary Booking ID

Type: String

Used in messages: MerrillLynch

128.2.2957 SecondaryClOrdID

Secondary Client Order ID – used when counterparties require a secondary client order id. Will be replaced by FIX 4.3 field of the same name.** ADDED TO FIX 4.3 AS TAG: 526 (SecondaryClOrdID) **

Type: String

Used in messages: CBOE

128.2.2958 SecondaryConfirmStatus

Describes the Give-up state (Char)

Type: char

Used in messages: MEFF

128.2.2959 SecondaryCurrency

The denomination of the SecondaryQty (6054) field.

Type: Currency

Used in messages: DeutscheBank

128.2.2960 SecondaryExecID

For FIX 4.2 (contains the trade number in the fill notice – execution report). Added in FIX 4.3 as tag 527 – SecondaryExecID.

Type: String

Used in messages: CMEGroup

128.2.2961 SecondaryIndividualAllocID

Secondary Alloc ID per allocation account.

Type: String

Used in messages: Bloomberg

128.2.2962 SecondaryOrdID

The unique trade reference assigned by the ATS. UDF 6617 is needed only in the DontKnowTrade message. In all others use tag 198.

Type: String

Used in messages: Tradeweb

128.2.2963 SecondaryQty

This is the calculated side amount on an FX swap

Type: Qty

Used in messages: BarclaysCapital

128.2.2964 SecondaryQty2

This is the second calculated side amount for an FX Swap

Type: Amt

Used in messages: BarclaysCapital

128.2.2965 SecondaryQuoteID

Contributor's internal quote reference ID.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.2966 SecondaryTradeID1

Used in pre-5.0 versions to provide same functionality as 5.0's SecondaryTradeID (1040)

Type: String

Used in messages: BrookPathPartnersInc

128.2.2967 SecondaryTradeID2

Contributor's internal trade reference ID.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.2968 SecondaryTransactTime

Time of execution at the exchange level when TransactTime is already used by the broker order management system.

Type: UTCTimestamp

Used in messages: GLTrade

128.2.2969 Sector1

Sector to track

Type: String

Used in messages: PELynch

128.2.2970 Sector2

The ICB code for the sector that this share belongs to

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.2971 SectorLmtTol

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.2972 SectorLowerPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.2973 SectorLowerSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.2974 SectorUpperPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.2975 SectorUpperSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.2976 SectorVariable

Enforce a sector-level constraint

Type: String

Used in messages: LehmanBrothers

128.2.2977 SecurityChangedTime

Timestamp of Security Change.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2978 SecurityExchangeBloomberg

Bloomberg recognized exchange code. 2 character alpha code.

Type: String

Used in messages: Bloomberg

128.2.2979 SecurityGroup

Instrument group identification

Type: String

Used in messages: Euronext

128.2.2980 SecurityGroupStatus

Indicates the status of the security group

Type: String

Used in messages: Euronext

128.2.2981 SecurityHaltType

Describes the type of Security Halt: N – Normal, D – Dynamic, S – Static

Type: char

Used in messages: SSITechnologies

128.2.2982 SecurityListRequest

= 100 – Display group names

= 101 – TBA group names

= 102 – Display group content

= 103 – TBA group content

Type: String

Used in messages: ICAP

128.2.2983 SecurityListResponseType

Indicates the type of response sent via the Security List message

Type: String

Used in messages: ICAP

128.2.2984 SecuritySource

Where to obtain securities for trade. Values: C = Customer will deliver security. L = Security is Long in account. R = Receive Security vs Payment. B = Receive Security from Broker Dealer.

Type: char

Used in messages: Tradeweb

128.2.2985 SecurityState

Indicate the current state of the instrument

Type: String

Used in messages: Euronext

128.2.2986 SecuritySubType1

Same usage as [4.4] SecuritySubType (762) for [4.2]

Type: String

Used in messages: Tradeweb

128.2.2987 SecuritySubType2

Sub-type qualification/identification of the SecurityType.

Same as 762 in FIX 4.4.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 messages: CMEGroup

128.2.2988 SecuritySuspended

Indicates whether the security is suspended from tradingBoolean

Type: Boolean

Used in messages: OMGroup

128.2.2989 SecurityTradingStatus

= 100 – Order entry session for repo cross

= 101 – Position scrubbing session for repo cross

= 102 – Position scrubbing session for repo cross

= 103 – Closing session for repo cross

= 104 – Suspended

Type: String

Used in messages: ICAP

128.2.2990 SecurityType1

Possible values are:

1 = Normal Board

2 = Odd lot Board

3 = Crossings board

4 = All or None board

Default value is Normal Board

Type: char

Used in messages: ChangepondTechnologies

128.2.2991 SecurityType2

Security type specifier

Type: String

Used in messages: ICAP

128.2.2992 SecurityTypeExtended

Extends FIX field 167 for Fixed Income

<p>** 167 SecurityType was extended in FIX 4.3 **

Type: String

Used in messages: Tradeweb

128.2.2993 SecurityUpdatesSince

Optional field that indicates the response to this security list request should be only the list of securities modified/added since the timestamp indicated (in UTC format).

Type: UTCTimestamp

Used in messages: BolsadeMercadoriasFuturos

128.2.2994 SecurityValidFromTime

The earliest timestamp when the security is valid.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2995 SecurityValidityTimestamp

UTCTimestamp field, containing the timestamp till which the instrument will be eligible to trade.

Type: UTCTimestamp

Used in messages: BolsadeMercadoriasFuturos

128.2.2996 SecurityValidToTime

The latest timestamp when the security is valid.

Type: UTCTimestamp

Used in messages: CinnoberFinancialTechnologyAB

128.2.2997 SegrClearingAccountType

The segregated clearing account type. For example, Client Clearing Account or House Clearing Account.

0 = DF (Default), 1 = CL (Client = Risk is covered by client collateral), 2 = HO (House = Risk is covered by "In House" collateral)

Type: char

Used in messages: SWXSwissExchange

128.2.2998 SegrSettleAccountType

The segregated settlement account type. For example, can be used to distinguish different taxation treatments in settlement.

0 = DF (Default)

Type: char

Used in messages: SWXSwissExchange

128.2.2999 SellerCode

Used to identify a seller code

Type: char

Used in messages: ThomsonFinancial

128.2.3000 SellLimit

Specifies the SellLimit of the BalanceGroup, of which this order is part of. The Identifier of the Balance-Group is specified in the BalanceGroupID Tag.

Type: String

Used in messages: JapanCrossSecurities

128.2.3001 SellTradeControlNumber

Used for Nordic Trade Reporting, this tag will carry the trade control number for the sell side of the trade.

Type: String

Used in messages: Nasdaq

128.2.3002 SellWeight

Type: String

Used in messages: GuosenSecurities

128.2.3003 SendBrokerID

Indicates if the member identity has to be disclose or not in the corresponding public data feed

Type: String

Used in messages: Euronext

128.2.3004 SenderGroupID

Assigned value used to identify specific message originator group.

Type: String

Used in messages: GATETecnologieInformatiche

128.2.3005 SendingTimeJavaEpoch

Time when the message is sent. 64-bit integer expressing the number of milliseconds since midnight January 1, 1970.

Type: int

Used in messages: OMX

128.2.3006 SerialNo

2nd Part of unique Bloomberg serial number. (The 1st part of unique Bloomberg serial number is WorkStation)

Type: String

Used in messages: LehmanBrothers

128.2.3007 Series

Series for fixed income

Type: String

Used in messages: Bloomberg

128.2.3008 SeriesID

Series ID.Data Type: long

Type: int

Used in messages: SSITechnologies

128.2.3009 SeriesNo

Series number for allocation

Type: String

Used in messages: Bloomberg

128.2.3010 SeriesNumber

16-bit Integer identifying the Series. Used together with the UnderlyingNumber (5295) to uniquely identify a Series.

Type: int

Used in messages: OMX

128.2.3011 Service

Indicates the NQB service under which a security is quoted. OP=Pink Sheets OY=Yellow Sheets OPL=Partnership Sheets OG=Global Quote

Type: String

Used in messages: NationalQuotationBureau

128.2.3012 SessionIndicator

Indicates the routing to an executing system

G – Globex trading engine

Type: char

Used in messages: CMEGroup

128.2.3013 SessionType

Session type (Open or Close) defined in the Trading Session ID

Type: String

Used in messages: UBS

128.2.3014 SettlAccType1

Settlement account type.

Valid values:

1 = Standing

2 = House

3 = Client.

Type: char

Used in messages: GATETecnologieInformatiche

128.2.3015 SettlAccType2

This field indicates the settlement account type. Valid values: 1=Standing; 2=House; 3=Client.

Type: char

Used in messages: GLTrade

128.2.3016 SettlCommunicationService

Communication service required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.3017 SettlCurrAccruedInterestAmt

Accrued Interest in the Settlement currency.

Type: Amt

Used in messages: Bloomberg

128.2.3018 SettlCurrAmtValid

Indicates how the settlement amount has been calculated.

Valid values:

NSAZ = NotCalculatedSettlAmountInvalid

NFWT = NotCalculatedStandardForwardTrade

NMIS = NotCalculatedStaticDataMissing

NTRD = NotCalculatedTradeDateMarketHoliday

NTPZ = NotCalculatedTradePriceInvalid

NTSZ = NotCalculatedTradeSizeInvalid

NVAD = NotCalculatedValueDateEntered

CALC = SettlementAmountCalculatedNormalCase

Type: String

Used in messages: SWXSwissExchange

128.2.3019 SettlCurrency2

Settlement Currency for the second leg of NDF swap

Type: Currency

Used in messages: Bloomberg

128.2.3020 SettlCurrNetMoney

Net money in Settlment Currency.

Type: Amt

Used in messages: Bloomberg

128.2.3021 SettlDate

The settlement date for a trade.UTCDateOnly

Type: UTCDateOnly

Used in messages: OMGroup

128.2.3022 SettlementChainControlCode

The unique identifier of a settlement chain control.

Valid values:

BAUT = BilateralAutomaticSettlementFlagOff

BCPO = BilateralClrgPreventionSettlOnly

BCPF = BilateralClrgPrevNoClrgNoSettl

BBRS = BilateralExchControlResendBilateral

BMCO = BilateralManualClearingTypeAS

BMCF = BilateralManualClearingTypeManual

BNCC = BilateralNoCCP

BNSA = BilateralNoSettlAmountCalculated

BNSC = BilateralNoSettlChainsDetermined

BOOC = BilateralOobClearingFlagOff

BOOT = BilateralOutsideClearingOpeningTime

MUSE = MultilateralViaCCP

Type: String

Used in messages: SWXSwissExchange

128.2.3023 SettlementInst

Defines to which degree the clearing and settlement of an off order book trade should be automatically instructed. For example, settled manually, automatic clearing and settlement or only automatic settlement i.e. no clearing.0=Automatic (Settlement & Clearing), 1 = Settlement only, 2 = Manual

Type: char

Used in messages: SWXSwissExchange

128.2.3024 SettlementLocation

Indicator specifying whether member wishes to settle his operation

Type: Boolean

Used in messages: Euronext

128.2.3025 SettlementStatusCode

The unique identifier of a settlement status.

Valid values:

CA = CancelAccepted

CP = CancelPending

CR = CancelRejected

CS = CancelSent

CN = CancelTechNOK

CW = CancelWithoutMsg

RN = ClrgRuleNotReady

IC = InterfaceClosed

MA = MissingAccruedInt

MC = MissingChangeFix

MS = MissingSettleDate

MD = MissingStaticData

NA = NoAutomaticCandS

SA = SettlMsgAccepted

SR = SettlMsgRejected

SS = SettlMsgSent

SN = SettlMsgTechNOK

Type: String

Used in messages: SWXSwissExchange

128.2.3026 SettlementTerms

Provides the required Settlement Terms for the order. Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.3027 SettlementTime

A=AM Settlement

P=PM Settlement

Type: char

Used in messages: Harts

128.2.3028 SettlementVenue

Currently all London Stock Exchange instruments are applicable to a single settlement venue.

Type: String

Used in messages: GLTrade

128.2.3029 SettleTypeAlt

A char indicating the settlement type: 0 = Reg, 1 = Cash, 2 = Skip, 3 = Reg and Cash, 4 = Reg and Skip, 5 = Cash and Skip, 6 = Reg and Cash and Skip

Type: char

Used in messages: FannieMae

128.2.3030 SettlFixingDate

Settlement Fixing Date

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.3031 SettlInstBroker

Describes the settlement instruction assigned from a sales to a broker.

Type: String

Used in messages: GLTrade

128.2.3032 SettlLocation

Country or Depository in which the security will be settled.valid values:

BRC = Broker Custody

CED = CEDEL

DTC = DTCC

EUR = Euroclear

FED = Federal Reserve Bank of NY

FNB = First Nat'l. Bank of Chicago

PTC = Participant's Trust Company

US = US Physical

Type: String

Used in messages: DepositoryTrustCompany

128.2.3033 SettlPx

Previous day's settlement price.

Type: Price

Used in messages: B2BITS

128.2.3034 SettlText1

Settlement Text 1 required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.3035 SettlText2

Additional Settle Text required to instruct settlement – used to cater to situations where client specifies settlement instruction as part of the trade.

Type: String

Used in messages: JPMorganChase

128.2.3036 SettlType

This custom field is used in pre-5.0 versions of FIX to support the FX tenor expressions as defined in 5.0. Maps directly to 5.0's SettlType (63) inclusive of definition, all enums and patterns.

Type: String

Used in messages: BrookPathPartnersInc

128.2.3037 SettlVariation

Variation from liquidation day price

Type: Price

Used in messages: Euronext

128.2.3038 SettlVenue

A three character code representing a valid Settlement Venue

Type: String

Used in messages: GATETecnologieInformatiche

128.2.3039 ShareGroupID

GL Share Group ID (for clearing)

Type: String

Used in messages: GLTrade

128.2.3040 ShortCode

A defined set of codes used to represent specific Prompt Dates (Futures) or Expiry Dates (options)

Type: String

Used in messages: Millennium

128.2.3041 ShortExempt

Designates order as being Short Exempt.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: Boolean

Used in messages: IntegratedTransactionSystemsLtd

128.2.3042 ShortLimit

Type: String

Used in messages: Mantara

128.2.3043 ShortMarkingExempt

Marker for Short-Marking Exempt order designation. Required if applicable for Short-Marking Exempt.

Valid values:

0 = SME

1 = Buy Cross SME

2 = Sell Cross SME

3 = Both Buy and Sell Cross SME

Type: char

Used in messages: TSXGroup

128.2.3044 ShortMoneyLimit

Short exposure limit for pairs and portfolio trades

Type: String

Used in messages: CreditSuisse

128.2.3045 ShortName

Short name of security

Type: String

Used in messages: NationalQuotationBureau

128.2.3046 ShortSaleExemptionReason

Same as tag 1688 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

Indicates the reason a short sale order is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.).Valid values:

0 = Exemption Reason Unknown

1 = Incoming Short Sale Exempt

2 = Above National Best Bid (Broker Dealer Provision)

3 = Delayed Delivery

4 = Odd-Lot

5 = Domestic Arbitrage

6 = International Arbitrage

7 = Underwriter or Syndicate Distribution

8 = Riskless Principal

9 = VWAP

Type: int

Used in messages: FIXProtocolLtd

128.2.3047 ShortSaleRestriction

Same as tag 1687 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.Indicates whether a restriction applies to short selling a security.

Valid values:

0 = No restrictions

1 = Security is not shortable

2 = Security not shortable at or below the best bid

Type: int

Used in messages: FIXProtocolLtd

128.2.3048 ShortSaleType

Indicates the type of short sale

0: Regular, 1: ShortSale with Price Restriction, 2: ShortSale without Price Restriction

Type: char

Used in messages: KoreaStockExchange

128.2.3049 ShortSecurityDesc

Short security description.

Type: String

Used in messages: B2BITS

128.2.3050 ShowingFactor

Type: String

Used in messages: MerrillLynch

128.2.3051 SICOVAMCode

AFC (agence française de codification)Id code of a security

Type: String

Used in messages: Euronext

128.2.3052 SideShortSaleExemptionReason

Same as tag 1690 (int datatype). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions.

Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)Uses same values as ShortSaleExemptionReason.

Type: int

Used in messages: FIXProtocolLtd

128.2.3053 SIJurisdiction

String datatype. Same as PartyID(448) together with PartyIDSource(447)=G (MIC) and PartyRole(452)=63 (SI) in the standard Parties component and PartySubID(523) together with PartySubIDType(803)=70 (Jurisdiction) in the associated standard PtysSubGrp component. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. The SI jurisdiction is the one applicable to an order associated with an SI in that instrument.

Type: String

Used in messages: FIXProtocolLtd

128.2.3054 SILiquidSharesRejectReason

Reason for reject

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3055 SILiquidSharesReqID

The request ID in a SI Liquid Shares message.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3056 SILiquidSharesStatus

0 = accepted

1 = rejected

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3057 SingleConversionQty

Single conversion quantity of a CAP-DI order

Type: Qty

Used in messages: Millennium

128.2.3058 SISAddlinstructions

SIS Additional Instructions

Type: String

Used in messages: BroadridgeFinancialSolutions

128.2.3059 SISBopsind

BOPS Indicator Valid values:

Y = Make BOPS eligible

N = Is not BOPS eligible

Type: Boolean

Used in messages: BroadridgeFinancialSolutions

128.2.3060 SISEnhTrailer

Enhanced trailer codes. There can be up to 20 codes

Type: String

Used in messages: BroadridgeFinancialSolutions

128.2.3061 SISTrailer

Trailer text that can be up to a maximum of 30 characters

Type: String

Used in messages: BroadridgeFinancialSolutions

128.2.3062 SISTrailerInd

A valid SIS trailer Indicator, Alphanumeric, 1 character length

Type: char

Used in messages: BroadridgeFinancialSolutions

128.2.3063 SISUpdOnlyTransaction

This transaction is to be used to update Broadridge SIS information only and will not be sent to an execution destination.

Valid values:

Y = Update only

N = Cancel/Replace and Update both

Type: Boolean

Used in messages: BroadridgeFinancialSolutions

128.2.3064 SISVantraTrailer

SIS reply of CNESS floor trailer

Type: String

Used in messages: BroadridgeFinancialSolutions

128.2.3065 SISVerifyTerminal

Optional tag on New Order to indicate the Verify Terminal where the order will be send for verification.

Type: String

Used in messages: BroadridgeFinancialSolutions

128.2.3066 SLBasis

Type: String

Used in messages: IndusValleyPartners

128.2.3067 SLCptyGrossCredit

Type: String

Used in messages: IndusValleyPartners

128.2.3068 SLCptyID

Type: String

Used in messages: IndusValleyPartners

128.2.3069 SLCptyNetCredit

Type: String

Used in messages: IndusValleyPartners

128.2.3070 SLEUID

GL-Trade User ID.

Integer, 0-999

Type: int

Used in messages: GLTrade

128.2.3071 SLFee

Type: String

Used in messages: IndusValleyPartners

128.2.3072 SliceMethod

Slice Method

Type: String

Used in messages: UBS

128.2.3073 Slices

Number of equal-sized sub orders to trade a TIME_SLICE order in.

Type: int

Used in messages: PELynch

128.2.3074 Slippage

Maximum price slippage for orders.

(pips)

Type: Price

Used in messages: INTERTRADE

128.2.3075 SLLocateID

Type: String

Used in messages: IndusValleyPartners

128.2.3076 SLMargin

Type: String

Used in messages: IndusValleyPartners

128.2.3077 SLMsgID

Type: String

Used in messages: IndusValleyPartners

128.2.3078 SLMsgType

Type: String

Used in messages: IndusValleyPartners

128.2.3079 SLOfferID

Type: String

Used in messages: IndusValleyPartners

128.2.3080 Slope

Indicates a slope to be used for TWAP

Type: Boolean

Used in messages: RBC

128.2.3081 SLPositionID

Type: String

Used in messages: IndusValleyPartners

128.2.3082 SLQuoteType

Type: String

Used in messages: IndusValleyPartners

128.2.3083 SLRate

Type: float

Used in messages: IndusValleyPartners

128.2.3084 SLRnd

Type: String

Used in messages: IndusValleyPartners

128.2.3085 SLSecClassification

Type: String

Used in messages: IndusValleyPartners

128.2.3086 SLTerm

Type: String

Used in messages: IndusValleyPartners

128.2.3087 SMAIQFlag

For Supermontage orders, this value is used to specify whether internalization is allowed on the order. Keep in mind that AIQ means anti-internalization.Valid Values:

N – Internalize First.

I – Do not internalize first but allow this order to match orders with the same MPID.

Y – Never allow internalization.

Type: char

Used in messages: Nasdaq

128.2.3088 SmartStrategy

char – valid product code

Type: char

Used in messages: Citigroup

128.2.3089 SMAttribFlag

For Supermontage orders, Indecates whether the order should be anonymous or not. If the tag is not present or if it is 'N' the order will be attributable. If the tag is 'Y' Supermontage will view the order as anonymous.

Type: Boolean

Used in messages: Nasdaq

128.2.3090 SMBnchdFlag

For Supermontage orders, 1 character keyword used to indicate bunched orders. The value if present should be 'B'. This is passed back on execution reports.

Type: char

Used in messages: Nasdaq

128.2.3091 SMExecAlgorFlag

This field will be forwarded to SuperMontage for the Execution Algorthim.

Type: char

Used in messages: Sungard

128.2.3092 SmoothRateSrc

The source that published the smooth rate.

Type: char

Used in messages: BrookPathPartnersInc

128.2.3093 SMPrImpFlag

For Supermontage orders, a 1 character flag (Y/N) to indicate that price improvement is in effect. This field is passed back on execution reports.

Type: Boolean

Used in messages: Nasdaq

128.2.3094 SMRouteFlag

Field to specify the SuperMontage route field for

a given order.

Type: char

Used in messages: Sungard

128.2.3095 SMS

The MiFID “standard market size” of the instrument

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3096 SoftLimit

Y = Yes

N = No

Type: Boolean

Used in messages: GuosenSecurities

128.2.3097 SoftLimitFlag

Type: Boolean

Used in messages: MerrillLynch

128.2.3098 SolicitedFlag1

To flag whether the order was solicited (by broker) or unsolicited. Need to pass this information on to downstream clients/systems. Use of solicited/unsolicited not found in any other tags/enum values.

<p>

** ADDED TO FIX 4.2 AS TAG: 377 (SolicitedFlag) **

Type: Boolean

Used in messages: PaineWebber

128.2.3099 SolicitedFlag2

FCS Order, Cancel, Cancel/Repl, Report.

Indicates whether or not the order was solicited.

Valid Values:

Y = Was Solicited

N = Was Not Solicited

SolicitedFlag [9442] is for use in FIX 4.1 only and corresponds to tag SolicitedFlag [377] in FIX 4.2.FIX.4.1 Format: Char

FIX.4.2 Format: Boolean

Type: Boolean

Used in messages: SIAC

128.2.3100 Source

Identifies the system source. This tag will be a string i.e. "Tradebook"

Type: String

Used in messages: Bloomberg

128.2.3101 SourceExchange

The exchange from where the news message or book information origins.

Type: Exchange

Used in messages: SWXSwissExchange

128.2.3102 SourceIP

Optional field for source IP address identification and auditing perposes.

Type: String

Used in messages: ICAP

128.2.3103 SourceOfOrder

1 byte numeric denoting the source of the order; i.e., from CMS, from BBSS, from DBK, etc.

Type: int

Used in messages: SIAC

128.2.3104 SourceOfReport

1 byte numeric denoting whether the execution was done in DBK, BBSS, etc.

Type: int

Used in messages: SIAC

128.2.3105 SpecialTradeInd

NYSE – Front End Systemic Capture (FESC) Field: This is an optional field when submitting a report drop copy. Specifies any special trade indication:

' ' = Not a special trade

'X' = Special trade

'E' = Ex-clearing trade

Type: char

Used in messages: SIAC

128.2.3106 SpecialTypingCode

Used to identify a special typing code. Repeating values are allowed for this tag. Values are to be delimited by space.

Type: MultipleCharValue

Used in messages: ThomsonFinancial

128.2.3107 SpecSymbol

1-4 alphas representing the Specialist firm's mnemonic

Type: String

Used in messages: SIAC

128.2.3108 SpecUnitID

The Specialist Unit Number handling the stock. Contains a value from 1 to 100

Type: int

Used in messages: SIAC

128.2.3109 SpeedRelIDSource

Type: String

Used in messages: MerrillLynch

128.2.3110 SpeedRelPrice

Type: Price

Used in messages: MerrillLynch

128.2.3111 SpeedRelSecurityID

Type: String

Used in messages: MerrillLynch

128.2.3112 SpeedRelTargetPercent

Type: Percentage

Used in messages: MerrillLynch

128.2.3113 SpeedRiskFactor

Risk Factor for the Speed trading

Type: String

Used in messages: MerrillLynch

128.2.3114 SpiSendingTime

Transmission date time of message

Type: UTCTimestamp

Used in messages: Euronext

128.2.3115 Split

Identicates the type of order splitting.

Type: String

Used in messages: GLTrade

128.2.3116 SponsorBkr

The Sponsor Broker for the Institution. Only used with Institution Orders.

Type: String

Used in messages: AutomatedSecurityClearanceLtd

128.2.3117 SponsoringFirm

Member firm sponsoring the institution submitting orders.

Type: String

Used in messages: SIAC

128.2.3118 SpotAskRate

Used for 2-way pricing – spot rate of the ask quote

Type: float

Used in messages: Bloomberg

128.2.3119 SpotDate

Spot Value Date

Type: UTCDateOnly

Used in messages: DeutscheBank

128.2.3120 SpotHedgeLeg

The price of the instrument with which a given leg of an FX Option trade is being hedged.

Type: Price

Used in messages: Bloomberg

128.2.3121 SpotHedgeLegAsk

Spot hedge leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3122 SpotHedgeNet

The net price of the instruments with which an FX Option trade is being hedged.

Type: Price

Used in messages: Bloomberg

128.2.3123 SpotHedgeNetAskValue

Net Theta value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3124 SpotNotional

The signed notional for a spot hedge trade for an FX Option. Always refers to the currency denoted as Currency1 (tag 9073).

Type: Amt

Used in messages: Bloomberg

128.2.3125 SpotOptions

Use to store Stot Options

Type: String

Used in messages: LehmanBrothers

128.2.3126 SpotPrecision

Minimum change of Spot Price

Type: Price

Used in messages: DeutscheBank

128.2.3127 SpotPrice

Treasury Price

Type: float

Used in messages: LehmanBrothers

128.2.3128 SpotQuoteId

SpotQuoteId used for order message to indicate price from FX streaming quote id

Type: String

Used in messages: Bloomberg

128.2.3129 SpotRate

Spot rate represented in repeating group.

Type: float

Used in messages: VelocitySystemsInternational

128.2.3130 SpotReference

Reference for Spot used in a delta calculation

Type: float

Used in messages: UBS

128.2.3131 SpotTickSize

Size of Spot Tick

Type: Price

Used in messages: DeutscheBank

128.2.3132 SpotYield

Treasury Yield

Type: float

Used in messages: LehmanBrothers

128.2.3133 Spread1

Float Value

Type: float

Used in messages: BearStearns

128.2.3134 Spread2

Either swap spread or spread-to-benchmark

<p>

** ADDED TO FIX 4.3 AS TAG: 218 Spread **

Type: Price

Used in messages: Tradeweb

128.2.3135 Spread3

Type: String

Used in messages: Citigroup

128.2.3136 SpreadExecID

Equivalent to the ExecID of a spread when dealing with multi-leg securities.

Type: String

Used in messages: CMEGroup

128.2.3137 SpreadFormula

Int Value

Type: int

Used in messages: BearStearns

128.2.3138 SpreadLimit

Breach spread limit (Price).

Type: Price

Used in messages: CarlinFinancialGroup

128.2.3139 SpreadMonicker

Describes the Spread Type. STD=Straddle, STG=Strangle, BUL= Call Vertical, BLT=Call Calendar, BER=Put Vertical, BRT=Put Calendar

Type: String

Used in messages: LiquidityDirect

128.2.3140 SpreadPctDiscount

Spread discount in percentage

Type: Percentage

Used in messages: LehmanBrothers

128.2.3141 SpreadPctPremium

spread % premium

Type: Percentage

Used in messages: LehmanBrothers

128.2.3142 SpreadPremium

Spread premium in dollars.

Type: Amt

Used in messages: LehmanBrothers

128.2.3143 SpreadRatio

Ratio fo dollar neutral spreads (float).

Type: float

Used in messages: CarlinFinancialGroup

128.2.3144 SpreadSecurityID

SecurityID for the spread related to the leg reported as SecurityID in the message Execution Report.

Type: String

Used in messages: CMEGroup

128.2.3145 SpreadSide

Spread order side or type (char).

Type: char

Used in messages: CarlinFinancialGroup

128.2.3146 SpreadType

Int Value

Type: int

Used in messages: BearStearns

128.2.3147 SPSAID

Special Segregated Accounts Investor ID that is 6 digitis long without leading zero(s) assigned by CCASS (Hong Kong).HKSCC provides the SPSA services to the market to facilitate investors who maintain China Connect Securities with custodians but want to sell their China Connect Securities without having to pre-deliver the securities from their custodians to their executing brokers. The investor may designate at most 20 EPs as executing brokers which are authorised to use its Investor ID to execute orders in China Connect Securities on its behalf. When the designated EP inputs such investor's sell order, it shall also input the Investor ID with the sell order.

Type: int

Used in messages: FIXProtocolLtd

128.2.3148 SrcOfExecution

To identify an execution's system source.

Type: String

Used in messages: RaptorTradingSystems

128.2.3149 SrcSys

2 Characters – Identifies originating system where transaction was captured. (ex. "BA" = Block Allocation System)

Type: String

Used in messages: PaineWebber

128.2.3150 StabilisationPx

When an underwriter who tries to prevent a recent offering from dropping below the offering price by placing buy orders slightly above that price. Valid values: S=Stablisation, T=Takeover

Type: Price

Used in messages: GLTrade

128.2.3151 StageOrderIsInquiry

Denotes whether a staged order is an inquiry order.

Type: Boolean

Used in messages: Bloomberg

128.2.3152 StagingTargetPrice

Target Price at which an order will stage and monitor

Type: Price

Used in messages: Bloomberg

128.2.3153 StAllocType

allocation type. Valid Values:

101 – Block

102 – New Allocation

103 – Full Unwind

104 – Partial Unwind

105 – Step-in Assignment

106 – Full RP Assignment

107 – Partial RP Assignment

108 – Full Internal Assignment

109 – Partial Internal Assignment

110 – Full 4-way Assignment

111 – Partial 4-way Assignment

Type: String

Used in messages: LehmanBrothers

128.2.3154 StampConsid

This is the Stampable Consideration on a trade. It must always be displayed in GBP and will consist of Price multiplied by Quantity for Agency Trades. For Principal Trades, the Stampable Consideration will be equal to Price multiplied by Quantity plus Commissions & fees (but not including the Stamp Amount)

Type: Amt

Used in messages: MerrillLynch

128.2.3155 StampTax

Stamp Tax when choosing to send an exclusive field instead of using MiscFee repeating group

Type: Amt

Used in messages: JPMorganChase

128.2.3156 StandingInstOverride

Standing instructions indicator used to override the account level code for the disposition of stock and money.

Type: Boolean

Used in messages: ThomsonFinancial

128.2.3157 StartingPrice

Type: Price

Used in messages: MerrillLynch

128.2.3158 StartPaymentDate

date format. This indicates the starting payment date of interest rate.

Type: UTCDateOnly

Used in messages: LehmanBrothers

128.2.3159 StartPercentVolume

The target percentage of volume that the algorithm will attempt to achieve at/or around the Benchmark price.

Valid values: 0-100.

Type: Percentage

Used in messages: CapitalInstitutionalServices

128.2.3160 StartTime1

Start time for an algorithmic order

Type: UTCTimestamp

Used in messages: Unknown

128.2.3161 StartTime2

Time of message transmission (always expressed in GMT)

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3162 StartTime3

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.3163 StartTime4

The time at which the order becomes active. StartTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone.

Type: UTCTimestamp

Used in messages: CapitalInstitutionalServices

128.2.3164 StartTime5

Start time in HHMM format for Jefferies trading strategies. i.e. 1300 = 1:00 PM

Integer Value

Type: int

Used in messages: Jefferies

128.2.3165 StartTime6

UTC Timestamp.

Time/date combination represented in UTC in either YYYYMMDD-HH:MM:SS

(whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format. Colons,dash, and period required.

Type: UTCTimestamp

Used in messages: NYSE

128.2.3166 StartTradeSequence

Start Trade Sequence

Type: SeqNum

Used in messages: ICAP

128.2.3167 STATE

state of the trading flow

Type: String

Used in messages: LehmanBrothers

128.2.3168 StateOfResidence

Investor's state of residence: 2-character ISO 3166-2 abbreviation.

Type: String

Used in messages: Tradeweb

128.2.3169 StateOrCountry

For a US address specifies the state. For non-US address specifies the country

Type: String

Used in messages: NationalQuotationBureau

128.2.3170 StateSecurityID

State Securities Identification Number.

Type: String

Used in messages: B2BITS

128.2.3171 StaticRefPx

Type: Price

Used in messages: SSITechnologies

128.2.3172 StatusResp

FCS Admin Response – Line 2, Fields 1, 2

Valid Values:

1 = Busted Trade

2 = Names Later

3 = Corrected Price

4 = Price is Correct

5 = Report CHG

6 = BOT

7 = BOT^MINUS

8 = SLD

9 = SLD^PLUS

A = SLD^SHRT

B=SLD^{SHRT}EXEMPTIf more than one value is applicable, this field can contain multiple Admin responses separated by a comma.Admin responses generated as a result of the Execution Report Correction (ERC) information.

FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: MultipleStringValue

Used in messages: SIAC

128.2.3173 StatusValue

Based on Network Status Message in FIX 4.4. Valid values are 1=Connected, 3=Not Connected, 4=In Process.

Type: char

Used in messages: LondonStockExchange

128.2.3174 StepInClearingAcct

The step-in broker’s account number at the step-in clearing broker.

Type: String

Used in messages: DepositoryTrustCompany

128.2.3175 StepInClearingBkrID

The entity who will receive or deliver on behalf of the Step-in broker-dealer.

Type: String

Used in messages: DepositoryTrustCompany

128.2.3176 StepOutBroker

[4.2] Identifier of the Prime Broker serving as Step-Out Firm.

Type: String

Used in messages: Tradeweb

128.2.3177 StepOutReasonCode1

The reason an institution is stepping out of an allocation.valid values:

000 = unspecified

001 = research

002 = client directed

003 = client recapture

004 = liquidation

005 = soft dollar

006 = client soft dollar

007 = contracted services

008 = minority firm

009 = custodial expenses

Type: String

Used in messages: DepositoryTrustCompany

128.2.3178 StepOutReasonCode2

The reason an institution is stepping out of an allocation.valid values:

000 = unspecified

001 = research

002 = client directed

003 = client recapture

004 = liquidation

005 = soft dollar

006 = client soft dollar

007 = contracted services

008 = minority firm

009 = custodial expenses

Type: String

Used in messages: DepositoryTrustCompany

128.2.3179 StepOutReasonCode3

The reason an institution is stepping out of an allocation.valid values:

000 = unspecified

001 = research

002 = client directed

003 = client recapture

004 = liquidation

005 = soft dollar

006 = client soft dollar

007 = contracted services

008 = minority firm

009 = custodial expenses

Type: String

Used in messages: DepositoryTrustCompany

128.2.3180 StepOutText

Free-form text reason an institution is stepping out of an allocation.

Type: String

Used in messages: DepositoryTrustCompany

128.2.3181 StepPosition

Step Position (NBBO Step Up configuration).

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.3182 Stepsize

Number of ticks to move a posted price

Type: int

Used in messages: MerrillLynch

128.2.3183 StipulationType

Stipulation type – see 4.3 spec<p>** Added to FIX 4.3 as tag: 233 StipulationType **

Type: String

Used in messages: Tradeweb

128.2.3184 StipulationValue

Structured stipulation value – see 4.3 spec<p>** Added to FIX 4.3 as tag: 234 StipulationValue **

Type: String

Used in messages: Tradeweb

128.2.3185 StockBasketLimit

Integer 0-100

Type: int

Used in messages: Citigroup

128.2.3186 StockFirmName

Stock Firm name used in Buy writes

Type: String

Used in messages: CBOE

128.2.3187 StockFirmNameKey

Stock firm name key used in Buy writes

Type: String

Used in messages: CBOE

128.2.3188 StockRatio

Type: String

Used in messages: Citigroup

128.2.3189 StockType

Stock type

Type: char

Used in messages: Euronext

128.2.3190 StopLossLimit

Type: String

Used in messages: CreditSuisse

128.2.3191 StopPxAnchor

Int: Identifies anchor price when stop price is specified in relative terms.

Type: int

Used in messages: LehmanBrothers

128.2.3192 StopPxCondition

Stop condition. Format=char. 0=Last Trade price.1=Best Bid Price;2=Best Ask Price;

Type: char

Used in messages: GATETecnologieInformatiche

128.2.3193 StopPxOffset

Float: Offset relative to selected anchor for relative stop price.

Type: float

Used in messages: LehmanBrothers

128.2.3194 StoryField

This is the story field.

Type: String

Used in messages: Bloomberg

128.2.3195 STPExecType

Citi-FX custom ExecType to support orders for FX ECommerce.

Type: char

Used in messages: Unknown

128.2.3196 STPFixingName

Citi-FX. Fixing Name.

Type: String

Used in messages: Unknown

128.2.3197 STPOrderType

Citi-FX custom OrderType to support orders for FX ECommerce.

Type: char

Used in messages: Unknown

128.2.3198 StraddleInd

Indicates if it’s straddle or not.

Y – Straddle

N – not

Type: String

Used in messages: LehmanBrothers

128.2.3199 Strategy1

Type: String

Used in messages: LavaTrading

128.2.3200 StrategyComponent

Base strategy identifier

Type: String

Used in messages: UBS

128.2.3201 StrategyFlags

Instructions for strategies. Integer value.

Type: int

Used in messages: Unknown

128.2.3202 StrategyParameterName

Name of parameter. Intended as an alternative to the new 958 tag introduced by the Algorithmic Trading Working Group.

Type: String

Used in messages: Gartmore

128.2.3203 StrategyParameterType

Datatype of the parameter. Intended as an alternative to the new 959 tag introduced by the Algorithmic Trading Working Group.

Type: String

Used in messages: Gartmore

128.2.3204 StrategyParameterValue

Value of the parameter. Intended as an alternative to the new 960 tag introduced by the Algorithmic Trading Working Group.

Type: String

Used in messages: Gartmore

128.2.3205 StrategyStyle

1 = Risk Aversion, 10 =Market Impact (int)

Type: int

Used in messages: ABNAMRO

128.2.3206 StrategyUrgency

Char: Used in determining the optimal trading horizon. A higher urgency corresponds with a shorter duration.

Type: char

Used in messages: LehmanBrothers

128.2.3207 StratEndTime

hh:mm

Type: UTCTimestamp

Used in messages: Citigroup

128.2.3208 StratStartTime

hh:mm

Type: UTCTimestamp

Used in messages: Citigroup

128.2.3209 StreamingQuoteTime

Used for enabling/disabling FX mkt data

Type: UTCTimestamp

Used in messages: MerrillLynch

128.2.3210 StrikePrice

0 = CLOSE, 2 = ARRIVAL

Type: char

Used in messages: PELynch

128.2.3211 StrikePriceCode

Standard Code For Expressing Option Strike Price

Type: String

Used in messages: CMC

128.2.3212 StrikePriceCurrency

Specifies the currency of the strike price. USD = US$, CAN = Canadian $

Type: Currency

Used in messages: CMC

128.2.3213 StripLength

Indicates the Instrument is a strip of consecutive maturities. The MaturityDate or MaturityMonthYear field indicates the first maturity. E.g. a strip of 12 monthly options would have 7540=12.

Type: String

Used in messages: ParityEnergyInc

128.2.3214 SubAccount

Client sub-account (for clearing)

Type: String

Used in messages: GLTrade

128.2.3215 SubClCodType

GL Sub Client Code Type (for clearing). Valid values: 1=Liquidity; 2=Specialist; 3=None; 4=Insider; 5=Shareholder.

Type: char

Used in messages: GLTrade

128.2.3216 SubjectID

Indicates the ID of the subject that is being disseminated in the message.

Type: String

Used in messages: SSITechnologies

128.2.3217 SubjectOrNot

Denotes if the response is subject or not.

Type: Boolean

Used in messages: Bloomberg

128.2.3218 SubjectTime

The time when the Quote request will become subject.

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.3219 SubMkt

Submarket code

Type: String

Used in messages: Nasdaq

128.2.3220 SubRule80A

Additional flag to Rule80A (aka Order Capacity/Account Type)

Type: char

Used in messages: GLConsultantsInc

128.2.3221 SubscriberID

subscriber Front end identification

Type: String

Used in messages: Euronext

128.2.3222 SubscriptionRequestType

Addition of a SubscriptionRequestType for Security Definition Request to enable FIX 4.3 like functionality for FIX 4.2 users

Type: char

Used in messages: CBOE

128.2.3223 SUFICapacity

To identify a capacity.

Type: String

Used in messages: RaptorTradingSystems

128.2.3224 SumBidQuantity

Total bid quantity in the order book (all prices – active orders only)

Type: Qty

Used in messages: BelgradeStockExchange

128.2.3225 SummaryStatus

TradeCaptureReport Summary at end of Work-Up or Repo Auction

Type: Amt

Used in messages: ICAP

128.2.3226 SumOfferQuantity

Total offer quantity in the order book (all prices – active orders only)

Type: Qty

Used in messages: BelgradeStockExchange

128.2.3227 SuppressOatsReport

Possible values are 0 = NO 1 = YES Default value is 0. This field is used when OATS reporting is managed in one or many order management systems.

Type: Boolean

Used in messages: RBC

128.2.3228 SuppressOrderStatus

Firm indicator for the types of execution report a firm would not like to receive. Possible values are same as for OrdStatus [Tag 39]. Example – a firm not wishing to receive “Done for Day” type Execution Reports can specify a value of 3 in the logon message. This tag can have multiple comma separated values.

Type: MultipleCharValue

Used in messages: CBOE

128.2.3229 SuppTacticsFlag

Supplemental flags to implement specific algorithm features.

Type: Boolean

Used in messages: Unknown

128.2.3230 SurveillanceAccountType

Indicate the order account type assign by surveillance

Type: String

Used in messages: Euronext

128.2.3231 SuspectTradeIndicator

Boolean flag indicating if trade is a suspect trade.

Type: Boolean

Used in messages: MarketAxess

128.2.3232 SuspendQuotingRejectReason

Reason for reject

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3233 SuspendQuotingReqID

The request ID for suspend quoting.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3234 SuspendQuotingStatus

0 = Request accepted

1 = Request rejected

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3235 SuspendReason

E = End of day

O = Other

Type: char

Used in messages: CinnoberFinancialTechnologyAB

128.2.3236 SuspendTime

Date time of instrument halting

Type: UTCTimestamp

Used in messages: Euronext

128.2.3237 SuspensionInd

Suspension Indicator

Type: Boolean

Used in messages: GLTrade

128.2.3238 SwapPoints

Swap Points

Type: PriceOffset

Used in messages: DeutscheBank

128.2.3239 SwapTradeType

This is additional information about the 2 security type trade:

1 = TBA Outright (Cash)

2 = TBA Rolls

3 = TBA Swap/Switch

4 = TBA Hedged

Type: char

Used in messages: Bloomberg

128.2.3240 SweepLevel

Depth under the NBBO

Type: Qty

Used in messages: UBS

128.2.3241 SweepPriceEnum

Pricing algorithm to be employed when sweeping an order.

Type: char

Used in messages: Unknown

128.2.3242 SweepType

Type of sweep algorithm to be employed prior to routing the order to a broker or exchange.

Type: String

Used in messages: Unknown

128.2.3243 SWSPRD

This is the diference in the rates for each side of the switch. For benchmark trades it is the composite spread at the time of trade. Max precision 5 decimal places, rounded to .00125 for benchmark spreads, .0001 for switches.

Type: String

Used in messages: LehmanBrothers

128.2.3244 Symbol

Symbol for security

Type: String

Used in messages: ICAP

128.2.3245 Syndicate

Used to identify a syndicate

Type: String

Used in messages: ThomsonFinancial

128.2.3246 SyndicateTakedown

Used to identify a syndicate takedown

Type: String

Used in messages: ThomsonFinancial

128.2.3247 SyntheticBroker

Value representing the broker

Type: String

Used in messages: LehmanBrothers

128.2.3248 SyntheticQty

A percentage or quantity of the order's quantity, as defined by SyntheticQtyType, that represents the associated SyntheticType

Type: Qty

Used in messages: LehmanBrothers

128.2.3249 SyntheticQtyType

0=Percentage

1=Quantity

Type: char

Used in messages: LehmanBrothers

128.2.3250 SyntheticType

0=CFD

1=Swap

2=Give Up

Type: char

Used in messages: LehmanBrothers

128.2.3251 SystemUTI

Unique system specific trade indentifier. Returned in Trade Capture Report Ack (Message type = "AR") when the trade report is accepted.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3252 SystemUTIRef

Unique system specific trade indentifier reference. Required in Trade Capture Report (Message type = "AE") for cancellations (ExecType=H) or amendments (ExecType=0 and 7556, 572, and 7585 submitted). References a SystemUTI.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3253 Tactic

Underlying tactic to be applied

Type: String

Used in messages: UBS

128.2.3254 TALAccountType

Integer corresponding to the account type within the TAL OMS.

Type: int

Used in messages: TownsendAnalytics

128.2.3255 TargAuctPart

Target auction participation (%). Values: 0.01 to 0.7

Type: Percentage

Used in messages: ICAP

128.2.3256 Target

Type: String

Used in messages: DeutscheBank

128.2.3257 TargetDayVolAuction

Target % of days volume in auction. Values: 0.01 to 0.7

Type: Percentage

Used in messages: ICAP

128.2.3258 TargetPartAuction

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.3259 TargetPercentVolume

Specifies the rate at which the order will be filled which affects the duration of the order and, ultimately, the end time of the order.

Type: Percentage

Used in messages: CapitalInstitutionalServices

128.2.3260 TargetPrice

Indicates the target price for an algorithmic order

Type: Price

Used in messages: Unknown

128.2.3261 TargetPriceType

Target price type valid values:

1 – Price

2 – Yield

3 – Spread

Type: char

Used in messages: Bloomberg

128.2.3262 TargetStrategy1

Base strategy

Type: String

Used in messages: GuosenSecurities

128.2.3263 TargetStrategy2

Clone of Tag 847 from FIX 4.4. Introduced by the FIX Algorithmic Trading Working Party.

Type: int

Used in messages: Gartmore

128.2.3264 TargetStrategy3

1=Volume Weighted Average Price (VWAP),

2=Target Volume (TVOL),

1001=Volume Weighted Average Price (VWAP) [same as 1],

1002=Target Volume (TVOL) [same as 2],

1003=Order Staging Model (OSM),

1004=Sensitivity (SENS),

1005=Time Weighted Average Price (TWAP),

1006=Arrival Price (AP),

1999=Custom (CUST)

N.B. This is a required field!

Type: String

Used in messages: BankOfAmerica

128.2.3265 TargetStrategyParameters1

Clone of Tag 848 from FIX 4.4. Introduced by the Algorithmic Trading Working Party.

Type: String

Used in messages: Gartmore

128.2.3266 TargetStrategyParameters2

Reserved for future use.

Type: String

Used in messages: BankOfAmerica

128.2.3267 TargetTicker

Type: String

Used in messages: Citigroup

128.2.3268 TargetVolumeReference

The target volume specification to be used in reference to primary market volume profile, or primary plus alternate market volume profiles

Type: Qty

Used in messages: Nomura

128.2.3269 Tariff

Tariff

Type: String

Used in messages: JPMorganChase

128.2.3270 TaxDeductCode

Tax deduction code

Type: char

Used in messages: Euronext

128.2.3271 TaxRate

Tax rate.

Type: float

Used in messages: Bloomberg

128.2.3272 TaxStatus

Tax Status of the buy-side customer: 0 = Clean (the default if omitted) 1 = Dirty

Type: char

Used in messages: Tradeweb

128.2.3273 TBAGroup

Specifies the name of the TBA group.

Type: String

Used in messages: ICAP

128.2.3274 TBAMonth

Indicates if the TBA instrument is back month or front month

Type: String

Used in messages: ICAP

128.2.3275 TechnicalOrderType

Indicate the order type and its origin: P = Programm trading, M = manuel, R = routing

Type: char

Used in messages: Euronext

128.2.3276 TeeID

1 alpha denoting the tee location at the post where the stock trades

Type: char

Used in messages: SIAC

128.2.3277 Telephone1

A phone number

Type: String

Used in messages: NationalQuotationBureau

128.2.3278 Telephone2

A phone number

Type: String

Used in messages: NationalQuotationBureau

128.2.3279 TenorCode

Indicates type of Tenor requested & can be used instead of Tag 64 for all common value dates and ensures the appropriate SCB value date is used.

Possible values are :TOD = Today (T+0)

TOM = Tomorrow (T+1)

SP = Spot

NEXT = Next Business Day after Spot

xW = x weeks from spot

xM = x months from spot

xY = x years from spot

Type: String

Used in messages: StandardChartered

128.2.3280 TenorValue

Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order.Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year

Type: String

Used in messages: BarclaysCapital

128.2.3281 TenorValue2

Secondary TenorValue for Swaps. Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order.Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year

Type: String

Used in messages: BarclaysCapital

128.2.3282 Term

Encoded term of a deposit or derivative trade: 1D, 3M, 10Y, etc.

Type: String

Used in messages: Tradeweb

128.2.3283 TerminationType

[4.2] USRP Values

1=Overnight

2=Term

3=Flexible

4=Open

Replaced in 4.4 by tag 788.

Type: char

Used in messages: Tradeweb

128.2.3284 Testingselecttag

testo

Type: String

Used in messages: Unknown

128.2.3285 TestMessageIndicator

Flags session as a Test rather than Production session

<p>

** ADDED TO FIX 4.3 AS TAG: 464 TestMessageIndicator **

Type: Boolean

Used in messages: Tradeweb

128.2.3286 testprice

Type: Price

Used in messages: MercoInc

128.2.3287 TFConfirmRequest

Indicates confirmation of cancel is requested from the trading floor.

Type: Boolean

Used in messages: CMEGroup

128.2.3288 TFPossRetransFlag

Flags message as possible retransmission for printing on trading floor order ticket.

Type: Boolean

Used in messages: CMEGroup

128.2.3289 TgtPctParticipation

Indicates the target participation rate for an algorithmic order

Type: Price

Used in messages: Unknown

128.2.3290 TheoVariation

Theoretical open price variation

Type: Price

Used in messages: Euronext

128.2.3291 ThetaLeg

The per-leg Theta value for an FX Option trade

Type: float

Used in messages: Bloomberg

128.2.3292 ThetaLegAsk

Theta leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3293 ThetaNet

The net Theta value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3294 ThetaNetAskValue

Net Theta value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3295 ThinlyTradedFlag

Values: Y – Yes, N – No.

Type: Boolean

Used in messages: Nasdaq

128.2.3296 ThirdPartyFullCalcPeriod

Type: String

Used in messages: LehmanBrothers

128.2.3297 ThomsonUDF1

Type: String

Used in messages: ThomsonFinancial

128.2.3298 ThomsonUDF10

Type: String

Used in messages: ThomsonFinancial

128.2.3299 ThomsonUDF11

Type: String

Used in messages: ThomsonFinancial

128.2.3300 ThomsonUDF2

Type: String

Used in messages: ThomsonFinancial

128.2.3301 ThomsonUDF3

Type: String

Used in messages: ThomsonFinancial

128.2.3302 ThomsonUDF4

Type: String

Used in messages: ThomsonFinancial

128.2.3303 ThomsonUDF5

Type: String

Used in messages: ThomsonFinancial

128.2.3304 ThomsonUDF6

Type: String

Used in messages: ThomsonFinancial

128.2.3305 ThomsonUDF7

Type: String

Used in messages: ThomsonFinancial

128.2.3306 ThomsonUDF8

Type: String

Used in messages: ThomsonFinancial

128.2.3307 ThomsonUDF9

Type: String

Used in messages: ThomsonFinancial

128.2.3308 ThresholdExecQty

Indicates the maximum number contracts affected for an executed (used for XETRA best quote)

Type: Qty

Used in messages: GLTrade

128.2.3309 Tick

Pricing Increment.

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.3310 TickBandHigh

Tick band high pricePrice

Type: Price

Used in messages: OMGroup

128.2.3311 TickBandLow

Tick band low pricePrice

Type: Price

Used in messages: OMGroup

128.2.3312 TickBandNoDecPlaces

Number of decimal places in premium price. Integer.

Type: int

Used in messages: Unknown

128.2.3313 TickBandType

Tick band type: =1 (DAY orders)

=2 (quotes and IOC orders)Char

Type: char

Used in messages: OMGroup

128.2.3314 TicketOwner

Represents the trader who too ownership of the ticket

Type: String

Used in messages: LehmanBrothers

128.2.3315 TicketStatus1

Type: String

Used in messages: BrookPathPartnersInc

128.2.3316 TicketStatus2

TicketStatus represents the internal status of the ticket.Possible Status:

New – The client requested a quote

Quoted – The trader sent a quote

CustDone – The client accepted within the OTW time

CustDoneConfirmed – Bloomberg confirmed the client accepted within the OTW

CustEnd – The client passed

Subject – The client accepted outside the OTW time

DealerDone – The trader accepted

DealerEnd – The trader passed

CustTimeOut – The ticket timed out on the client

DealerTimeOut – The ticket timed out on the trader

Type: String

Used in messages: LehmanBrothers

128.2.3317 TicketTraders

represents a list of traders (comma delimited) who received the ticket

Type: MultipleStringValue

Used in messages: LehmanBrothers

128.2.3318 TickIndicator

1 byte numeric that specifies the tick at the time of execution

Type: int

Used in messages: SIAC

128.2.3319 TickMultiplier

Whole numbers only. Multiply this value with appropriate Tick increment (based on current security price and GTEX Tick Rules) to calculate the Discretion Quantity.

Type: int

Used in messages: Bloomberg

128.2.3320 TickRule

up tick/down tick rules.

Type: String

Used in messages: PELynch

128.2.3321 TickSize1

Tick sizePrice

Type: Price

Used in messages: OMGroup

128.2.3322 TickSize2

Minimum permitted price change.

Type: PriceOffset

Used in messages: Nasdaq

128.2.3323 TickSizeDenominator

Tick denominator used to calculate the price for Liffe market.

Type: Qty

Used in messages: GLTrade

128.2.3324 TiCustom2

Teleinvest Custom Tag

Type: float

Used in messages: TeleinvestSA

128.2.3325 TiCustom3

Teleinvest Custom Tag

Type: float

Used in messages: TeleinvestSA

128.2.3326 TiCustom4

Teleinvest Custom Tag

Type: float

Used in messages: TeleinvestSA

128.2.3327 TighterToTargetSchedule

Int: Determines whether the strategy sticks more closely to trading schedule.Valid Values:

0 = No (default)

100 = Yes

Type: int

Used in messages: LehmanBrothers

128.2.3328 Time0

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3329 Time2

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3330 Time3

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3331 Time4

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3332 Time5

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3333 Time6

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3334 Time7

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3335 Time71

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3336 Time8

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3337 Time9

Type: UTCTimestamp

Used in messages: CreditSuisse

128.2.3338 TimeBracketCode

Indicates the time bracket of an order fill.

Type: char

Used in messages: CMEGroup

128.2.3339 TimeIn

Time order is received by exchange

Type: UTCTimestamp

Used in messages: CMEGroup

128.2.3340 TimeInBX

Values:

1 – zero

2 – indefinitely

3 – 5 min

4 – 45 min

5 – 1 hour

6 – until auction

7 – other

Type: char

Used in messages: ICAP

128.2.3341 TimeInBXValue

Rest order in BX before printing for. Values: Null or > 5

Type: int

Used in messages: ICAP

128.2.3342 TimeInExecution

0:Continuous

2:Opening

7:Closing

D:Proportional Distribution

Type: char

Used in messages: INTERTRADE

128.2.3343 TimeInForce

Specifies how long the order remains in effect. Absence of this field is interpreted as Good Till Cancel. Format=char.

Valid values:

0=Day;

1=Good Till Cancel (GTC);

2=At the Opening (OPG);

3=Immediate or Cancel (IOC);

4=Fill or Kill (FOK);

6=Good Till Date(GTD);

7=At the Close;

8=Deferred Display (DD);

9=Display On Book (DOB);

A=Good in Closing Auction (GCA);

B=Good Till Maturity (GTM);

C=Good for Intra-Day Auction (GFX);

D=Good for Auction (GFA).

E=Good Till Session (GTS)

Type: char

Used in messages: GATETecnologieInformatiche

128.2.3344 TimeInterval

Integer. This integer will indicate time in seconds. Trade X number of calls

uts at defined N secs timeinterval between start and endtimes.

Type: int

Used in messages: Unknown

128.2.3345 TimeOut

Timestamp of fill being reported from the pit to the trading floor booth. (Exists in FIX 4.4 as repeating group.)

Type: UTCTimestamp

Used in messages: CMEGroup

128.2.3346 TimeSpanStartTime

Type: UTCTimestamp

Used in messages: StandardChartered

128.2.3347 TimespanToQuote

This field would contain the time (in seconds) the trader has to submit his quote.

Type: int

Used in messages: LehmanBrothers

128.2.3348 TimestampCounterpart

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.3349 TimestampOwn

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.3350 TimezoneOffset

Offset to the local time compared to UTC. E.g. -5 is Eastern time.

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3351 TLCQty

Too late to cancel quantity

Type: Qty

Used in messages: CBOE

128.2.3352 TLTCClOrdRefID

Refers to ClOrdID on fill being reported Too Late To Cancel. See custom tag 9731 TLTCFlag.

Type: String

Used in messages: CMEGroup

128.2.3353 TLTCFlag

Fill being reported is flagged Too Late To Cancel when a cancel/replace or cancel request was received after the execution.

Type: Boolean

Used in messages: CMEGroup

128.2.3354 TMXUDF1

Type: String

Used in messages: TSXGroup

128.2.3355 TMXUDF2

Type: String

Used in messages: TSXGroup

128.2.3356 TMXUDF3

Type: String

Used in messages: TSXGroup

128.2.3357 TMXUDF4

Type: String

Used in messages: TSXGroup

128.2.3358 TMXUDF5

Type: String

Used in messages: TSXGroup

128.2.3359 TMXUDF6

Type: String

Used in messages: TSXGroup

128.2.3360 TMXUDF7

Type: String

Used in messages: TSXGroup

128.2.3361 TMXUDF8

Type: String

Used in messages: TSXGroup

128.2.3362 TMXUDF9

Type: String

Used in messages: TSXGroup

128.2.3363 Tolerance1

Percentage value

Type: Percentage

Used in messages: UBS

128.2.3364 Tolerance2

Maximum allowed delta

Type: PriceOffset

Used in messages: LehmanBrothers

128.2.3365 Tolerance3

Price move tolerance. Used to create a firm limit price from a specified price target. Strictly positive double value.

Type: PriceOffset

Used in messages: Jefferies

128.2.3366 ToleranceLimit1

Type: String

Used in messages: LavaTrading

128.2.3367 ToleranceLimit2

Type: String

Used in messages: LavaTrading

128.2.3368 ToleranceLimit3

Type: String

Used in messages: LavaTrading

128.2.3369 ToleranceUnit

Unit of Tolerance Value (%, $)

Type: String

Used in messages: LehmanBrothers

128.2.3370 TotalAccruedInterestAmt

Block level accrued interest

<p>

** 540 TotalAccruedInterestAmt was added to appropriate messages in FIX 4.3 **

Type: Amt

Used in messages: Tradeweb

128.2.3371 TotalBustedQty

Total number of shares busted.

Type: Qty

Used in messages: B2BITS

128.2.3372 TotalCostDay

Total cost of the day set by GL SOM for EDA orders.

Type: Amt

Used in messages: GLTrade

128.2.3373 TotalNumOfParts

Total number of parts or entries in QuoteRequest for list trading.

Type: int

Used in messages: Tradeweb

128.2.3374 TotalNumOfTrades

Total number of trades.

Type: NumInGroup

Used in messages: Nasdaq

128.2.3375 TotalOddLotBuyAlarm

Type: String

Used in messages: SIAC

128.2.3376 TotalOddLotSellAlarm

Type: String

Used in messages: SIAC

128.2.3377 TotalRevCost

Used for GL SOM. Sum of all (MatchedQty*RevisedPrice)

Type: Price

Used in messages: GLTrade

128.2.3378 TotalTurnover

Total turnover.

Type: Amt

Used in messages: Nasdaq

128.2.3379 TotalVolume

Total volume for a given security, cross venues.

Type: Qty

Used in messages: CMEGroup

128.2.3380 TotNoIOIs

Used in IOIList, SecurityList, SecurityStatus

Number of Indications currently alive (not expired based on validUntilTime)

Market data field

Type: int

Used in messages: BeaconCapitalStrategies

128.2.3381 TotTradedSecurities

Number of stocks quoted

Type: Qty

Used in messages: Euronext

128.2.3382 TouchType

Describes the type of exercising for touch options.

No touch — 1, Pay when hit — 2, Pat at expiry — 3

Type: char

Used in messages: Bloomberg

128.2.3383 TRACEReportSw

Used to suppress order events from TRACE reporting

Type: Boolean

Used in messages: ThomsonFinancial

128.2.3384 TrackingIndex

Tracking index

Type: String

Used in messages: CreditSuisse

128.2.3385 TrackLowerPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.3386 TrackLowerSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.3387 TrackSecurity

Other Equity to track with this order

Type: String

Used in messages: PELynch

128.2.3388 TrackUpperPct

Dispersion Percentage

Type: Percentage

Used in messages: PELynch

128.2.3389 TrackUpperSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.3390 TRACRoutingInstruction

Allow passing through of routing instruction for Track ECN.

Type: Boolean

Used in messages: Sungard

128.2.3391 TradeCancelFlag

Indicate if the specified TCS trade was cancelled

Type: Boolean

Used in messages: Euronext

128.2.3392 TradeCancelTime

Type: UTCTimestamp

Used in messages: Nasdaq

128.2.3393 TradeClip

Trade clip in dollars

Type: Amt

Used in messages: LehmanBrothers

128.2.3394 TradeClipPct

Trade clip in percentage

Type: Percentage

Used in messages: LehmanBrothers

128.2.3395 TradeClipShares

Trade clip in shares

Type: Qty

Used in messages: LehmanBrothers

128.2.3396 TradeConvention

Price or yield

Type: String

Used in messages: ICAP

128.2.3397 TradeCorrectType

Indicates the type of correct sent in the Trade Capture or Execution Report. (Ex: Material change or not)

Type: char

Used in messages: Bloomberg

128.2.3398 TradeDiscountRateDayCount

"ACT_360"

Type: int

Used in messages: FannieMae

128.2.3399 TradeError

Specifies trade error reason

Type: String

Used in messages: ICAP

128.2.3400 TradeEvent

Supplemental information about a derivative trade.

Type: String

Used in messages: Tradeweb

128.2.3401 TradeHistoryFlag

Indicates the trade information history data is included in message

Type: Boolean

Used in messages: ICAP

128.2.3402 TradeID

For use in pre-5.0 versions to provide same information as TradeID (1003) in 5.0.

Type: String

Used in messages: BrookPathPartnersInc

128.2.3403 TradeInfoID

Specifies the Trade information identifier. This identifier can be used by the client request for resends of trade information within the trading day

Type: String

Used in messages: ICAP

128.2.3404 TradeInfoRequestID

Client specified unique identifier when requesting for past trade information

Type: String

Used in messages: ICAP

128.2.3405 TradeIssueDate

The date that the Trade is executed.

Type: UTCDateOnly

Used in messages: FannieMae

128.2.3406 TradeLiquidityIndicator

Indicates whether a trade adds liquidity (A) or removes liquidity (R) from the marketplace.

Type: char

Used in messages: TownsendAnalytics

128.2.3407 TradeMode

Trade type. =1 (Standard. The trade is a normally registered trade).

Other values (2-8) reserved for future use.Char

Type: char

Used in messages: OMGroup

128.2.3408 TradeMsgSubCod

Specifies the trade message type

Type: String

Used in messages: Euronext

128.2.3409 TradeNotificationID

Unique Identifier Assigned to the trade notification open for allocation.

Type: String

Used in messages: Millennium

128.2.3410 TradeOrigin1

Type: String

Used in messages: Millennium

128.2.3411 TradeOrigin2

System/Firm where the trade originated

Type: String

Used in messages: JPMorganChase

128.2.3412 TradeOrigin3

A text field to indicate the subscriber ID of the Wofex ATS when user sends in an order

Type: String

Used in messages: WofexInc

128.2.3413 TradePriceCondition

Conditions, such as corporate actions or events or trade type that caused a trade price to differ from the market price. Integer enumerated fields – currently populated with Bargain Conditions defined by the LSE (MiFID)

Type: int

Used in messages: LaSalleTechnologyGroup

128.2.3414 TradePriceConditions

String datatype. Same as TrdePriceCondition(1839) in the standard TradePriceConditionGrp component but string datatype to support space delimited integer values defined by the standard field. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Price conditions in effect at the time of the trade.

Type: String

Used in messages: FIXProtocolLtd

128.2.3415 TradePrincipal

A boolean value indicating if the Trade is for principal. “Y N”

Type: Boolean

Used in messages: FannieMae

128.2.3416 TradePurpose

Indicates the purpose of futures and option trade

1: arbitrage, 2: Hedge, 3: Others

Type: char

Used in messages: KoreaStockExchange

128.2.3417 TradeQty

Executed trade quantity.

Type: Qty

Used in messages: Nasdaq

128.2.3418 TradeRatio

Spread order trading ratio (float).

Type: float

Used in messages: CarlinFinancialGroup

128.2.3419 TraderCount

Number of unique traders quoting at a particular price level.

Type: int

Used in messages: BrookPathPartnersInc

128.2.3420 TradeRefDate

Date of original trade

Type: UTCDateOnly

Used in messages: ThomsonFinancial

128.2.3421 TradeRepAvailInd

States denoting the extent of a firm's participation in Trade Reporting. Valid values:

N = Not ready

A = Available

E = Effective Tomorrow

U = Unavailable for technical reasons

Type: char

Used in messages: Nasdaq

128.2.3422 TradeReportRefSystem

Reference to the Trade Report System of the previous version of the trade.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3423 TradeReportRefVersion

The version of the previous trade report.

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3424 TradeReportSystem

The trade report system of a trade report.

Type: String

Used in messages: CinnoberFinancialTechnologyAB

128.2.3425 TradeReportVersion

The version of a trade report

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3426 TradeReportWarningReason

Trade report warning reasons

Type: int

Used in messages: CinnoberFinancialTechnologyAB

128.2.3427 TradeRequestType

110 – Trades within the specified start and end trade sequence

Type: String

Used in messages: ICAP

128.2.3428 TraderGroupID

This field contains the ID of the trader group.

Type: String

Used in messages: GLTrade

128.2.3429 TraderId

Designate the trader code

Type: String

Used in messages: Euronext

128.2.3430 TraderID1

Buyside trader initiating the order

<p>

** ADDED TO FIX 4.3 through &ltParties&gt component block **

Type: String

Used in messages: Tradeweb

128.2.3431 TraderID2

Identifies a trader

Type: String

Used in messages: NationalQuotationBureau

128.2.3432 TraderName

To identify a system login.

Type: String

Used in messages: RaptorTradingSystems

128.2.3433 TradeSeqNo

Trade sequence number

Type: SeqNum

Used in messages: CinnoberFinancialTechnologyAB

128.2.3434 TradeSeqNoSeries

Trade sequence number series

Type: SeqNum

Used in messages: CinnoberFinancialTechnologyAB

128.2.3435 TradeSequence1

When the deal is created during the day:=2 (trade entered by operations/administration staff)

=101 (normal trading)

=102 (traded out of sequence; used for trades that have been hedged)Integer

Type: int

Used in messages: OMGroup

128.2.3436 TradeSequence2

Sequence number of the trade

Type: SeqNum

Used in messages: ICAP

128.2.3437 TradeSesPreopenTime

Pre-opening time of the trading session

Type: UTCTimestamp

Used in messages: Euronext

128.2.3438 TradeSessConsultTime

Consult time of the trading session

Type: UTCTimestamp

Used in messages: Euronext

128.2.3439 TradeThruFlag

The trade Through flag indicates if an execution in Supermontage Intermarket was traded through another market.Values : Y/N

Type: Boolean

Used in messages: Nasdaq

128.2.3440 TradeThruPrice

Price of the trade causing a trade through

Type: Price

Used in messages: CapitalMarketsConsulting

128.2.3441 TradeThruSize

Size of the trade causing a trade through

Type: Qty

Used in messages: CapitalMarketsConsulting

128.2.3442 TradeThruTime

The time of a trade-through event

Type: UTCTimestamp

Used in messages: CapitalMarketsConsulting

128.2.3443 TradeTime

Time at which the trade was negotiated between the parties.

Type: UTCTimestamp

Used in messages: Millennium

128.2.3444 TradeType

Identify the type of trade on the Korea Stock Exchange

3: Reported Block Trading

9: Trading of Treasury Stocks

72: After-hour Block Trading

79: After-hour Block Trading of Treasury Stocks

80: After-hour Basket Trading

Type: char

Used in messages: KoreaStockExchange

128.2.3445 TradeType2

Describes Trade Types in more details

Values:

1. Stock & Cash DVP(Delivery versus Payment
2. Book to Book Transfer

3 Stock & Cash FOP (Free of Payment)

4. Foreign Exchange Trade

5 Reporting Only Transaction 6 Settlement Only Transaction

Type: char

Used in messages: MerrillLynch

128.2.3446 TradeTypeCodeList

List of SIX Swiss Exchange Trade Type Codes.

Type: String

Used in messages: SIXSwissExchange

128.2.3447 TradeTypeFlag

Modifier flag. Values: V – VWAP, N – None.

Type: char

Used in messages: Nasdaq

128.2.3448 TradeTypeIndicator

This field indicates the trade/negociation type.Valid values:

A=Incoming message is a Trade Cancel;

4=Incoming message is a Manual Trade notification;

I=Internet trading;

S=Algorithmic trading;

D=DMA trading;

2=Advertisement;

9=Trade Report.

Type: char

Used in messages: GLTrade

128.2.3449 TradeValue

Trade Value.

Type: Amt

Used in messages: Nasdaq

128.2.3450 TradeVersion

Int that identifies the version of the Execution Report.

Type: int

Used in messages: FannieMae

128.2.3451 TradingGroup

Trading group for french instruments

Type: String

Used in messages: Euronext

128.2.3452 TradingMethod

Indicates trading method for security.

Values: MKT – Continuous trading, MPC – Fixing, MPP – Proportional, MVC – Multiple price fixing, MKP – Continuous selling, MMC – Minimum price

Type: String

Used in messages: BelgradeStockExchange

128.2.3453 TradingPortfolioNetDeltaMax

for portfolio strategies, this field would indicate the max delta in dollar terms for the overall portfolio

Type: int

Used in messages: Nomura

128.2.3454 TradingPortfolioNetDeltaMin

for portfolio strategies, this field would indicate the min delta in dollar terms for the overall portfolio

Type: int

Used in messages: Nomura

128.2.3455 TradingProtocol

The trading workflow used to negotiate the order.

Type: String

Used in messages: MarketAxess

128.2.3456 TradingReferenceDate

Contains the date to which the TradingReferencePrice correspond.

Type: UTCDateOnly

Used in messages: CMEGroup

128.2.3457 TradingSessionID

adoption of tag336 in FIX4.2

Type: String

Used in messages: MerrillLynch

128.2.3458 TradingSessionID2

The identity of a group of instruments which share trading session characteristics, e.g. when their state changes from Waiting to TradingString

Type: String

Used in messages: OMGroup

128.2.3459 TradingStatus

Instrument trading status indicator

Type: String

Used in messages: Euronext

128.2.3460 TradingStrategy

Trading strategy of a transaction (ex. hedge fund trading strategy)

Type: String

Used in messages: Bloomberg

128.2.3461 TradingStyle1

int

Type: int

Used in messages: Citigroup

128.2.3462 TradingStyle2

char – valid product code

Type: char

Used in messages: Citigroup

128.2.3463 TradingSuspendFlag

Indicates if trading in the security has been halted for any reason: Y=Yes; N=No

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.3464 TradingSystemId

Trading System Id used for identifying the trading system.

Type: String

Used in messages: Unknown

128.2.3465 TradingSystemID1

The full ATS trade identifier.

Type: String

Used in messages: Tradeweb

128.2.3466 TradingSystemID2

Identifier of the Trading System that processed an order or allocation. Used for internal routing purposes. String – upto 16 characters

Type: String

Used in messages: MarketAxess

128.2.3467 TradingSystemReferenceTicketNumber

Referernce number for Proprietary trading system ticket number

Type: String

Used in messages: Bloomberg

128.2.3468 TradingSystemTicketNumber

Propritary Trading system Ticket number

Type: String

Used in messages: Bloomberg

128.2.3469 TradingVenueRegulatoryTradeID

String datatype. Same as RegulatoryTradeID(1903) in the standard RegulatoryTradeIDGrp component when RegulatoryTradeIDType(1905) = 5 (Trading venue transaction identifier). To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups.

Type: String

Used in messages: FIXProtocolLtd

128.2.3470 TradingVenueType

String with value within :

“L”=light

“D”=dark

“M”=midpoint

Type: char

Used in messages: CreditAgricoleCheuvreux

128.2.3471 TradOrdNum

This field is optional and contains the number assigned by the trader. This information is just conveyed in the Trade Leg Creation message.

Type: String

Used in messages: GLTrade

128.2.3472 TrailerCode1

Trailer Code 1

Type: String

Used in messages: JPMorganChase

128.2.3473 TrailerCode2

Trailer Code 2

Type: String

Used in messages: JPMorganChase

128.2.3474 TrailerCode3

Trailer Code 3

Type: String

Used in messages: JPMorganChase

128.2.3475 TrailerNote

Allows trailer notes to be added to trades.

Type: String

Used in messages: ThomsonReuters

128.2.3476 TrailerNoteSuppressionInd

Suppression indcator for trailer line

Type: Boolean

Used in messages: ThomsonReuters

128.2.3477 TransactID

Indicates the number alloted to a trade

Type: String

Used in messages: Euronext

128.2.3478 TransactionCostAmt

Repeating group under the transaction costs group

Type: Amt

Used in messages: Bloomberg

128.2.3479 TransactionCostCode

Repeating group under transaction costs

Type: char

Used in messages: Bloomberg

128.2.3480 TransactionCostCurrency

Repeating field under the transaction costs group

Type: Currency

Used in messages: Bloomberg

128.2.3481 TransactionCostFlag

Repeating group under transaction costs.

Type: Boolean

Used in messages: Bloomberg

128.2.3482 TransactionCostRate

Repeating group under transaction cost group

Type: Price

Used in messages: Bloomberg

128.2.3483 TransactionCostTypes

Repeating group under the transaction cost for Trade Capture reporting

Type: component

Used in messages: Bloomberg

128.2.3484 TransactionType

Identifies an SWX specific transaction type.

0 = Order, 1 = Trade Confirmation, 2 = Bilateral Trade Reverse, 3 = Reported Trade, 4 = Unilateral Trade Reverse, 5 = Correction

Type: char

Used in messages: SWXSwissExchange

128.2.3485 TransFeeIncluded

To specify whether the transaction fee is included in the amount (Y), or not (N)

Type: Boolean

Used in messages: PerformanceTechnologiesInc

128.2.3486 TransferAction

Allows client to request, accept or reject the order transfer

Type: String

Used in messages: ICAP

128.2.3487 TransferID

Specifies the unique identifier assigned by the server to a transfer request

Type: String

Used in messages: ICAP

128.2.3488 TransferReason

Client can specify the reason for the order transfer

Type: String

Used in messages: ICAP

128.2.3489 TransferRejReason

Reason for reject of order transfer request

Type: String

Used in messages: ICAP

128.2.3490 TransferStatus

Indicates if the transfer was initiated or if the transfer time has expired

Type: String

Used in messages: ICAP

128.2.3491 TransitionStatus

Status of a trading schedule transition.

Valid values:

0 = Pending

1 = Triggered

2 = Deleted

3 = Failed

Type: char

Used in messages: SWXSwissExchange

128.2.3492 TransReport

Indicates that a trade needs to be transaction reported to the relevant regulatory body like the FSA, SFA, SEC etc etc.

Type: Boolean

Used in messages: MerrillLynch

128.2.3493 TransStampStat

Indicates if Stamp Liability / No Stampo Liability

Type: char

Used in messages: MerrillLynch

128.2.3494 TrdCptRepResult

Result of Trade Capture Report sent to the client

Type: String

Used in messages: ICAP

128.2.3495 TrdMatchTime

date, time at which the trade was matched. format DDMMYYYY-HHMMSS

Type: UTCTimestamp

Used in messages: Millennium

128.2.3496 TrdRegPublicationReasons

String datatype. Same as TrdRegPublicationReason(2670) in the standard TrdRegPublicationGrp component but string datatype to support space delimited integer values defined by the standard field.

To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Reasons for pre-trade waiver or post-trade deferral.

Type: String

Used in messages: FIXProtocolLtd

128.2.3497 TrdRegTimestamp

Clone of FIX.4.4 tag 769(TrdRegTimestamp) for use by firms / vendors who are unable to use the official tag.

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.3498 TrdRegTimestampClone

Clone of FIX.4.4 component block TrdRegTimestamp for use by firms / vendors who are unable to use the official tag. Please read OATS v3 document.

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.3499 TrdRegTimestampOriginBrkReceipt

Timestamp source for Broker Receipt timestamp. (Exists in FIX 4.4 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.3500 TrdRegTimestampOriginClone

Clone of FIX.4.4 tag 771(TrdRegTimestampOrigin) for use by firms / vendors who are unable to use the official tag.

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.3501 TrdRegTimestampOriginExecution

Timestamp soource for Exectution timestamp. (Exists in FIX 4.4 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.3502 TrdRegTimestampOriginTimeOut

Timestamp source of Time Out timestamp. (Exists in FIX 4.4 as repeating group.)

Type: UTCTimestamp

Used in messages: CMEGroup

128.2.3503 TrdRegTimestampTimeIn

Timestamp source for Time In timestamp. (Exists in FIX 4.4 as repeating group.)

Type: String

Used in messages: CMEGroup

128.2.3504 TrdRegTimestampTypeClone

Clone of FIX.4.4 tag 770(TrdRegTimestampType) for use by firms / vendors who are unable to use the official tag.

Type: UTCTimestamp

Used in messages: LavaTrading

128.2.3505 TriggerDate

Date of order activation.

Type: UTCDateOnly

Used in messages: GLTrade

128.2.3506 TriggerDateTime

Defines the date and time at which the order must be sent to the exchange. Specific to tactic Unreleased when running with GL Tactics.

Type: UTCTimestamp

Used in messages: GLTrade

128.2.3507 TriggerDelay

Count down to activate the order.

Type: UTCTimeOnly

Used in messages: GLTrade

128.2.3508 TriggerIDSource

Security source used to trigger the order.

Type: String

Used in messages: GLTrade

128.2.3509 TriggerIndicator

Type: String

Used in messages: MerrillLynch

128.2.3510 TriggerLimitGap

Number of ticks between day low (for buy order) or day high (for sell order) and limit price

Type: int

Used in messages: GLTrade

128.2.3511 TriggerList

Used to identify specific in-house tactics when running with GL Tactics. Valid values:

a:VWAP;

A/B:Linked Trigger Order on last price (A:last superior, B:last superior);

h/i:Linked Trigger Order on underlying (h:underlying superior bid, i:underlying superior ask);

j/k:Linked Trigger Order on underlying (j:underlying inferior bid, k:underlying inferior ask)

C:Trailing Stop;

D:Peg;

E:Linked Peg;

F:With A Tick;

G:Market Phase;

H:Time Trigger(unreleased);

I:Iceberg;

J:Iceberg Random;

K:Iceberg Ghost;

L:Countdown;

M:MIT Last;

N:MIT Ask;

O:MIT Bid;

S:Stop last;

T:Stop Ask;

U:Stop Bid;

V:Stop Max Cap;

W:TWAP(native);

Y:Percentage Volume.

Type: char

Used in messages: GLTrade

128.2.3512 TriggerMaxFloor

Minimum quantity to be displayed

Type: Qty

Used in messages: GLTrade

128.2.3513 TriggerMinQty

Minimum quantity to trigger

Type: Qty

Used in messages: GLTrade

128.2.3514 TriggerPrice1

Price applied for the trigger type

Type: Price

Used in messages: GLTrade

128.2.3515 TriggerPrice2

Type: Price

Used in messages: UBS

128.2.3516 TriggerPx

Price: Identifies trigger price in absolute terms.

Type: Price

Used in messages: LehmanBrothers

128.2.3517 TriggerPxAnchor

Char: Identifies anchor price when trigger price is specified in relative terms.

Type: char

Used in messages: LehmanBrothers

128.2.3518 TriggerPxDirection

Designates Cents or BPS Better or Worse than a Trigger Price.

Type: String

Used in messages: LehmanBrothers

128.2.3519 TriggerPxOffset

Float: Offset relative to selected anchor for relative trigger price in “BPS better than.”

Type: float

Used in messages: LehmanBrothers

128.2.3520 TriggerQty

Strategy pounce trigger quantity (number of shares)

Type: Qty

Used in messages: LehmanBrothers

128.2.3521 TriggerQtyADVPct

Strategy trigger quantity specified as a percentage of ADV.

Type: Percentage

Used in messages: Nomura

128.2.3522 TriggerQtyNotional

Strategy trigger quantity specified as a notional value in local currency.

Type: Amt

Used in messages: Nomura

128.2.3523 TriggerQtyOrderPct

Strategy trigger quantity specified as a percentage of the order size.

Type: Percentage

Used in messages: Nomura

128.2.3524 TriggerSecurityIDSource

Security ID used to trigger the order

Type: String

Used in messages: GLTrade

128.2.3525 TriggerStopGap

Number of ticks between day low (for buy order) or day high (for sell order) and trigger price

Type: int

Used in messages: GLTrade

128.2.3526 TriggerSymbol

Contains the symbol used to trigger the order

Type: String

Used in messages: GLTrade

128.2.3527 TriggerTradSesStat

Trading session value used to trigger the order.

Type: String

Used in messages: GLTrade

128.2.3528 TriggerType

Indicates specific trigger conditions applied to the order.

Type: String

Used in messages: GLTrade

128.2.3529 TrusteeID

Indicate a local reference ID.

Type: String

Used in messages: GLTrade

128.2.3530 TryToStop

FCS Order, Cancel, Cancel/Repl – Line 3A, Field 5:

If TryToStop [9438] is present, set to T .FIX.4.1 Format: Char

FIX.4.2 Format: String

Type: String

Used in messages: SIAC

128.2.3531 TSXAccountType

Type of the trading account.

Valid values:

NC = Non-client (default)

CL = Client

ST = Equities Specialist

IN = Inventory

MP = ME Pro Order

OF = Options Firm Account

OT = Options Market Maker

BU = Bundled order

Type: String

Used in messages: TSXGroup

128.2.3532 TSXActionSource

Source of the action performed on an order.

Type: String

Used in messages: TSXGroup

128.2.3533 TSXAL1Timestamp

The time the ABBO provider generated the quote.

Type: UTCTimestamp

Used in messages: TSXGroup

128.2.3534 TSXAnonymous

Flag to indicate if order is anonymous.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3535 TSXATSName

The Alternative Trading System where the transaction originated.

Type: String

Used in messages: TSXGroup

128.2.3536 TSXATSTimestamp

The time the quote changed on the ATS.

Type: UTCTimestamp

Used in messages: TSXGroup

128.2.3537 TSXBasketTrade

Identifies the order as part of a basket trade.

Type: Boolean

Used in messages: TSXGroup

128.2.3538 TSXBrokerNumber

An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.

Type: String

Used in messages: TSXGroup

128.2.3539 TSXBuyAccountId

Identifies the buyer's trading account.

Type: String

Used in messages: TSXGroup

128.2.3540 TSXBuyAccountType

The buyer's type of the trading account.

For valid values see tag 6750 (TSXAccountType)

Type: String

Used in messages: TSXGroup

128.2.3541 TSXBuyCustomerType

identifies the Cross Buy side customer account type.

Type: char

Used in messages: TSXGroup

128.2.3542 TSXBuyJitney

An order is marked as being executed on behalf of another broker.

Type: Boolean

Used in messages: TSXGroup

128.2.3543 TSXBuyParticipation

To indicate if the responsible equities specialist's participation on the buy side is active.

Valid values:

On

Off

Type: Boolean

Used in messages: TSXGroup

128.2.3544 TSXBuyParticipationVolume

To assign the maximum buy participation volume for a symbol.

Type: Qty

Used in messages: TSXGroup

128.2.3545 TSXBuyRegulationID

Identification marker for UMIR-specific designations to orders and trades.

For valid values see tag 6763 (TSXRegulationID)

Type: String

Used in messages: TSXGroup

128.2.3546 TSXByPass

To indicate orders are tradable against only visible/disclosed volumes and bypass the undisclosed volume of Iceberg orders, registered trader participation and autofill, and special terms book. Any part of the OrderQty balance not filled immediately is "killed/cancelled".

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3547 TSXCrossType

Identifies the type of an intentional cross. All cross types other than Regular and Derivative-Related are specialty crosses, which are treated differently from regular crosses regarding interference and/or price validation.

Valid values:

B = Basis

C = Contingent

D = Derivative-related

I = Internal

S = Special Trading Session

R = Regular (default)

V = Volume Weighted Average Price

Type: char

Used in messages: TSXGroup

128.2.3548 TSXCustomerType

Identifies the customer account type.

Type: char

Used in messages: TSXGroup

128.2.3549 TSXErrorNumber

The error number for an Error Response message.

Type: int

Used in messages: TSXGroup

128.2.3550 TSXExchangeAdmin

An assigned marker to transmit information. The TSXExchangeAdmin tag is a string of 36 AlphaNumeric markers.

Type: String

Used in messages: TSXGroup

128.2.3551 TSXExchangeUserID

The user ID for an exchange staff member (for example, Customer Service Representative).

Type: String

Used in messages: TSXGroup

128.2.3552 TSXExecCancelledReason

Indicates that the order was cancelled because of Cancel on Disconnect (COD).

Type: Boolean

Used in messages: TSXGroup

128.2.3553 TSXJitney

An order is marked as being executed on behalf of another broker.

Type: Boolean

Used in messages: TSXGroup

128.2.3554 TSXLongLife

Identifies the order as a LongLife eligible order.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3555 TSXMarketInst

Instructions to the Exchange to identify certain order types.

Valid values:

CO = Closing Offset

Type: String

Used in messages: TSXGroup

128.2.3556 TSXMatchingPriority

Indicates the type of priority used to match the order in a trade.

Valid values:

1 = Indicates match was because of Broker Preferencing

Type: char

Used in messages: TSXGroup

128.2.3557 TSXMessageId

Unique identifier assigned by a Member Firm to a message that is not an order. Unsolicited Market Command Acknowledgement messages sent by the Exchange will have a random string of characters as the TSXMessageID.

Type: String

Used in messages: TSXGroup

128.2.3558 TSXMGFCandidate

A marker to indicate if an order is eligible for minimum guaranteed fill.

Valid values:

Y = Yes

N = No (default)

B = Yes, bypass size checks

Type: char

Used in messages: TSXGroup

128.2.3559 TSXMGFVolume

The minimum guaranteed volume that the registered trader is willing to fill.

Type: Qty

Used in messages: TSXGroup

128.2.3560 TSXMinInteractionSize

Prevents fills smaller than the minimum interaction size specified until the order's volume is depleted to the point that the remaining volume is less than the minimum interaction size. Supported on Dark and SDL orders only.

Type: Qty

Used in messages: TSXGroup

128.2.3561 TSXNCIB

Identifies Normal-Course Issuer Bid (NCIB) orders; the action of a company buying back its own outstanding shares from the markets so it can cancel them.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3562 TSXNonResident

A terms marker indicating that trade participant is not a Canadian resident for income tax purposes.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3563 TSXNoTradeFeat

A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey.

Valid values:

NM = Cancel Newest

EM = Execute Match

OM = Cancel Oldest

DM = Decrement Larger and Cancel Smaller

Type: String

Used in messages: TSXGroup

128.2.3564 TSXNoTradeKey

A Member Firm produces these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not produce this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders produced by the same BrokerNumber (or if present, by PrivateBrokerNumber).

Type: String

Used in messages: TSXGroup

128.2.3565 TSXNoTradeOrderNum

The contra private order number that would have matched with the order, if not prevented by the no-trade feature.

Type: String

Used in messages: TSXGroup

128.2.3566 TSXNoTradePrice

The price the match would have occurred at, if not prevented by the no-trade feature.

Type: Price

Used in messages: TSXGroup

128.2.3567 TSXNoTradeVol

The number of shares that would have matched, if not prevented by the no-trade feature.

Type: Qty

Used in messages: TSXGroup

128.2.3568 TSXOrderKey

Unique key identifying orders in the system.

Type: String

Used in messages: TSXGroup

128.2.3569 TSXOrigTradeID

Used with trade corrections to reference previously reported executions and the side initiating the cancel/correct.

Type: String

Used in messages: TSXGroup

128.2.3570 TSXParticipationOption

Identifies the type of incoming orders that a registered trader would like to participate with, when the other registered trader is not participating.

Valid values:

1 = Total MGF Size for eligibility and participation (default)

2 = Total MGF Size for eligibility, Individual MGF Size for participation

3 = Individual MGF Size for eligibility and participation

Type: char

Used in messages: TSXGroup

128.2.3571 TSXPegType

Peg to the protected NBBO. Available on undisplayed orders only.

Valid values:

C = Contra Midpoint Only Plus

D = Contra Midpoint Only Plus, Dark Sweep

M = Midpoint Peg

N = None (default)

P = Market Peg

R = Primary Peg

x = Minimum Price Improvement Peg

Type: char

Used in messages: TSXGroup

128.2.3572 TSXPrincipalTrade

A transaction where the member as principal sells securities to or buys securities from its particular customer; that is, a cross between a client and another account type.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3573 TSXPrivateOrigPrice

The original price type of an order when entered into the trading system.

Valid values:

MBF = Must Be Filled

Type: String

Used in messages: TSXGroup

128.2.3574 TSXProgramTrade

A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position.

Y = Yes

N = No

Type: Boolean

Used in messages: TSXGroup

128.2.3575 TSXReferenceVolume

The existing volume of the order that is to be OMRd.

Type: Amt

Used in messages: TSXGroup

128.2.3576 TSXRegulationID

Identification marker for UMIR-specific designations to orders and trades.

Valid values:

IA = Insider Account

NA = Not Applicable

SS = Significant Shareholder

Type: String

Used in messages: TSXGroup

128.2.3577 TSXRemainingBuyParticipationVolume

The remaining buy participation volume for a symbol.

Type: Qty

Used in messages: TSXGroup

128.2.3578 TSXRemainingMGFVolume

The remaining available volume that the equities specialist may increase their MGF volume by.

Type: Qty

Used in messages: TSXGroup

128.2.3579 TSXRemainingSellParticipationVolume

The remaining sell participation volume for a symbol.

Type: Qty

Used in messages: TSXGroup

128.2.3580 TSXRTAutoFill

A marker to indicate a system-produced autofill against the responsible equities specialist's account or an odd lot trader.

Valid values:

A = Odd Lot

C = Closing Allocation

G = Guaranteed Fill

P = Participation

Type: char

Used in messages: TSXGroup

128.2.3581 TSXSeekDarkLiquidity

Used on an IOC/FOK order to only match against dark liquidity.

Valid values:

1 = Trade with price improving dark only

2 = Trade with dark up to and including the NBBO

Type: char

Used in messages: TSXGroup

128.2.3582 TSXSelfTrade

Indicates if the trade is a Self Trade. Self Trades are suppressed on the public feed.

Valid values:

Y = Yes

N = No

Type: Boolean

Used in messages: TSXGroup

128.2.3583 TSXSellAccountId

The seller's trading account identification.

Type: String

Used in messages: TSXGroup

128.2.3584 TSXSellAccountType

The seller's type of trading account.

For valid values see tag 6750 (TSXAccountType)

Type: String

Used in messages: TSXGroup

128.2.3585 TSXSellCustomerType

Identifies the Cross Sell side customer account type.

Type: char

Used in messages: TSXGroup

128.2.3586 TSXSellJitney

An order is marked as being executed on behalf of another broker.

Type: Boolean

Used in messages: TSXGroup

128.2.3587 TSXSellParticipation

To indicate if the responsible equities specialist's participation on the sell side is active.

Valid values:

On

Off

Type: Boolean

Used in messages: TSXGroup

128.2.3588 TSXSellParticipationVolume

To assign the maximum sell participation volume for a symbol.

Type: Qty

Used in messages: TSXGroup

128.2.3589 TSXSellRegulationID

Identification marker for UMIR-specific designations to orders and trades

For valid values see tag 6763 (TSXRegulationID)

Type: String

Used in messages: TSXGroup

128.2.3590 TSXSOROrderID1

Smart Order Router (SOR) order identifier.

Type: String

Used in messages: TSXGroup

128.2.3591 TSXSOROrderID2

Smart Order Router (SOR) order identifier.

Type: String

Used in messages: TSXGroup

128.2.3592 TSXSpeedbump

Indicates whether a message was subject to a processing delay before interacting with the order book.

Valid values:

” ” (blank) = Feature is off or is not applicable to this order (default)

Y = Feature on, message goes through Speedbump

N = Feature on, message does not go through Speedbump

Type: char

Used in messages: TSXGroup

128.2.3593 TSXSpreadGoal

A unique price range assigned to a stock for purposes of registered trader spread goal maintenance.

Type: Price

Used in messages: TSXGroup

128.2.3594 TSXTradeCorrection

A marker to indicate if the Fill report is a trade correction or a normal fill.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3595 TSXUndisplayed

Indicates the order is completely undisplayed.

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3596 TSXUserId

The trading system's user ID for a trader.

Type: String

Used in messages: TSXGroup

128.2.3597 TSXWashTrade

A trade that has occurred between proprietary accounts of the same Member Firm.

Valid values:

Y = Yes

N = No (default)

Type: Boolean

Used in messages: TSXGroup

128.2.3598 TTORep

Used to identify a this time only rep

Type: String

Used in messages: ThomsonFinancial

128.2.3599 TTORepBranch

This Time Only Rep Branch

Type: String

Used in messages: ThomsonFinancial

128.2.3600 TTOSubNo

Used to validate a This Time Only Rep in a service bureau model

Type: String

Used in messages: ThomsonFinancial

128.2.3601 TurnAroundNumber

Turn Around Number assigned for the order.

Type: String

Used in messages: Millennium

128.2.3602 TwapBuckets

Integer 1-102

Type: int

Used in messages: Citigroup

128.2.3603 TWEquitiesReserved1

Type: String

Used in messages: Tradeweb

128.2.3604 TWEquitiesReserved2

Type: String

Used in messages: Tradeweb

128.2.3605 TWReserved1

Type: String

Used in messages: Tradeweb

128.2.3606 TWReserved10

Type: String

Used in messages: Tradeweb

128.2.3607 TWReserved11

Type: String

Used in messages: Tradeweb

128.2.3608 TWReserved12

Type: String

Used in messages: Tradeweb

128.2.3609 TWReserved13

Type: String

Used in messages: Tradeweb

128.2.3610 TWReserved2

Type: String

Used in messages: Tradeweb

128.2.3611 TWReserved3

Type: String

Used in messages: Tradeweb

128.2.3612 TWReserved4

Type: String

Used in messages: Tradeweb

128.2.3613 TWReserved5

Type: String

Used in messages: Tradeweb

128.2.3614 TWReserved6

Type: String

Used in messages: Tradeweb

128.2.3615 TWReserved7

Type: String

Used in messages: Tradeweb

128.2.3616 TWReserved8

Type: String

Used in messages: Tradeweb

128.2.3617 TWReserved9

Type: String

Used in messages: Tradeweb

128.2.3618 TypeActionOnInstrument

Type of action that cause the change of instrument status

Type: String

Used in messages: Euronext

128.2.3619 TypeOfInstr

Derivative instruments associated with the stock

Type: String

Used in messages: Euronext

128.2.3620 UDFSupportIndicator

Valid Values

1- Supports UDF in the message

2- Supports UDF in repeating groups

Type: char

Used in messages: CBOE

128.2.3621 ULDisposeCode

Indicates the disposition of the order ID; supports the ability to add or remove orders that underlie the eQuote.

Type: Boolean

Used in messages: SIAC

128.2.3622 ULProprietaryCode

Indicates whether the underlying order ID is the ID of a proprietary OMS

Type: Boolean

Used in messages: SIAC

128.2.3623 UnderlyingAlgo

Base strategy identifier

Type: String

Used in messages: UBS

128.2.3624 UnderlyingCreditRatingAgency

Format: int

Research Agency provided Credit Rating evaluation.

Used in conjunction with

UnderlyingCreditRating field (tag 256)

Beacon values:

0 – S&P

1 – Moody’s

2 – Fitch

Type: int

Used in messages: BeaconCapitalStrategies

128.2.3625 UnderlyingEndAcrdIntAmt

Underlying accrued interest amount at termination

Type: Amt

Used in messages: Bloomberg

128.2.3626 UnderlyingID

ID of the underlying to which the issue belongs.

Data Type: int

Type: int

Used in messages: SSITechnologies

128.2.3627 UnderlyingLastPx

Indicates the calculated (or traded) price for the corresponding underlying instrument

Type: Price

Used in messages: Euronext

128.2.3628 UnderlyingLowerRange

The lower range of the underlying price

Type: Price

Used in messages: UBS

128.2.3629 UnderlyingNumber

16-bit Integer identifying the Underlying

Type: int

Used in messages: OMX

128.2.3630 UnderlyingPxOffset

Type: String

Used in messages: LehmanBrothers

128.2.3631 UnderlyingPxOffsetType

Type: String

Used in messages: LehmanBrothers

128.2.3632 UnderlyingReinvCouponAmt

Coupon reinvestment amount. Part of group (6223-6226)

Type: Amt

Used in messages: Bloomberg

128.2.3633 UnderlyingReinvCouponDate

Coupon reinvestment date. Part of group (6223-6226)

Type: UTCDateOnly

Used in messages: Bloomberg

128.2.3634 UnderlyingReinvCouponRate

Rate at which the coupon is reinvested. Part of group (6223-6226)

Type: float

Used in messages: Bloomberg

128.2.3635 UnderlyingRisk

Risk level for the underlying symbol. (specific to GL SPAN message)

Type: String

Used in messages: GLTrade

128.2.3636 UnderlyingSecurity

Underlying security symbol for stock Options

Type: String

Used in messages: MerrillLynch

128.2.3637 UnderlyingSecuritySubtype

[4.2] E.g. GENERAL

Type: String

Used in messages: Tradeweb

128.2.3638 UnderlyingSecurityType

Values: TREASURY MORTGAGE AGENCY OTHER

Type: String

Used in messages: Tradeweb

128.2.3639 UnderlyingStartAcrdIntAmt

Underlying accrued interest amount at settlement

Type: Amt

Used in messages: Bloomberg

128.2.3640 UnderlyingStipType

[4.2] Stipulation type: Values include MATURITY TYPE SCHEDULE

Type: String

Used in messages: Tradeweb

128.2.3641 UnderlyingStipValue

[4.2] MATURITY Values:

0Y-1Y – Less than 1 year

1Y-5Y – Less than 5 years

5Y-10Y – Less than 10 years

10Y-30Y – Less than 30 years

TYPE Value: STRIPS

SCHEDULE Value: Schedule ID, usually a digit

Type: String

Used in messages: Tradeweb

128.2.3642 UnderlyingUpperRange

The upper range of the underlying price

Type: Price

Used in messages: UBS

128.2.3643 UndisclTradedVol

The portion of traded volume attributed to the undisclosed volume of an Iceberg order.

Type: Qty

Used in messages: TSXGroup

128.2.3644 UndSecurityExchange

Qualifies the UndSymbolID (UndSymbolID, UndSymbolSfx) supplied to define the symbol as issued by what exchange.

Type: String

Used in messages: NationalQuotationBureau

128.2.3645 UndStockPrice

The stock price of the underlying security for convertible spread to parity and convertible vs. stock quotes.

Type: Price

Used in messages: NationalQuotationBureau

128.2.3646 UndSymbol

Contains the security symbol for the underlying security of convertible securities for convertible spread to parity and convertible vs. stock quotes. The symbol is further qualified by the UndSymbolSfx and UndSecurityExchange fields.

Type: String

Used in messages: NationalQuotationBureau

128.2.3647 UndSymbolSfx

Additional information about the underlying security (e.g. preferred, wts, etc.) underlying the quote, with an absence of the field indicating common for equities.

Type: String

Used in messages: NationalQuotationBureau

128.2.3648 UniqueTradeID

Used to identify a trade unique id

Type: String

Used in messages: ThomsonFinancial

128.2.3649 UnitOftrade

1 byte numeric denoting the unit of trade; i.e., whether the stocks trades in lots of 100, 10, etc.

Type: int

Used in messages: SIAC

128.2.3650 UnreleasedDate

Indicates the date for an unreleased order (order sent to exchange but inserted into the book at the indicated date).

Type: UTCDateOnly

Used in messages: GLTrade

128.2.3651 UnreleasedText

Indicates instructions for an unreleased order.

Type: String

Used in messages: GLTrade

128.2.3652 UnreleasedTime

Indicates the date/time for an unreleased order (order sent to exchange but inserted into the book at the indicated date and time).

Type: UTCTimestamp

Used in messages: GLTrade

128.2.3653 UnsolicitedCancelType

Type of the cancel generated by engine.

A: Cancel all quotes on disconnect

B: Cancel all quotes on logout

C: Cancel all by Operations

D: Cancel Instrument Group by Operations

E: Quote Expired

F: Cancelled by Market Maker Protection

G: Cancel Instrument Group when too many incorrect quotes submitted.

Type: char

Used in messages: CMEGroup

128.2.3654 UnsolicitedFlag

Indicates if the quote is to be treated as solicited or unsolicited: Y=Unsolicited agency order, N=Principal or Solicited Agency

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.3655 UpdateReason1

Update Reason returned by GL SOM (for client EDA orders)

Type: String

Used in messages: GLTrade

128.2.3656 UpdateReason2

This field is used to filter specific GL messages into GL FIX IN

Type: String

Used in messages: GLTrade

128.2.3657 UpdateRequestRejectReason

Indicates the encoded reason why the subscription/unsubscription request failed.

Type: String

Used in messages: SIAC

128.2.3658 UpdateType

Indicates the nature of a ‘database update’ message: 1=Update; 2=New; 3=Delete

Type: char

Used in messages: NationalQuotationBureau

128.2.3659 UpFrontFee

Additional payment for an IRS My Coupon RFQ – positive if from the dealer to the customer, negative if from the customer to the dealer.

Type: Amt

Used in messages: Tradeweb

128.2.3660 UpperLimit

Upper limit in the range.

Data Type: long

Type: int

Used in messages: SSITechnologies

128.2.3661 UpperPricePct

Dispersal Upper Limit

Type: Percentage

Used in messages: PELynch

128.2.3662 UpperPricePctSIT

1 = Switch If Touched ™

Type: String

Used in messages: PELynch

128.2.3663 UpperVolatilityBand

Upper volatility band boundary (absolute value)

Type: Price

Used in messages: BelgradeStockExchange

128.2.3664 UQuoteRespType

This tag inherits all properties of QuoteRespType in FIX, and has an additional value option “100 – DoingAway”

Type: int

Used in messages: LehmanBrothers

128.2.3665 Urgency1

Urgency or aggressiveness for an algorithmic order

Type: String

Used in messages: Unknown

128.2.3666 Urgency2

The acceptable market impact that strategy orders are allowed to induce.

Signed integer value.

Type: int

Used in messages: Jefferies

128.2.3667 USDEquiv

USD Equivalent of the dealt currency

Type: Currency

Used in messages: BankOfAmerica

128.2.3668 USDEquiv2

USD Equivalent of the dealt currency for the far leg for Swaps

Type: Currency

Used in messages: BankOfAmerica

128.2.3669 UserAssignedCancelID

User assigned cancel id for an order. Work around – future version will revert to standard FIX order cancel request handling

Type: String

Used in messages: LaSalleTechnologyGroup

128.2.3670 UserDataName

User data name part.

Type: String

Used in messages: Unknown

128.2.3671 UserDataValue

User data value part.

Type: String

Used in messages: Unknown

128.2.3672 UserDealer

This field indicates the User Dealer (set in GL OMS)

Type: String

Used in messages: GLTrade

128.2.3673 UserDefinedInstrument

Boolean field to tell if the instrument defined by the Security Definition message is a user defined instrument or not.

Type: Boolean

Used in messages: CMEGroup

128.2.3674 UserIDCmd

Indicates the original GL User ID who has submited the order command.

Type: String

Used in messages: GLTrade

128.2.3675 UserMessageId

User Message ID of the message.

Used to support message translation between FIX-STAMP for Canadian Equities.

Type: String

Used in messages: IntegratedTransactionSystemsLtd

128.2.3676 Username1

Custom field for FIX4.2 users that want to adopt FIX4.3 field 553

Type: String

Used in messages: FutureDynamicsLtd

128.2.3677 Username2

[4.2] Used in Logon. Replaced in 4.4 by Username(533).

Type: String

Used in messages: Tradeweb

128.2.3678 UserSales

This field indicates the User Sales (set in GL OMS)

Type: String

Used in messages: GLTrade

128.2.3679 UseSettlement

Indicates whether or not settlement is requested.

Boolean ‘Y’ or ‘N’

Type: Boolean

Used in messages: Unknown

128.2.3680 USFirmFlag

Indicates if the firm is resident in the US for the purpose of quotes generated by its traders. Y=Yes, a US based firm, N=N, a non US firm

Type: Boolean

Used in messages: NationalQuotationBureau

128.2.3681 UUID

Bloomberg Unique User ID

Type: String

Used in messages: Bloomberg

128.2.3682 ValidateOrd

Indicates that a new order message should only be validated versus business edits and not accepted as a new order by the receiving party. (Y = Validate)

Type: Boolean

Used in messages: ThomsonFinancial

128.2.3683 ValidSeconds

Quote valid time expressed in seconds.

Type: int

Used in messages: Tradeweb

128.2.3684 Value

Used to specify the quoted value for discount rate traded instruments

Type: Amt

Used in messages: ICAP

128.2.3685 ValueCheckTypes

String datatype. Same as ValueCheckType(1869) in the standard ValueChecksGrp component but string datatype to support space delimited integer values defined by the standard field. To be used by implementations that cannot accommodate later tag numbers in earlier FIX versions or repeating groups. Value checks to ignore at the time of order submission or modification, i.e. ValueCheckAction(1870) = 0 (Do not check). Absence of a type represents ValueCheckAction(1870) = 1 (Check). No support for ValueCheckAction(1870) = 2 (Best effort) as it is not a regulatory requirement.

Type: String

Used in messages: FIXProtocolLtd

128.2.3686 VannaLeg

The per-leg Vanna value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3687 VannaLegAsk

Vanna leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3688 VannaNet

The net Vanna value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3689 VarianceDirection

The direction of the Matching Variance.

Valid Values: I = Allocation net amount is greater than Trade Input, B = Broker Trade Input net amount is greater than Institution net amount, E = Institution net amount equals broker net amount, or confirm not intended for matching

Type: char

Used in messages: DepositoryTrustCompany

128.2.3690 Variation

Concatenation of a sign and an absolute variation

Type: String

Used in messages: Euronext

128.2.3691 VegaLeg

The per-leg Vega value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3692 VegaLegAsk

Vega leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3693 VegaNet

The net Vega value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3694 VegaNetAskValue

Net Vega value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3695 Vendornetwork

Buy side to provide the Network that the trader is using to send in orders. For example: “NYFIX”

Type: String

Used in messages: LehmanBrothers

128.2.3696 VenueOrderTypes

String datatype. Unique identifier representing the specific order type(s) offered by an execution venue. In the context of US CAT this is used for CAT field atsOrderType. ATSs provide their order types to CAT by submitting data dictionaries.”

Type: String

Used in messages: FIXProtocolLtd

128.2.3697 VenueReferenceID

Reference number for executions that result from orders that are routed to a secondary destination. Will be sent when order status is 1 or 2.

Type: String

Used in messages: Sungard

128.2.3698 VersionID1

Version identifier tag

Type: String

Used in messages: GuosenSecurities

128.2.3699 VersionID2

Version Identification in Block Header.

Type: String

Used in messages: Nasdaq

128.2.3700 VersusPurchaseSw

Indicates whether an order or execution event is versus purchase.

Type: Boolean

Used in messages: ThomsonFinancial

128.2.3701 VolatilityLeg

The per-leg volatility for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3702 VolatilityLegAsk

Volatility leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3703 Volga

The Volga of an Option

Type: Price

Used in messages: DeutscheBank

128.2.3704 VolProfSkew

as per spec

Type: String

Used in messages: Citigroup

128.2.3705 VolRuleType

Volume rule type. Valid values are “NORMAL” and “NIM”.

Type: String

Used in messages: ICAP

128.2.3706 VolumeIndicator

Type of volume reported

Type: String

Used in messages: CMEGroup

128.2.3707 VolumeLimit

Volume limit orders are permitted to approach while trading.

Integer value from 0 – 100.

Type: int

Used in messages: Jefferies

128.2.3708 VolumeProfile

Type: String

Used in messages: Citigroup

128.2.3709 VommaLeg

The per-leg Vomma value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3710 VommaLegAsk

Vomma leg for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3711 VommaNet

The net Vomma value for an FX Option trade.

Type: float

Used in messages: Bloomberg

128.2.3712 VommaNetAskValue

Net Vomma value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3713 VonnaNetAskValue

Net Vanna value for ask quote in 2-way pricing

Type: Price

Used in messages: Bloomberg

128.2.3714 VSPDate

Used on allocation to match to the original date of the order – Citigroup Inc.

Type: UTCDateOnly

Used in messages: Citigroup

128.2.3715 VSPPrice

Used on allocation to match to the original price of the order – Citigroup Inc.

Type: Price

Used in messages: Citigroup

128.2.3716 VWAPExceed

This tag specifies that the counterparty initiating the order acknowledges and accepts that the total order quantity exceeds a certain percentage of the typical daily volume.Absence of this tag or a 0 value will result in a reject if 38>%TDV

9814=0

9814=1 (acknowledgement)

Type: Boolean

Used in messages: Bloomberg

128.2.3717 VWAPMatching

This tag specifies if the VWAP order will be eligible for matching (U.S orders only)

9813=0(not eligible)

9813=1(eligible)

Type: Boolean

Used in messages: Bloomberg

128.2.3718 VWAPOrder

This tag initiates a VWAP strategy for the order.Valid values:9810=0(off),1(on)

Type: Boolean

Used in messages: Bloomberg

128.2.3719 VwapPercent

0-100 (max 2dp)

Type: Percentage

Used in messages: Citigroup

128.2.3720 VWAPStart

VWAP start time (GMT)

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.3721 VWAPStop

VWAP stop time (GMT)

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.3722 VWAPType

Indicates type of VWAP execution client wishes Bloomberg Tradebook to deliver. Used for non-US securities only. Valid values:

V1=session 1

V2=session 2

V3=full day

V4=point of trade

Type: String

Used in messages: Bloomberg

128.2.3723 WaitPrimaryExchange

Wait for the Primary Exchange to open before trading this order.

Type: Boolean

Used in messages: Nasdaq

128.2.3724 WdnEndTime

GMT, FIX standard format — missing means trade to market close.

Type: UTCTimestamp

Used in messages: Weeden

128.2.3725 WdnMaxParticipation

missing is the same as zero.

Type: int

Used in messages: Weeden

128.2.3726 WdnMOCFlag

Y or N — missing means N.

Type: String

Used in messages: Weeden

128.2.3727 WdnStartTime

GMT, FIX standard format — missing means start immediately.

Type: UTCTimestamp

Used in messages: Weeden

128.2.3728 WdnStrategyMode

Indicate value.

Type: String

Used in messages: Weeden

128.2.3729 WdnStrategyParameter1

Type: String

Used in messages: Weeden

128.2.3730 WdnStrategyParameter10

Type: String

Used in messages: Weeden

128.2.3731 WdnStrategyParameter11

Type: String

Used in messages: Weeden

128.2.3732 WdnStrategyParameter12

Type: String

Used in messages: Weeden

128.2.3733 WdnStrategyParameter13

Type: String

Used in messages: Weeden

128.2.3734 WdnStrategyParameter14

Type: String

Used in messages: Weeden

128.2.3735 WdnStrategyParameter15

Type: String

Used in messages: Weeden

128.2.3736 WdnStrategyParameter16

Type: String

Used in messages: Weeden

128.2.3737 WdnStrategyParameter17

Type: String

Used in messages: Weeden

128.2.3738 WdnStrategyParameter18

Type: String

Used in messages: Weeden

128.2.3739 WdnStrategyParameter19

Type: String

Used in messages: Weeden

128.2.3740 WdnStrategyParameter2

Type: String

Used in messages: Weeden

128.2.3741 WdnStrategyParameter20

Type: String

Used in messages: Weeden

128.2.3742 WdnStrategyParameter21

Type: String

Used in messages: Weeden

128.2.3743 WdnStrategyParameter22

Type: String

Used in messages: Weeden

128.2.3744 WdnStrategyParameter23

Type: String

Used in messages: Weeden

128.2.3745 WdnStrategyParameter24

Type: String

Used in messages: Weeden

128.2.3746 WdnStrategyParameter25

Type: String

Used in messages: Weeden

128.2.3747 WdnStrategyParameter26

Type: String

Used in messages: Weeden

128.2.3748 WdnStrategyParameter27

Type: String

Used in messages: Weeden

128.2.3749 WdnStrategyParameter28

Type: String

Used in messages: Weeden

128.2.3750 WdnStrategyParameter29

Type: String

Used in messages: Weeden

128.2.3751 WdnStrategyParameter3

Type: String

Used in messages: Weeden

128.2.3752 WdnStrategyParameter30

Type: String

Used in messages: Weeden

128.2.3753 WdnStrategyParameter31

Type: String

Used in messages: Weeden

128.2.3754 WdnStrategyParameter32

Type: String

Used in messages: Weeden

128.2.3755 WdnStrategyParameter33

Type: String

Used in messages: Weeden

128.2.3756 WdnStrategyParameter34

Type: String

Used in messages: Weeden

128.2.3757 WdnStrategyParameter35

Type: String

Used in messages: Weeden

128.2.3758 WdnStrategyParameter36

Type: String

Used in messages: Weeden

128.2.3759 WdnStrategyParameter37

Type: String

Used in messages: Weeden

128.2.3760 WdnStrategyParameter38

Type: String

Used in messages: Weeden

128.2.3761 WdnStrategyParameter39

Type: String

Used in messages: Weeden

128.2.3762 WdnStrategyParameter4

Type: String

Used in messages: Weeden

128.2.3763 WdnStrategyParameter40

Type: String

Used in messages: Weeden

128.2.3764 WdnStrategyParameter41

Type: String

Used in messages: Weeden

128.2.3765 WdnStrategyParameter42

Type: String

Used in messages: Weeden

128.2.3766 WdnStrategyParameter43

Type: String

Used in messages: Weeden

128.2.3767 WdnStrategyParameter44

Type: String

Used in messages: Weeden

128.2.3768 WdnStrategyParameter45

Type: String

Used in messages: Weeden

128.2.3769 WdnStrategyParameter46

Type: String

Used in messages: Weeden

128.2.3770 WdnStrategyParameter47

Type: String

Used in messages: Weeden

128.2.3771 WdnStrategyParameter48

Type: String

Used in messages: Weeden

128.2.3772 WdnStrategyParameter49

Type: String

Used in messages: Weeden

128.2.3773 WdnStrategyParameter5

Type: String

Used in messages: Weeden

128.2.3774 WdnStrategyParameter50

Type: String

Used in messages: Weeden

128.2.3775 WdnStrategyParameter51

Type: String

Used in messages: Weeden

128.2.3776 WdnStrategyParameter52

Type: String

Used in messages: Weeden

128.2.3777 WdnStrategyParameter53

Type: String

Used in messages: Weeden

128.2.3778 WdnStrategyParameter54

Type: String

Used in messages: Weeden

128.2.3779 WdnStrategyParameter6

Type: String

Used in messages: Weeden

128.2.3780 WdnStrategyParameter7

Type: String

Used in messages: Weeden

128.2.3781 WdnStrategyParameter8

Type: String

Used in messages: Weeden

128.2.3782 WdnStrategyParameter9

Type: String

Used in messages: Weeden

128.2.3783 WdnStrategyType

This is a required field!

Type: String

Used in messages: Weeden

128.2.3784 WdnTargetParticipation

this tag is ignored if value is missing or zero.

Type: int

Used in messages: Weeden

128.2.3785 WeightedAvgBuyPx

Average buy price

Type: Price

Used in messages: Euronext

128.2.3786 WeightedAvgQty

Weighted average spread quantity

Type: Qty

Used in messages: Euronext

128.2.3787 WeightedAvgSellPx

Average sell price

Type: Price

Used in messages: Euronext

128.2.3788 WhenIssued

Boolean: Indicates that the instrument described by the CUSIP or ISIN on the order is being traded "when-issued". This attribute is supported in [4.4] through SymbolSfx(65)=WI

Type: Boolean

Used in messages: Tradeweb

128.2.3789 WhoseError

Determines the source of the error for t+n cancel requests

Type: String

Used in messages: ThomsonFinancial

128.2.3790 WireTime

The Wire Time in seconds for a Quote (price fill) received from the dealer.

Type: UTCTimestamp

Used in messages: Bloomberg

128.2.3791 WorkChildMinQty

Defines the quantity below which the price modification will be triggered. Specific to algos %Volume and WithATick when running with GL Tactics.

Type: Qty

Used in messages: GLTrade

128.2.3792 WorkDelay

Work max update delay : defines the maximum delay for sending the order (usually it should be a few minutes or seconds). Specific to GL Tactics.

Type: int

Used in messages: GLTrade

128.2.3793 WorkDoNotExceedReference

Used for GL Tactics. Valid value: 1=Market Limit.

Type: char

Used in messages: GLTrade

128.2.3794 WorkDuration

Type: String

Used in messages: LavaTrading

128.2.3795 WorkedVolumeTarget

Percentage: Volume target for the worked portion of the order.

Type: Percentage

Used in messages: LehmanBrothers

128.2.3796 WorkEndDate

Defines the date and time of the last wave. Specific to algo TWAP(native) when running with GL Tactics.

Type: UTCDateOnly

Used in messages: GLTrade

128.2.3797 WorkGapPrice

Used for GL Tactics.

Type: Price

Used in messages: GLTrade

128.2.3798 WorkIDSource

Contains the ID Source used to trigger the order (specific Linked Peg for GL Tactics)

Type: String

Used in messages: GLTrade

128.2.3799 WorkingPrice

If order Price had to be permanently adjusted on entry (i.e. to avoid crossing national market) the adjusted price will be reported here on the accept.The Price field will always be a copy of the price submitted on the order.

Type: Price

Used in messages: BATSTrading

128.2.3800 WorkList

Used to identify specific ALGO when running with GL Tactics. Valid values: a=VWAP; D=Peg; E=Link Peg; F=WithATick; W=TWAP(native); Y=%Volume.

Type: char

Used in messages: GLTrade

128.2.3801 WorkMaxLimitPrice

Defines the Work Maximum Limit Price (specific to algos PEG + Linked Peg for GL Tactics)

Type: Price

Used in messages: GLTrade

128.2.3802 WorkNbSentWaves

Indicates the number of waves alreday sent in case of algos %Volume and TWAP. Specific to GL Tactics.

Type: int

Used in messages: GLTrade

128.2.3803 WorkPrice

Defines the Work Price (specific to algo Linked Peg for GL Tactics)

Type: Price

Used in messages: GLTrade

128.2.3804 WorkPriceGapType

Used for GL Tactics and with Fix Tag 7053. Valid values: 1=Percentage; 2=Tick; 3=Absolute.

Type: char

Used in messages: GLTrade

128.2.3805 WorkReferencePrice

Used for GL Tactics. Valid values: 1=Ask; 2=Bid; 3=Last; 4=Mid.

Type: char

Used in messages: GLTrade

128.2.3806 WorkRefVolume

Used with GL algo %Volume, this field indicates the volume at the beginning.

Type: Qty

Used in messages: GLTrade

128.2.3807 WorkSecurityIDSource

Contains the Security ID Source used to trigger the order (specific Linked Peg for GL Tactics)

Type: String

Used in messages: GLTrade

128.2.3808 WorkSentQty

Indicates the quantity already sent in case of %Volume and TWAP algos. Specific for GL Tactics.

Type: Qty

Used in messages: GLTrade

128.2.3809 WorkStation

Bloomberg WorkStation Number

Type: String

Used in messages: Bloomberg

128.2.3810 WorkSymbol

Contains the symbol used to trigger the order (specific Linked Peg for GL Tactics)

Type: String

Used in messages: GLTrade

128.2.3811 WorkUpExecQty

States the executed quantity during a single work up session. Reset to zero on work up termination

Type: Qty

Used in messages: ICAP

128.2.3812 WorkUpPhase

Indicates if the work up session is in private phase or public phase

Type: String

Used in messages: ICAP

128.2.3813 WouldDark

Y/N. Indicates that the user is willing to override any previous schedule or volume constraints on their Algo order if liquidity can be sourced from a dark pool.

Type: Boolean

Used in messages: Unknown

128.2.3814 WouldIfGood

When the “I Would price” is triggered, attempt to get done within the specified “I Would” limit.

Type: String

Used in messages: CapitalInstitutionalServices

128.2.3815 WouldIfNat

Parameter to control crossing of the order quantity relative to the target execution of the strategy.

Type: Boolean

Used in messages: UBS

128.2.3816 WriteInTime

NYSE – Front End Systemic Capture Field (FESC): This is an optional field that may be used in the case of a system failure or otherwise, to indicate the actual time an order was received on the Floor, if prior to the time that the order is actually recorded in the system. This field allows members to synchronize their electronic order records with time-stamped paper tickets when used in situations such as system failures.

Note that an “As Of” indicator flag must always be set when order details are being recorded late due to a system failure, regardless of whether a “Write In” time is entered.

Type: UTCTimestamp

Used in messages: SIAC

128.2.3817 XbCrestRef

The Executing Broker’s Crest reference

Type: String

Used in messages: MBASystemsLtd

128.2.3818 XbLegalDisclaimer

Executing Broker’s legal disclaimer

Type: String

Used in messages: MBASystemsLtd

128.2.3819 Yield1

Yield percentage

<p>

** ADDED TO FIX 4.3 AS TAG: 236 Yield **

Type: Percentage

Used in messages: Tradeweb

128.2.3820 Yield2

Yield for fixed income

Type: Percentage

Used in messages: Bloomberg

128.2.3821 YieldAdjustment

Yield Adjustment

Type: float

Used in messages: LehmanBrothers

128.2.3822 YieldFlag

This is the Yield Flag.

Type: Boolean

Used in messages: Bloomberg

128.2.3823 YieldTo

Yield to value = M.C. P&A

Type: String

Used in messages: LehmanBrothers

128.2.3824 YieldType

Specifies how Yield is expressed <p>** Added to FIX 4.3 as tag: 235 YieldType **

Type: String

Used in messages: Tradeweb

128.2.3825 ZSpread1

The number of basis points one needs to apply to a series of zero rates such that, the present value of the bond, accounted for accrued interest, equals to the sum of all future cashflows discounted using the adjusted zero rate.

Type: PriceOffset

Used in messages: Tradeweb

128.2.3826 ZSpread2

<Spread or Benchmark Curve Data>

Contains the Zero Coupon spread which is the difference between the Corp Yield and the zero-coupon Yield. Format -NNN.DDD

Type: PriceOffset

Used in messages: MarketAxess