FIX.Latest

FIX.Latest_EP299

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1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Category	Description
AccountSummaryReport	AccountReporting	The AccountSummaryReport is provided by the clearinghouse to its clearing members on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing member level account type. Clearing member account types will be described through use of the Parties component and PtysSubGrp sub-component.
AllocationInstruction	Allocation	The AllocationInstruction(35=J) message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.
AllocationInstructionAck	Allocation	In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message.
AllocationInstructionAlert	Allocation	This message is used in a 3-party allocation model (buy-side and sell-side using a central clearing entity) where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties.
AllocationInstructionAlertRequest	Allocation	This message is used in a clearinghouse 3-party allocation model to request for AllocationInstructionAlert(35=BM) from the clearinghouse. The request may be used to obtain a one-time notification of the status of an allocation group.

Name	Category	Description
AllocationInstructionAlertRequestAck	Allocation	This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse.
AllocationReport	Allocation	Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the AllocationReport(35=AS) message (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.
AllocationReportAck	Allocation	The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.
ApplicationMessageReport	Application	This message is used for three difference purposes: to reset the ApplSeqNum (1181) of a specified ApplID (1180). to indicate that the last message has been sent for a particular ApplID, or as a keep-alive mechanism for ApplIDs with infrequent message traffic.
ApplicationMessageRequest	Application	This message is used to request a retransmission of a set of one or more messages generated by the application specified in RefApplID (1355).
ApplicationMessageRequestAck	Application	This message is used to acknowledge an Application Message Request providing a status on the request (i.e. whether successful or not). This message does not provide the actual content of the messages to be resent.

Name	Category	Description
BusinessMessageReject	BusinessReject	The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.
CollateralAssignment	CollateralManagement	Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.
CollateralInquiry	CollateralManagement	Used to inquire for collateral status.
CollateralInquiryAck	CollateralManagement	Used to respond to a Collateral Inquiry in the following situations:
CollateralReport	CollateralManagement	Used to report collateral status when responding to a Collateral Inquiry message.
CollateralReportAck	CollateralManagement	CollateralReportAck(35=DQ) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).
CollateralRequest	CollateralManagement	An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.
CollateralResponse	CollateralManagement	Used to respond to a Collateral Assignment message.

Name	Category	Description
Confirmation	Confirmation	The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.
ConfirmationAck	Confirmation	The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.
ConfirmationRequest	Confirmation	The Confirmation Request message is used to request a Confirmation message.
CrossOrderCancelReplaceRequest	CrossOrders	Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.
CrossOrderCancelRequest	CrossOrders	Used to fully cancel the remaining open quantity of a cross order.
NewOrderCross	CrossOrders	Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID.
Email	EventCommunication	The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.
News	EventCommunication	The news message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol). The News message can be originated at either the broker or institution side, or exchanges and other marketplace venues.

Name	Category	Description
Advertisement	Indication	Advertisement messages are used to announce completed transactions. The advertisement message can be transmitted in various transaction types; NEW, CANCEL and REPLACE. All message types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID.
CrossRequest	Indication	The CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.
CrossRequestAck	Indication	The CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message.
IOI	Indication	Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade.
MarginRequirementInquiry	MarginRequirementManagement	The purpose of this message is to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted at the detail level or the summary level. It can also be used to inquire margin excess/deficit or net position information. Margin excess/deficit will provide information about the surplus or shortfall compared to the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport messages instead of one or more MarginRequirementReport messages.
MarginRequirementInquiryAck	MarginRequirementManagement	Used to respond to a Margin Requirement Inquiry.

Name	Category	Description
MarginRequirementReport	MarginRequirementManagement	The Margin Requirement Report returns information about margin requirement either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component block. Application sequencing can be used to re-request a range of reports.
MarketDataIncrementalRefresh	MarketData	The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.
MarketDataReport	MarketData	The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle.
MarketDataRequest	MarketData	Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.

Name	Category	Description
MarketDataRequestReject	MarketData	The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons. Brokers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether Full or Incremental updates must be used.
MarketDataSnapshotFullRefresh	MarketData	The Market Data messages are used as the response to a Market Data Request message. In all cases, one Market Data message refers only to one Market Data Request. It can be used to transmit a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.
MarketDataStatisticsReport	MarketData	The MarketDataStatisticsReport(35=DP) is used to provide unsolicited statistical information or in response to a specific request. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.
MarketDataStatisticsRequest	MarketData	The MarketDataStatisticsRequest(35=DO) is used to request for statistical data. The simple form is to use an identifier (MDStatisticID(2475)) assigned by the market place which would denote a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.

Name	Category	Description
StreamAssignmentReport	MarketData	The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the aggregator as to which clients to assign to receive which price stream based on requested CCY pair. This message can be sent unsolicited to the Aggregator from the Price Maker.
StreamAssignmentReportACK	MarketData	This message is used to respond to the Stream Assignment Report, to either accept or reject an unsolicited assingment.
StreamAssignmentRequest	MarketData	In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.
MarketDefinition	MarketStructureReferenceData	The MarketDefinition(35=BU) message is used to respond to MarketDefinitionRequest(35=BT). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV).
MarketDefinitionRequest	MarketStructureReferenceData	The Market Definition Request message is used to request for market structure information from the Respondent that receives this request.
MarketDefinitionUpdateReport	MarketStructureReferenceData	In a subscription for market structure information, this message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message.

Name	Category	Description
TradingSessionList	MarketStructureReferenceData	The Trading Session List message is sent as a response to a Trading Session List Request. The Trading Session List should contain the characteristics of the trading session and the current state of the trading session.
TradingSessionListRequest	MarketStructureReferenceData	The Trading Session List Request is used to request a list of trading sessions available in a market place and the state of those trading sessions. A successful request will result in a response from the counterparty of a Trading Session List (MsgType=BJ) message that contains a list of zero or more trading sessions.
TradingSessionListUpdateReport	MarketStructureReferenceData	The Trading Session List Update Report is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions.
TradingSessionStatus	MarketStructureReferenceData	The Trading Session Status provides information on the status of a market. For markets multiple trading sessions on multiple-markets occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session.
TradingSessionStatusRequest	MarketStructureReferenceData	The Trading Session Status Request is used to request information on the status of a market. With the move to multiple sessions occurring for a given trading party (morning and evening sessions for instance) there is a need to be able to provide information on what product is trading on what market.
MultilegOrderCancelReplace	MultilegOrders	Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.

Name	Category	Description
NewOrderMultileg	MultilegOrders	The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.
NetworkCounterpartySystemStatusRequest	Network	This message is send either immediately after logging on to inform a network (counterparty system) of the type of updates required or to at any other time in the FIX conversation to change the nature of the types of status updates required. It can also be used with a NetworkRequestType of Snapshot to request a one-off report of the status of a network (or counterparty) system. Finally this message can also be used to cancel a request to receive updates into the status of the counterparties on a network by sending a NetworkRequestStatusMessage with a NetworkRequestType of StopSubscribing.
NetworkCounterpartySystemStatusRespon	Network	This message is sent in response to a Network (Counterparty System) Status Request Message.
MassOrder	OrderMassHandling	The MassOrder(35=DJ) message can be used to add, modify or delete multiple unrelated orders with a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.
MassOrderAck	OrderMassHandling	The mass order acknowledgement message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message.
OrderMassActionReport	OrderMassHandling	The Order Mass Action Report is used to acknowledge an Order Mass Action Request. Note that each affected order that is suspended or released or canceled is acknowledged with a separate Execution Report for each order.

Name	Category	Description
OrderMassActionRequest	OrderMassHandling	The Order Mass Action Request message can be used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual Order Cancel Replace Requests for each order with or without adding “S” to the ExecInst values. It can also be used for mass order cancellation.
OrderMassCancelReport	OrderMassHandling	The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.
OrderMassCancelRequest	OrderMassHandling	The order mass cancel request message requests the cancellation of all of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).
OrderMassStatusRequest	OrderMassHandling	The order mass status request message requests the status for orders matching criteria specified within the request.
PartyActionReport	PartiesAction	Used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. Can also be used in an unsolicited manner to report party actions, e.g. reinstatements after a manual intervention out of band.
PartyActionRequest	PartiesAction	The PartyActionRequest message is used suspend or halt the specified party from further trading activities at the Respondent. The Respondent must respond with a PartyActionReport(35=DI) message.
PartyRiskLimitCheckRequest	PartiesAction	PartyRiskLimitCheckRequest is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information.

Name	Category	Description
PartyRiskLimitCheckRequestAck	PartiesAction	PartyRiskLimitCheckRequestAck is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the Respondent may also include the limit amount that was approved.
PartyDetailsDefinitionRequest	PartiesReferenceData	The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties.
PartyDetailsDefinitionRequestAck	PartiesReferenceData	The PartyDetailsDefinitionRequestAck(35=CY) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.
PartyDetailsListReport	PartiesReferenceData	The PartyDetailsListReport message is used to disseminate party details between counterparties. PartyDetailsListReport messages may be sent in response to a PartyDetailsListRequest message or sent unsolicited.
PartyDetailsListRequest	PartiesReferenceData	The PartyDetailsListRequest is used to request party detail information.
PartyDetailsListUpdateReport	PartiesReferenceData	The PartyDetailsListUpdateReport(35=CK) is used to disseminate updates to party detail information.
PartyEntitlementsDefinitionRequest	PartiesReferenceData	The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).

Name	Category	Description
PartyEntitlementsDefinitionRequestAck	PartiesReferenceData	The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlemensDefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.
PartyEntitlementsReport	PartiesReferenceData	The PartyEntitlementsReport is used to report entitlements for one or more parties, party role(s), or specific instrument(s).
PartyEntitlementsRequest	PartiesReferenceData	The PartyEntitlementsRequest message is used to request for entitlement information for one or more party(-ies), specific party role(s), or specific instruments(s).
PartyEntitlementsUpdateReport	PartiesReferenceData	The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).
PartyRiskLimitsDefinitionRequest	PartiesReferenceData	PartyRiskLimitDefinitionRequest is used for defining new risk limits.
PartyRiskLimitsDefinitionRequestAck	PartiesReferenceData	PartyRiskLimitDefinitionRequestAck is used for accepting (with or without changes) or rejecting the definition of risk limits.
PartyRiskLimitsReport	PartiesReferenceData	The PartyRiskLimitsReport message is used to communicate party risk limits. The message can either be sent as a response to the PartyRiskLimitsRequest message or can be published unsolicited.
PartyRiskLimitsReportAck	PartiesReferenceData	PartyRiskLimitsReportAck is an optional message used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages.

Name	Category	Description
PartyRiskLimitsRequest	PartiesReferenceData	The PartyRiskLimitsRequest message is used to request for risk information for specific parties, specific party roles or specific instruments.
PartyRiskLimitsUpdateReport	PartiesReferenceData	The PartyRiskLimitsUpdateReport(35=CR) is used to convey incremental changes to risk limits. It is similar to the regular report but uses the PartyRiskLimitsUpdateGrp component instead of the PartyRiskLimitsGrp component to include an update action.
PayManagementReport	PayManagement	PayManagementReport(35=EA) may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request.
PayManagementReportAck	PayManagement	PayManagementReportAck(35=EB) is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message.
PayManagementRequest	PayManagement	PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.
PayManagementRequestAck	PayManagement	PayManagementRequestAck(35=DZ) is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA).

Name	Category	Description
AdjustedPositionReport	PositionMaintenance	Used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions
AssignmentReport	PositionMaintenance	Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.
ContraryIntentionReport	PositionMaintenance	The Contrary Intention Report is used for reporting of contrary expiration quantities for Saturday expiring options. This information is required by options exchanges for regulatory purposes.
PositionMaintenanceReport	PositionMaintenance	The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.
PositionMaintenanceRequest	PositionMaintenance	The Position Maintenance Request message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a party providing investment services.
PositionReport	PositionMaintenance	The Position Report message is returned by the holder of a position in response to a Request for Position message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.
PositionTransferInstruction	PositionMaintenance	The PositionTransferInstruction(35=DL) is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers.

Name	Category	Description
PositionTransferInstructionAck	PositionMaintenance	The PositionTransferInstructionAck(35=DM) is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions.
PositionTransferReport	PositionMaintenance	The PositionTransferReport(35=DN) is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on status of the transfer to the clearing firms involved in the transfer process.
RequestForPositions	PositionMaintenance	The Request For Positions message is used by the owner of a position to request a Position Report from the holder of the position, usually the central counter party or clearing organization. The request can be made at several levels of granularity.
RequestForPositionsAck	PositionMaintenance	The Request for Positions Ack message is returned by the holder of the position in response to a Request for Positions message. The purpose of the message is to acknowledge that a request has been received and is being processed.
BidRequest	ProgramTrading	The BidRequest Message can be used in one of two ways depending on which market conventions are being followed.
BidResponse	ProgramTrading	The Bid Response message can be used in one of two ways depending on which market conventions are being followed.
ListCancelRequest	ProgramTrading	The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
ListExecute	ProgramTrading	The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.

Name	Category	Description
ListStatus	ProgramTrading	The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker's site. This message may also be used to respond to the List Cancel Request.
ListStatusRequest	ProgramTrading	The list status request message type is used by institutions to instruct the broker to generate status messages for a list.
ListStrikePrice	ProgramTrading	The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.
NewOrderList	ProgramTrading	The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
MassQuote	QuotationNegotiation	The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).
MassQuoteAck	QuotationNegotiation	Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.
Quote	QuotationNegotiation	The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
QuoteAck	QuotationNegotiation	The QuoteAck(35=CW) message is used to acknowledge a Quote(35=S) submittal or request to cancel an individual quote using the QuoteCancel(35=Z) message during a Quote/Negotiation dialog.
QuoteCancel	QuotationNegotiation	The Quote Cancel message is used by an originator of quotes to cancel quotes.

Name	Category	Description
QuoteRequest	QuotationNegotiation	In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as an Request For Quote (RFQ)
QuoteRequestReject	QuotationNegotiation	The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
QuoteResponse	QuotationNegotiation	The QuoteResponse(35=AJ) message is used for the following purposes:
QuoteStatusReport	QuotationNegotiation	The quote status report message is used:
QuoteStatusRequest	QuotationNegotiation	The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:
RFQRequest	QuotationNegotiation	In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument. Quote Requests are then distributed by the market to liquidity providers who make markets in the instrument. The RFQ Request is used by liquidity providers to indicate to the market for which instruments they are interested in receiving Quote Requests. It can be used to register interest in receiving quote requests for a single instrument or for multiple instruments
RegistrationInstructions	RegistrationInstruction	The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.

Name	Category	Description
RegistrationInstructionsResponse	RegistrationInstruction	The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.
DerivativeSecurityList	SecuritiesReferenceData	The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.
DerivativeSecurityListRequest	SecuritiesReferenceData	The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
DerivativeSecurityListUpdateReport	SecuritiesReferenceData	The Derivative Security List Update Report message is used to send updates to an option family or the strikes that comprise an option family.
SecurityDefinition	SecuritiesReferenceData	The SecurityDefinition(35=d) message is used for the following:
SecurityDefinitionRequest	SecuritiesReferenceData	The SecurityDefinitionRequest(35=c) message is used for the following:
SecurityDefinitionUpdateReport	SecuritiesReferenceData	This message is used for reporting updates to a product security master file. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions.
SecurityList	SecuritiesReferenceData	The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.
SecurityListRequest	SecuritiesReferenceData	The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request

Name	Category	Description
SecurityListUpdateReport	SecuritiesReferenceData	The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
SecurityMassStatus	SecuritiesReferenceData	
SecurityMassStatusRequest	SecuritiesReferenceData	
SecurityRiskMetricsReport	SecuritiesReferenceData	SecurityRiskMetricsReport(35=EG) is used for publishing the risk metrics, valuation metrics or analytics of one or more securities, or for an option series.
SecurityStatus	SecuritiesReferenceData	The Security Status message provides for the ability to report changes in status to a security. The Security Status message contains fields to indicate trading status, corporate actions, financial status of the company. The Security Status message is used by one trading entity (for instance an exchange) to report changes in the state of a security.
SecurityStatusRequest	SecuritiesReferenceData	The Security Status Request message provides for the ability to request the status of a security. One or more Security Status messages are returned as a result of a Security Status Request message.
SecurityTypeRequest	SecuritiesReferenceData	The Security Type Request message is used to return a list of security types available from a counterparty or market.
SecurityTypes	SecuritiesReferenceData	The Security Type Request message is used to return a list of security types available from a counterparty or market.
Heartbeat	Session	The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
Logon	Session	The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

Name	Category	Description
Logout	Session	The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.
Reject	Session	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.
ResendRequest	Session	The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.
SequenceReset	Session	The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
TestRequest	Session	The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.
XMLnonFIX	Session	
SettlementInstructionRequest	SettlementInstruction	The Settlement Instruction Request message is used to request standing settlement instructions from another party.

Name	Category	Description
SettlementInstructions	SettlementInstruction	The Settlement Instructions message provides the broker's, the institution's, or the intermediary's instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.
SettlementObligationReport	SettlementInstruction	The Settlement Obligation Report message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation.
SettlementStatusReport	SettlementStatusManagement	SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.
SettlementStatusReportAck	SettlementStatusManagement	SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.
SettlementStatusRequest	SettlementStatusManagement	SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.
SettlementStatusRequestAck	SettlementStatusManagement	SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.
DontKnowTrade	SingleGeneralOrderHandling	The Don't Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.

Name	Category	Description
ExecutionAck	SingleGeneralOrderHandling	The Execution Report Acknowledgement message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).
ExecutionReport	SingleGeneralOrderHandling	The execution report message is used to:
NewOrderSingle	SingleGeneralOrderHandling	The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.
OrderCancelReject	SingleGeneralOrderHandling	The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
OrderCancelReplaceRequest	SingleGeneralOrderHandling	The order cancel/replace request is used to change the parameters of an existing order.
OrderCancelRequest	SingleGeneralOrderHandling	The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).
OrderStatusRequest	SingleGeneralOrderHandling	The order status request message is used by the institution to generate an order status message back from the broker.
AlgoCertificateReport	Testing	AlgoCertificateReport(35=EJ) is a response to the AlgoCertificateRequest(35=EH) to certify an algo. It may also be sent unsolicited without an explicit request message by the party able to provide certificate information for the algo identified in the report message.
AlgoCertificateReportAck	Testing	AlgoCertificateReportAck(35=EK) is used to respond to the AlgoCertificateReport(35=EJ) to acknowledge or reject the report message.

Name	Category	Description
AlgoCertificateRequest	Testing	AlgoCertificateRequest(35=EH) is used to request algo testing certificate information for one or more algorithms.
AlgoCertificateRequestAck	Testing	AlgoCertificateRequestAck(35=EI) is used to respond to the AlgoCertificateRequest(35=EH) to acknowledge the request and provide status for the request message.
TestActionReport	Testing	TestActionReport(35=EP) is used to report the testing results of the identified test suite that has been executed with TestActionRequest(35=EN). In the context of algorithmic trading, the results may be used to create a certificate for the algorithm upon meeting the success criteria.
TestActionRequest	Testing	TestActionRequest(35=EN) is used to manage test executions or request for testing activity state of the identified test suite.
TestActionRequestAck	Testing	TestActionRequestAck(35=EO) is used to respond to the TestActionRequest(35=EN) to acknowledge the request and provide status for the request message.
TestSuiteDefinitionRequest	Testing	TestSuiteDefinitionRequest(35=EL) is used to convey to the test system the suite of test scenarios to perform.
TestSuiteDefinitionRequestAck	Testing	TestSuiteDefinitionRequestAck(35=EM) is used to respond to the TestSuiteDefinitionRequest(35= EL) to acknowledge the request and provide status for the request message.
TradeCaptureReport	TradeCapture	The Trade Capture Report message can be:
TradeCaptureReportAck	TradeCapture	The Trade Capture Report Ack message can be:
TradeCaptureReportRequest	TradeCapture	The Trade Capture Report Request can be used to:
TradeCaptureReportRequestAck	TradeCapture	The Trade Capture Request Ack message is used to:

Name	Category	Description
TradeMatchReport	TradeCapture	The TradeMatchReport(35=DC) message is used by exchanges and ECN's to report matched trades to central counterparties (CCPs) as an atomic event. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments.
TradeMatchReportAck	TradeCapture	The TradeMatchReportAck(35=DD) is used to respond to theTradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request).
TradeAggregationReport	TradeManagement	TradeAggregationReport(35=DX) is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent.
TradeAggregationRequest	TradeManagement	TradeAggregationRequest(35=DW) is used to request that the identified trades between the initiator and respondent be aggregated together for further processing.
UserNotification	UserManagement	The User Notification message is used to notify one or more users of an event or information from the sender of the message. This message is usually sent unsolicited from a marketplace (e.g. Exchange, ECN) to a market participant.
UserRequest	UserManagement	This message is used to initiate a user action, logon, logout or password change. It can also be used to request a report on a user's status.

UserResponse	UserManagement	This message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.

2 AccountSummaryReport

Category: AccountReporting

2.1 Message Functionality

The AccountSummaryReport is provided by the clearinghouse to its clearing members on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing member level account type. Clearing member account types will be described through use of the Parties component and PtysSubGrp sub-component.

In certain usages, the clearing members can send the AccountSummaryReport message to the clearinghouse as needed. For example, clearing members can send this message to the clearinghouse to identify the value of collateral for each customer (to satisfy CFTC Legally Segregated Operationally Commingled (LSOC) regulatory reporting obligations).

Clearing organizations can also send the AccountSummaryReport message to regulators to meet regulatory reporting obligations. For example, clearing organizations can use this message to submit daily reports for each clearing member (“CM”) by house origin and by each customer origin for all futures, options, and swaps positions, and all securities positions held in a segregated account or pursuant to a cross margining agreement, to a regulator (e.g. to the CFTC to meet Part 39, Section 39.19 reporting obligations).

2.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CQ
ApplicationSequenceControl	[0..1]	Component	
AccountSummaryReportID	[1..1]	String	
ClearingBusinessDate	[1..1]	LocalMktDate	
Currency	[0..1]	Currency	Identifies the base reporting currency used in this report.
TotalNetValue	[0..1]	Amt	
MarginExcess	[0..1]	Amt	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
TransactTime	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
SettlementAmountGrp	[0..*]	Group	
MarginAmount	[0..*]	Group	
Parties	[1..*]	Group	Used to identify the parties for the account (clearing organization, clearing firm, account type, etc.)
CollateralAmountGrp	[0..*]	Group	
PayCollectGrp	[0..*]	Group	
PositionAmountData	[0..*]	Group	Can be used to identify mark to market information for the position.
StandardTrailer	[0..1]	Component	

3 AdjustedPositionReport

Category: PositionMaintenance

3.1 Message Functionality

Used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions

3.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BL
PosMaintRptID	[1..1]	String	Unique identifier for this Adjusted Position report
PosReqType	[0..1]	CodeSet	
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this maintenance request
SettlSessID	[0..1]	CodeSet	
PosMaintRptRefID	[0..1]	String	
Parties	[1..*]	Group	Position Account
PositionQty	[1..*]	Group	Insert here here the set of "Position Qty" fields defined in "Common Components of Application Messages"
InstrmtGrp	[0..*]	Group	
SettlPrice	[0..1]	Price	Settlement Price
PriorSettlPrice	[0..1]	Price	Prior Settlement Price
StandardTrailer	[1..1]	Component	

4 Advertisement

Category: Indication

4.1 Message Functionality

Advertisement messages are used to announce completed transactions. The advertisement message can be transmitted in various transaction types; NEW, CANCEL and REPLACE. All message types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID.

4.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 7
AdvId	[1..1]	String	
AdvTransType	[1..1]	CodeSet	
AdvRefID	[0..1]	String	Required for Cancel and Replace AdvTransType messages
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
InstrmtLegGrp	[0..*]	Group	Number of legs. Identifies a Multi-leg Execution if present and non-zero.
UndInstrmtGrp	[0..*]	Group	Number of underlyings
RelatedInstrumentGrp	[0..*]	Group	
AdvSide	[1..1]	CodeSet	
Quantity	[1..1]	Qty	
QtyType	[0..1]	CodeSet	
Price	[0..1]	Price	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
LastMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
RoutingGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

5 AlgoCertificateReport

Category: Testing

5.1 Message Functionality

AlgoCertificateReport(35=EJ) is a response to the AlgoCertificateRequest(35=EH) to certify an algo. It may also be sent unsolicited without an explicit request message by the party able to provide certificate information for the algo identified in the report message.

5.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EJ
AlgoCertificateReportID	[1..1]	String	Unique identifier assigned by sender of this message.
AlgoCertificateRequestID	[0..1]	String	Identifier of the AlgoCertificateRequest(35=EH) this message is responding to.
AlgoCertificateReportTransType	[1..1]	CodeSet	
AlgoCertificateReportType	[0..1]	CodeSet	
AlgoCertificateReportRefID	[0..1]	String	Required for AlgoCertificateReportTransType(3020)=1 (Cancel) or 2 (Replace).
AlgoCertificateID	[1..1]	String	
AlgoCertificateDesc	[0..1]	String	
AlgoCertificateStatus	[1..1]	CodeSet	
Parties	[1..*]	Group	Required to specify the algo for which a certification is reported and the firm using it. Requires the authorized person for AlgoCertificateStatus(3022)=1 (Approved) or 2 (Submitted).
EffectiveTime	[0..1]	UTCTimestamp	Required for AlgoCertificateStatus(3022)=1 (Approved) or 2 (Submitted).
ApprovalTime	[0..1]	UTCTimestamp	Required for AlgoCertificateStatus(3022)=1 (Approved) or 2 (Submitted).
LastUpdateTime	[1..1]	UTCTimestamp	
TransactTime	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
AlgoTestDesc	[0..1]	String	Required for AlgoCertificateStatus(3022)=1 (Approved) or 2 (Submitted).
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StrategyParametersGrp	[0..*]	Group	
AlgoSystemModuleGrp	[0..*]	Group	
TestScenarioGrp	[0..*]	Group	
TestSuiteStatus	[0..1]	CodeSet	Overall status across all individual test scenarios defined in TestScenarioGrp.
StandardTrailer	[1..1]	Component	

6 AlgoCertificateReportAck

Category: Testing

6.1 Message Functionality

AlgoCertificateReportAck(35=EK) is used to respond to the AlgoCertificateReport(35=EJ) to acknowledge or reject the report message.

6.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EK
AlgoCertificateReportID	[1..1]	String	Identifier of report message assigned by report sender.
AlgoCertificateReportStatus	[1..1]	CodeSet	
AlgoCertificateReportType	[0..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

7 AlgoCertificateRequest

Category: Testing

7.1 Message Functionality

AlgoCertificateRequest(35=EH) is used to request algo testing certificate information for one or more algorithms.

7.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EH
AlgoCertificateRequestID	[1..1]	String	Unique identifier assigned by request initiator.
AlgoCertificateRequestTransType	[1..1]	CodeSet	
AlgoCertificateRequestType	[1..1]	CodeSet	
AlgoCertificateRequestRefID	[0..1]	String	Required for AlgoCertificateRequestTransType(3016)=1 (Cancel) or 2 (Replace).
AlgoCertificateID	[0..1]	String	May be used when the certificate identifier is already known to the requesting party. Conditionally required when AlgoCertificateRequestType(3077)=2 (Change certificate status) or 3 (Forward certificate).
AlgoCertificateDesc	[0..1]	String	
AlgoCertificateStatus	[0..1]	CodeSet	May be used to change the status of the certificate.
Parties	[0..*]	Group	May be used to specify the algos and/or venues subject to the request identified by AlgoCertificateRequestType(3077).
TargetParties	[0..*]	Group	May be used to identify a venue to send the certificate to. Requires AlgoCertificateRequestType(3077)=3 (Forward certificate).
TestScenarioGroupID	[0..1]	String	May be used to reference a group of test scenarios to be included in the certificate. Requires AlgoCertificateRequestType(3077)=1 (Generate certificate).

Name	Mult.	Type	Description
TestScenarioGrp	[0..*]	Group	May be used to provide details for the test scenarios to be included in the certificate. Requires AlgoCertificateRequestType(3077)=1 (Generate certificate).
EffectiveTime	[0..1]	UTCTimestamp	May be used to provide the activation time of the certificate to the test system.
ApprovalTime	[0..1]	UTCTimestamp	May be used to provide the approval time of the certificate to the test system.
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

8 AlgoCertificateRequestAck

Category: Testing

8.1 Message Functionality

AlgoCertificateRequestAck(35=EI) is used to respond to the AlgoCertificateRequest(35=EH) to acknowledge the request and provide status for the request message.

8.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EI
AlgoCertificateRequestID	[1..1]	String	Identifier of request assigned by request initiator.
AlgoCertificateRequestType	[1..1]	CodeSet	
AlgoCertificateRequestStatus	[1..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

9 AllocationInstruction

Category: Allocation

9.1 Message Functionality

The AllocationInstruction(35=J) message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.

9.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = J
AllocID	[1..1]	String	Unique identifier for this allocation instruction message
AllocRequestID	[0..1]	String	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.
AllocTransType	[1..1]	CodeSet	
AllocType	[1..1]	CodeSet	Specifies the purpose or type of Allocation message
SecondaryAllocID	[0..1]	String	Optional second identifier for this allocation instruction (need not be unique)
RefAllocID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocCancReplaceReason	[0..1]	CodeSet	Required for AllocTransType = Replace or Cancel. Gives the reason for replacing or cancelling the allocation instruction
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocType = 8 (Request to Intermediary). Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
AllocGroupID	[0..1]	String	Group identifier assigned by the clearinghouse

Name	Mult.	Type	Description
FirmGroupID	[0..1]	String	Group identifier assigned by the firm.
BookingRefID	[0..1]	String	Can be used with AllocType=" Ready-To-Book "
AllocNoOrdersType	[0..1]	CodeSet	Indicates how the orders being booked and allocated by an AllocationInstruction or AllocationReport message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components, or not identified explicitly.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
PreviouslyReported	[0..1]	CodeSet	
ReversalIndicator	[0..1]	Boolean	
MatchType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". For NDFs fixing date and time can be optionally specified using MaturityDate and MaturityTime.
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
Quantity	[1..1]	Qty	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
QtyType	[0..1]	CodeSet	
AllocGroupSubQtyID	[0..1]	String	May be used as an alternative to attribute based subgrouping.
LastMkt	[0..1]	Exchange	Market of the executions.
TradeOriginationDate	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
AvgPx	[0..1]	Price	For FX orders, should be the "all-in" rate (spot rate adjusted for forward points), expressed in terms of Currency(15). For 3rd party allocations used to convey either basic price or averaged price. Optional for average price allocations in the listed derivatives markets where the central counterparty calculates and manages average price across an allocation group.
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
CurrencyCodeSource	[0..1]	CodeSet	
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
OffshoreIndicator	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. Required for NDFs to specify the "value date".
BookingType	[0..1]	CodeSet	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.

Name	Mult.	Type	Description
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx(6). (Quantity(53) * AvgPx(6) or AvgParPx(860)) or sum of (AllocQty(80) * AllocAvgPx(153) or AllocPrice(366)). For Fixed Income, AvgParPx(860) is used when AvgPx(6) is not expressed as "percent of par" price.
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney. For FX, if specified, expressed in terms of Currency(15).
PositionEffect	[0..1]	CodeSet	
AutoAcceptIndicator	[0..1]	Boolean	Indicates if Allocation has been automatically accepted on behalf of the Take-up Firm by the Clearing House
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income
AccruedInterestRate	[0..1]	Percentage	Applicable for Convertible Bonds and fixed income
AccruedInterestAmt	[0..1]	Amt	Applicable for Convertible Bonds and fixed income
TotalAccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
LegalConfirm	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
YieldData	[0..1]	Component	
RegulatoryTradeIDGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	

Name	Mult.	Type	Description
PositionAmountData	[0..*]	Group	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
TotNoAllocs	[0..1]	int	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AllocGrp	[0..*]	Group	Conditionally required except when AllocTransType(71) = 2 (Cancel), or when AllocType(626) = 5 (Ready-To-Book single order) or 7 (Warehouse instruction).
AvgPxIndicator	[0..1]	CodeSet	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
AvgPxGroupID	[0..1]	String	Firm designated group identifier for average pricing
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates Clearing Business Date for which transaction will be settled.
TrdType	[0..1]	CodeSet	Indicates trade type of allocation. May be used as an alternative to AllocGroupSubQtyID(2974) for subgrouping.
TrdSubType	[0..1]	CodeSet	Indicates trade subtype of allocation.
SecondaryTrdType	[0..1]	CodeSet	
TertiaryTrdType	[0..1]	CodeSet	
TradePublishIndicator	[0..1]	CodeSet	May be used as an alternative to AllocGroupSubQtyID(2974) for subgrouping.
CustOrderHandlingInst	[0..1]	CodeSet	May be used as an alternative to AllocGroupSubQtyID(2974) for subgrouping.
TradeContinuation	[0..1]	CodeSet	
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
CustOrderCapacity	[0..1]	CodeSet	Indicates CTI of original trade marked for allocation.
TradeInputSource	[0..1]	String	Indicates input source of original trade marked for allocation.
MultiLegReportingType	[0..1]	CodeSet	Indicates MultiLegReportType of original trade marked for allocation.
MessageEventSource	[0..1]	String	Used to identify the event or source which gave rise to a message.
RndPx	[0..1]	Price	Specifies the rounded price to quoted precision.
RateSource	[0..*]	Group	
VenueType	[0..1]	CodeSet	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.
RefRiskLimitCheckID	[0..1]	String	Conditionally required when RefRiskLimitCheckIDType(2335) is specified.
RefRiskLimitCheckIDType	[0..1]	CodeSet	Conditionally required when RefRiskLimitCheckID(2334) is specified.
RiskLimitCheckStatus	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

10 AllocationInstructionAck

Category: Allocation

10.1 Message Functionality

In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message.

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

10.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = P
AllocID	[1..1]	String	
AllocRequestID	[0..1]	String	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.
Instrument	[0..1]	Component	
Parties	[0..*]	Group	
SecondaryAllocID	[0..1]	String	Optional second identifier for the allocation instruction being acknowledged (need not be unique)
AllocGroupID	[0..1]	String	Group identifier assigned by the clearinghouse
FirmGroupID	[0..1]	String	Firm assigned entity identifier for the allocation
AvgPxGroupID	[0..1]	String	Firm designated group identifier for average pricing
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/Time Allocation Instruction Ack generated
AllocStatus	[1..1]	CodeSet	Denotes the status of the allocation instruction; received (but not yet processed), rejected (at block or account level) or accepted (and processed).
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
AllocType	[0..1]	CodeSet	

Name	Mult.	Type	Description
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocType = 8 (Request to Intermediary). Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Allocation Instruction were successfully matched.
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
RegulatoryTradeIDGrp	[0..*]	Group	
AllocAckGrp	[0..*]	Group	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated when AllocStatus has any other value. Indicates number of allocation groups to follow.
StandardTrailer	[1..1]	Component	

11 AllocationInstructionAlert

Category: Allocation

11.1 Message Functionality

This message is used in a 3-party allocation model (buy-side and sell-side using a central clearing entity) where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties.

11.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BM
AllocID	[1..1]	String	Unique identifier for this allocation instruction alert message
AllocTransType	[1..1]	CodeSet	
AllocType	[1..1]	CodeSet	Specifies the purpose or type of Allocation message
AllocRequestID	[0..1]	String	Identifier of the request this message is responding to when responding to an AllocationInstructionAlertRequest(35=DU).
SecondaryAllocID	[0..1]	String	Optional second identifier for this allocation instruction (need not be unique)
RefAllocID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocCancReplaceReason	[0..1]	CodeSet	Required for AllocTransType = Replace or Cancel. Gives the reason for replacing or cancelling the allocation instruction
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocType = 8 (Request to Intermediary). Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.

Name	Mult.	Type	Description
AllocGroupID	[0..1]	String	Group identifier assigned by the clearinghouse
FirmGroupID	[0..1]	String	Firm assigned entity identifier for the allocation
BookingRefID	[0..1]	String	Can be used with AllocType=" Ready-To-Book "
AllocNoOrdersType	[0..1]	CodeSet	Indicates how the orders being booked and allocated by an Allocation Instruction or Allocation Report message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components , or not identified explicitly.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
PreviouslyReported	[0..1]	CodeSet	
ReversalIndicator	[0..1]	Boolean	
MatchType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "common components of application messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "common components of application messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "common components of application messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	

Name	Mult.	Type	Description
Quantity	[0..1]	Qty	When not using allocation groups, this is the total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book. When using allocation groups, this is the quantity added or removed when trades are added to or removed from an allocation group. To remove quantity from the allocation group a negative value is specified in Quantity(53). When the allocation group quantity is unchanged, such as when AllocType(626) changes from 12(Incomplete group) to 13(Complete group) , the value for Quantity(53) should be zero (0).
QtyType	[0..1]	CodeSet	
AllocGroupQuantity	[0..1]	Qty	
AllocGroupRemainingQuantity	[0..1]	Qty	
AllocGroupSubQtyGrp	[0..*]	Group	
GroupAmount	[0..1]	Amt	
GroupRemainingAmount	[0..1]	Amt	
LastMkt	[0..1]	Exchange	Market of the executions.
TradeOriginationDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
AvgPx	[0..1]	Price	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). For 3rd party allocations used to convey either basic price or averaged price. Optional for average price allocations in the listed derivatives markets where the central counterparty calculates and manages average price across an allocation group.
AvgParPx	[0..1]	Price	
HighPx	[0..1]	Price	Maybe used to indicate the highest price within the specified allocation group.
LowPx	[0..1]	Price	Maybe used to indicate the lowest price within the specified allocation group.
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "common components of application messages"

Name	Mult.	Type	Description
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
CurrencyCodeSource	[0..1]	CodeSet	
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "common components of application messages"
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
AllocStatus	[0..1]	CodeSet	Identifies status of allocation.
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
BookingType	[0..1]	CodeSet	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of (AllocQty * AllocAvgPx or AllocPrice).
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
PositionEffect	[0..1]	CodeSet	
AutoAcceptIndicator	[0..1]	Boolean	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income

Name	Mult.	Type	Description
AccruedInterestRate	[0..1]	Percentage	Applicable for Convertible Bonds and fixed income
AccruedInterestAmt	[0..1]	Amt	Applicable for Convertible Bonds and fixed income (REMOVED FROM THIS LOCATION AS OF FIX 4.4, REPLACED BY AllocAccruedInterest)
TotalAccruedInterestAmt	[0..1]	Amt	(Deprecated) use AccruedInterestAmt Sum of AccruedInterestAmt within repeating group.
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
LegalConfirm	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
YieldData	[0..1]	Component	
PositionAmountData	[0..*]	Group	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
TotNoAllocs	[0..1]	int	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AllocGrp	[0..*]	Group	Indicates number of allocation groups to follow. Not required for AllocTransType=Cancel. Not required for AllocType=" Ready-To-Book " or "Warehouse instruction".
AvgPxIndicator	[0..1]	CodeSet	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
AvgPxGroupID	[0..1]	String	Firm designated group identifier for average pricing.
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates Clearing Business Date for which transaction will be settled.
TrdType	[0..1]	CodeSet	Indicates trade type of allocation.

Name	Mult.	Type	Description
TrdSubType	[0..1]	CodeSet	Indicates trade subtype of allocation.
SecondaryTrdType	[0..1]	CodeSet	
TertiaryTrdType	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	Indicates CTI of original trade marked for allocation.
TradeInputSource	[0..1]	String	Indicates input source of original trade marked for allocation.
MultiLegReportingType	[0..1]	CodeSet	Indicates MultiLegReportType of original trade marked for allocation.
MessageEventSource	[0..1]	String	Used to identify the event or source which gave rise to a message.
RndPx	[0..1]	Price	Specifies the rounded price to quoted precision.
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

12 AllocationInstructionAlertRequest

Category: Allocation

12.1 Message Functionality

This message is used in a clearinghouse 3-party allocation model to request for AllocationInstructionAlert(35=BM) from the clearinghouse. The request may be used to obtain a one-time notification of the status of an allocation group.

12.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=DU
AllocRequestID	[0..1]	String	Unique identifier for this message. If used, other allocation messages may link to the request through this field.
AllocGroupID	[0..1]	String	
AvgPxGroupID	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	
Parties	[0..*]	Group	
StandardTrailer	[1..1]	Component	

13 AllocationInstructionAlertRequestAck

Category: Allocation

13.1 Message Functionality

This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse.

13.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DV
AllocRequestID	[1..1]	String	Used when responding to an AllocationInstructionAlertRequest(35=DU).
AllocRequestStatus	[1..1]	CodeSet	
RejectText	[0..1]	String	May be used to further describe rejection reasons when AllocRequestStatus(2768)=1 (Rejected).
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

14 AllocationReport

Category: Allocation

14.1 Message Functionality

Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the AllocationReport(35=AS) message (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.

14.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AS
AllocReportID	[1..1]	String	Unique identifier for this message
AllocID	[0..1]	String	
AllocRequestID	[0..1]	String	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU).
AllocTransType	[1..1]	CodeSet	
AllocReportRefID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocCancReplaceReason	[0..1]	CodeSet	Required for AllocTransType = Replace or Cancel. Gives the reason for replacing or cancelling the allocation report
SecondaryAllocID	[0..1]	String	Optional second identifier for this allocation instruction (need not be unique)
AllocGroupID	[0..1]	String	Group identifier assigned by the clearinghouse
PreviousAllocGroupID	[0..1]	String	May be used to identify the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=3 (Changed).
GroupAmount	[0..1]	Amt	
AllocGroupStatus	[0..1]	CodeSet	
FirmGroupID	[0..1]	String	Firm assigned entity identifier for the allocation
AllocReportType	[1..1]	CodeSet	Specifies the purpose or type of Allocation Report message
AllocStatus	[1..1]	CodeSet	

Name	Mult.	Type	Description
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (rejected)
RefAllocID	[0..1]	String	Required for AllocTransType = Replace or Cancel
AllocReversalStatus	[0..1]	CodeSet	Can be used for reporting on status of reversal transaction when AllocReportType(794) is 18 (Alleged reversal) or 17 (Reversal).
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocReportType = 8 (Request to Intermediary). Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
BookingRefID	[0..1]	String	
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates Clearing Business Date for which transaction will be settled.
TrdType	[0..1]	CodeSet	Indicates trade type of allocation.
TrdSubType	[0..1]	CodeSet	Indicates trade subtype of allocation.
SecondaryTrdType	[0..1]	CodeSet	
TertiaryTrdType	[0..1]	CodeSet	
TradeContinuation	[0..1]	CodeSet	
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
MultiLegReportingType	[0..1]	CodeSet	Indicates MultiLegReportType of original trade marked for allocation.
CustOrderCapacity	[0..1]	CodeSet	Indicates CTI of original trade marked for allocation.
TradeInputSource	[0..1]	String	Indicates input source of original trade marked for allocation.
RndPx	[0..1]	Price	Specifies the rounded price to quoted precision.

Name	Mult.	Type	Description
MessageEventSource	[0..1]	String	Used to identify the event or source which gave rise to a message.
TradeInputDevice	[0..1]	String	Specific device number, terminal number or station where trade was entered
AvgPxIndicator	[0..1]	CodeSet	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
AvgPxGroupID	[0..1]	String	Firm designated group identifier for average pricing
AllocNoOrdersType	[0..1]	CodeSet	Indicates how the orders being booked and allocated by an AllocationInstruction or AllocationReport message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components, or not identified explicitly.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
PreviouslyReported	[0..1]	CodeSet	
ReversalIndicator	[0..1]	Boolean	
MatchType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". For NDFs, fixing date (specified in MaturityDate(541)) is required. Fixing time (specified in MaturityTime(1079)) is optional.
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	

Name	Mult.	Type	Description
Quantity	[1..1]	Qty	Total quantity (e.g. number of shares) allocated to all accounts, or that is Ready-To-Book
QtyType	[0..1]	CodeSet	
AllocGroupQuantity	[0..1]	Qty	
AllocGroupRemainingQuantity	[0..1]	Qty	
LastMkt	[0..1]	Exchange	Market of the executions.
TradeOriginationDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
AvgPx	[1..1]	Price	For FX orders, should be the "all-in" rate (spot rate adjusted for forward points), expressed in terms of Currency(15).
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.
CurrencyCodeSource	[0..1]	CodeSet	
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. Required for NDFs to specify the "value date".

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	Method for booking. Used to provide notification that this is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx(6). (Quantity(53) * AvgPx(6) or AvgParPx(860)) or sum of (AllocQty(80) * AllocAvgPx(153) or AllocPrice(366)). For Fixed Income, AvgParPx(860) is used when AvgPx(6) is not expressed as "percent of par" price.
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney. For FX expressed in terms of Currency(15).
PositionEffect	[0..1]	CodeSet	
AutoAcceptIndicator	[0..1]	Boolean	Indicates if Allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income
AccruedInterestRate	[0..1]	Percentage	Applicable for Convertible Bonds and fixed income
AccruedInterestAmt	[0..1]	Amt	Sum of AllocAccruedInterestAmt within repeating group.
TotalAccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.

Name	Mult.	Type	Description
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
LegalConfirm	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
YieldData	[0..1]	Component	
RegulatoryTradeIDGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	
PositionAmountData	[0..*]	Group	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
TotNoAllocs	[0..1]	int	Indicates total number of allocation groups (used to support fragmentation). Must equal the sum of all NoAllocs values across all message fragments making up this allocation instruction. Only required where message has been fragmented.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AllocGrp	[0..*]	Group	Conditionally required except when AllocTransType(71) = 2 (Cancel).
RateSource	[0..*]	Group	
VenueType	[0..1]	CodeSet	Used to identify on what kind of venue the trade originated when communicating with a party that may not have access to all trade details, e.g. a clearing organization.
RefRiskLimitCheckID	[0..1]	String	Conditionally required when RefRiskLimitCheckIDType(2335) is specified.
RefRiskLimitCheckIDType	[0..1]	CodeSet	Conditionally required when RefRiskLimitCheckID(2334) is specified.
RiskLimitCheckStatus	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

15 AllocationReportAck

Category: Allocation

15.1 Message Functionality

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

15.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AT
AllocReportID	[1..1]	String	
AllocID	[0..1]	String	
AllocRequestID	[0..1]	String	May be used to link to a previously submitted AllocationInstructionAlertRequest(35=DU) message.
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates Clearing Business Date for which transaction will be settled.
AvgPxIndicator	[0..1]	CodeSet	Indicates if an allocation is to be average priced. Is also used to indicate if average price allocation group is complete or incomplete.
Quantity	[0..1]	Qty	
AllocTransType	[0..1]	CodeSet	
Instrument	[0..1]	Component	
Parties	[0..*]	Group	
SecondaryAllocID	[0..1]	String	Optional second identifier for the allocation report being acknowledged (need not be unique)
AllocGroupID	[0..1]	String	Group identifier assigned by the clearinghouse
FirmGroupID	[0..1]	String	Firm assigned entity identifier for the allocation
AvgPxGroupID	[0..1]	String	Firm designated group identifier for average pricing
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/Time Allocation Report Ack generated

Name	Mult.	Type	Description
AllocStatus	[0..1]	CodeSet	Denotes the status of the allocation report; received (but not yet processed), rejected (at block or account level) or accepted (and processed). AllocStatus will be conditionally required in a 2-party model when used by a counterparty to convey a change in status. It will be optional in a 3-party model in which only the central counterparty may issue the status of an allocation
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (block level reject) and for AllocStatus 2 (account level reject) if the individual accounts and reject reasons are not provided in this message
AllocReportType	[0..1]	CodeSet	
AllocIntermedReqType	[0..1]	CodeSet	Required if AllocReportType = 8 (Request to Intermediary). Indicates status that is requested to be transmitted to counterparty by the intermediary (i.e. clearing house)
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Allocation Report were successfully matched.
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
RegulatoryTradeIDGrp	[0..*]	Group	

Name	Mult.	Type	Description
AllocAckGrp	[0..*]	Group	This repeating group is optionally used for messages with AllocStatus = 2 (account level reject) to provide details of the individual accounts that caused the rejection, together with reject reasons. This group should not be populated where AllocStatus has any other value. Indicates number of allocation groups to follow.
StandardTrailer	[1..1]	Component	

16 ApplicationMessageReport

Category: Application

16.1 Message Functionality

This message is used for three difference purposes: to reset the ApplSeqNum (1181) of a specified ApplID (1180). to indicate that the last message has been sent for a particular ApplID, or as a keep-alive mechanism for ApplIDs with infrequent message traffic.

16.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BY
ApplReportID	[1..1]	String	Identifier for the Application Message Report
ApplReqID	[0..1]	String	If the application message report is generated in response to an ApplicationMessageRequest(MsgType=BW), then this tag contain the ApplReqID(1346) of that request.
ApplReportType	[1..1]	CodeSet	Type of report
ApplIDReportGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

17 ApplicationMessageRequest

Category: Application

17.1 Message Functionality

This message is used to request a retransmission of a set of one or more messages generated by the application specified in RefApplID (1355).

17.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BW
ApplReqID	[1..1]	String	Unique identifier for request
ApplReqType	[1..1]	CodeSet	Type of Application Message Request being made
ApplIDRequestGrp	[0..*]	Group	
Parties	[0..*]	Group	
Text	[0..1]	String	Allows user to provide reason for request
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

18 ApplicationMessageRequestAck

Category: Application

18.1 Message Functionality

This message is used to acknowledge an Application Message Request providing a status on the request (i.e. whether successful or not). This message does not provide the actual content of the messages to be resent.

18.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BX
ApplResponseID	[1..1]	String	Identifier for the Application Message Request Ack
ApplReqID	[0..1]	String	Identifier of the request associated with this ACK message
ApplReqType	[0..1]	CodeSet	
ApplResponseType	[0..1]	CodeSet	
ApplTotalMessageCount	[0..1]	int	Total number of messages included in transmission
ApplIDRequestAckGrp	[0..*]	Group	
Parties	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

19 AssignmentReport

Category: PositionMaintenance

19.1 Message Functionality

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

19.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AW
ApplicationSequenceControl	[0..1]	Component	
AsgnRptID	[1..1]	String	Unique identifier for the Assignment report
PosReqID	[0..1]	String	If specified,the identifier of the RequestForPositions(MsgType=AN) to which this message is sent in response.
TotNumAssignmentReports	[0..1]	int	Total Number of Assignment Reports being returned to a firm
LastRptRequested	[0..1]	CodeSet	
Parties	[1..*]	Group	Clearing Organization. Clearing Firm. Contra Clearing Organization. Contra Clearing Firm. Position Account
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	CFI Code - Market Indicator (col 4) used to indicate Market of Assignment
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
PositionQty	[0..*]	Group	Insert here here the set of "PositionQty" fields defined in "Common Components of Application Messages."

Name	Mult.	Type	Description
PositionAmountData	[0..*]	Group	Insert here the set of "PositionAmountData" fields defined in "Common Components of Application Messages."
ThresholdAmount	[0..1]	PriceOffset	
SettlPrice	[0..1]	Price	Settlement Price of Option
SettlPriceType	[0..1]	CodeSet	Values = Final, Theoretical
UnderlyingSettlPrice	[0..1]	Price	Settlement Price of Underlying
PriorSettlPrice	[0..1]	Price	
PositionContingentPrice	[0..1]	Price	
ExpireDate	[0..1]	LocalMktDate	Expiration Date of Option
AssignmentMethod	[0..1]	CodeSet	Method under which assignment was conducted
AssignmentUnit	[0..1]	Qty	Quantity Increment used in performing assignment
OpenInterest	[0..1]	Amt	Open interest that was eligible for assignment
ExerciseMethod	[0..1]	CodeSet	Exercise Method used to in performing assignment. Values = Automatic, Manual
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearingBusinessDate	[1..1]	LocalMktDate	Business date of assignment
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

20 BidRequest

Category: ProgramTrading

20.1 Message Functionality

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

In the "Non disclosed" convention (e.g. US/European model) the BidRequest message can be used to request a bid based on the sector, country, index and liquidity information contained within the message itself. In the "Non disclosed" convention the entry repeating group is used to define liquidity of the program. See " Program/Basket/List Trading" for an example.

In the "Disclosed" convention (e.g. Japanese model) the BidRequest message can be used to request bids based on the ListOrderDetail messages sent in advance of BidRequest message. In the "Disclosed" convention the list repeating group is used to define which ListOrderDetail messages a bid is being sort for and the directions of the required bids.

20.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = k (lowercase)
BidID	[0..1]	String	Required to relate the bid response
ClientBidID	[1..1]	String	
BidRequestTransType	[1..1]	CodeSet	Identifies the Bid Request message transaction type
ListName	[0..1]	String	
TotNoRelatedSym	[1..1]	int	
BidType	[1..1]	CodeSet	e.g. "Non Disclosed", "Disclosed", No Bidding Process
NumTickets	[0..1]	int	Total number of tickets/allocations assuming fully executed
Currency	[0..1]	Currency	Used to represent the currency of monetary amounts.
CurrencyCodeSource	[0..1]	CodeSet	
SideValue1	[0..1]	Amt	Expressed in Currency
SideValue2	[0..1]	Amt	Expressed in Currency

Name	Mult.	Type	Description
BidDescReqGrp	[0..*]	Group	Used if BidType="Non Disclosed"
BidCompReqGrp	[0..*]	Group	Used if BidType="Disclosed"
LiquidityIndType	[0..1]	CodeSet	
WtAverageLiquidity	[0..1]	Percentage	Overall weighted average liquidity expressed as a % of average daily volume
ExchangeForPhysical	[0..1]	CodeSet	
OutMainCntryUIndex	[0..1]	Amt	% value of stocks outside main country in Currency
CrossPercent	[0..1]	Percentage	% of program that crosses in Currency
ProgRptReqs	[0..1]	CodeSet	
ProgPeriodInterval	[0..1]	int	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.
IncTaxInd	[0..1]	CodeSet	Net/Gross
ForexReq	[0..1]	CodeSet	Is foreign exchange required
NumBidders	[0..1]	int	Indicates the total number of bidders on the list
TradeDate	[0..1]	LocalMktDate	
BidTradeType	[1..1]	CodeSet	
BasisPxType	[1..1]	CodeSet	
StrikeTime	[0..1]	UTCTimestamp	Used when BasisPxType = "C"
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

21 BidResponse

Category: ProgramTrading

21.1 Message Functionality

The Bid Response message can be used in one of two ways depending on which market conventions are being followed.

In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example.

In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.

21.2 Structure

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

22 BusinessMessageReject

Category: BusinessReject

22.1 Message Functionality

The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.

22.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = j (lowercase)
RefSeqNum	[0..1]	SeqNum	MsgSeqNum of rejected message
RefMsgType	[1..1]	CodeSet	The MsgType of the FIX message being referenced.
RefApplVerID	[0..1]	CodeSet	Recommended when rejecting an application message that does not explicitly provide ApplVerID (1128) on the message being rejected. In this case the value from the DefaultApplVerID(1137) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.
RefApplExtID	[0..1]	int	Recommended when rejecting an application message that does not explicitly provide ApplExtID(1156) on the rejected message. In this case the value from the DefaultApplExtID(1407) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.
RefCstmApplVerID	[0..1]	String	Recommended when rejecting an application message that does not explicitly provide CstmApplVerID(1129) on the message being rejected. In this case the value from the DefaultCstmApplVerID(1408) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.

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

23 CollateralAssignment

Category: CollateralManagement

23.1 Message Functionality

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

23.2 Structure

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

Name	Mult.	Type	Description
SettlDate	[0..1]	LocalMktDate	Can be used to provide the value date of the collateral transaction where the deposit or withdrawal is for a specific future date.
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtCollGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
TrdRegTimestamps	[0..*]	Group	Insert here the set of "TrdRegTimestamps" fields defined in "Common Components of Application Messages"
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported.
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	CodeSet	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	CodeSet	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
WireReference	[0..1]	String	

Name	Mult.	Type	Description
TradeDate	[0..1]	LocalMktDate	
TransactionID	[0..1]	String	The unique transaction entity identifier assigned by counterparty to the transaction receiving this message, if known.
FirmTransactionID	[0..1]	String	The unique transaction entity identifier assigned by the firm sending the CollateralAssignment(35=AY).
ClearingBusinessDate	[0..1]	LocalMktDate	The clearing business date of the collateral assignment.
CollateralRequestLinkID	[0..1]	String	
TotNumCollateralRequests	[0..1]	int	
CollateralRequestNumber	[0..1]	int	
CollateralRequestInstruction	[0..1]	String	Values are custom to a particular implementation and will be maintained externally.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

24 CollateralInquiry

Category: CollateralManagement

24.1 Message Functionality

Used to inquire for collateral status.

24.2 Structure

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

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

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

25 CollateralInquiryAck

Category: CollateralManagement

25.1 Message Functionality

Used to respond to a Collateral Inquiry in the following situations:

- When the CollateralInquiry will result in an out of band response (such as a file transfer).
- When the inquiry is otherwise valid but no collateral is found to match the criteria specified on the Collateral Inquiry message.
- When the Collateral Inquiry is invalid based upon the business rules of the counterparty.

25.2 Structure

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

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

26 CollateralReport

Category: CollateralManagement

26.1 Message Functionality

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

26.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BA
CollRptID	[1..1]	String	Unique Identifer for collateral report
CollInquiryID	[0..1]	String	Identifier for the collateral inquiry to which this message is a reply
TransactTime	[0..1]	UTCTimestamp	
CollApplType	[0..1]	CodeSet	Differentiates collateral pledged specifically against a position from collateral pledged against an entire portfolio on a valued basis.
FinancialStatus	[0..1]	CodeSet	Tells whether security has been restricted.
CollStatus	[1..1]	CodeSet	Collateral status
TotNumReports	[0..1]	int	
LastRptRequested	[0..1]	CodeSet	
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier of order for which collateral is required
OrderID	[0..1]	String	Identifier of order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier of order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier of order for which collateral is required
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	
FinancingDetails	[0..1]	Component	
SettlDate	[0..1]	LocalMktDate	
Quantity	[0..1]	Qty	

Name	Mult.	Type	Description
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	
UndInstrmtGrp	[0..*]	Group	
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
CollateralAmountGrp	[0..*]	Group	
CollateralizationValueDate	[0..1]	LocalMktDate	
TradeCollateralization	[0..1]	CodeSet	
RegulatoryTradeIDGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported.
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	CodeSet	Trading Session in which trade occurred
TradingSessionSubID	[0..1]	CodeSet	Trading Session Subid in which trade occurred
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
RegulatoryReportType	[0..1]	CodeSet	

Name	Mult.	Type	Description
RegulatoryReportTypeBusinessDate	[0..1]	LocalMktDate	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
ClearingBusinessDate	[0..1]	LocalMktDate	The clearing business date of the report.
WireReference	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	
TransactionID	[0..1]	String	The unique transaction entity identifier assigned by the firm sending the CollateralReport(35=BA).
FirmTransactionID	[0..1]	String	The unique transaction entity identifier assigned by the counterparty to the transaction receiving this message, if known.
FundingSourceGrp	[0..*]	Group	
TransactionAttributeGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

27 CollateralReportAck

Category: CollateralManagement

27.1 Message Functionality

CollateralReportAck(35=DQ) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).

27.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	
CollRptID	[1..1]	String	Identifer of the CollateralReport(35=BA) being acknowledged.
TransactTime	[0..1]	UTCTimestamp	
CollRptStatus	[1..1]	CodeSet	
CollRptRejectReason	[0..1]	CodeSet	Conditionally required when CollRptStatus(2488) = 2 (Rejected).
RejectText	[0..1]	String	Conditionally required when CollRptStatus(2488) = 2 (Rejected).
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Parties	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

28 CollateralRequest

Category: CollateralManagement

28.1 Message Functionality

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

28.2 Structure

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

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

29 CollateralResponse

Category: CollateralManagement

29.1 Message Functionality

Used to respond to a Collateral Assignment message.

29.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AZ
CollRespID	[1..1]	String	Unique identifer for the collateral response
CollAsgnID	[0..1]	String	Conditionally required when responding to a Collateral Assignment message
CollReqID	[0..1]	String	Identifer of CollReqID to which the Collateral Assignment is in response
CollAsgnReason	[0..1]	CodeSet	Conditionally required when responding to a Collateral Assignment message
CollAsgnTransType	[0..1]	CodeSet	Collateral Transaction Type - not recommended because it causes confusion
CollAsgnRespType	[1..1]	CodeSet	Collateral Assignment Response Type
CollAsgnRejectReason	[0..1]	CodeSet	Conditionally required when CollAsgnRespType(905) = 3 (Rejected).
TransactTime	[1..1]	UTCTimestamp	
CollApplType	[0..1]	CodeSet	
FinancialStatus	[0..1]	CodeSet	Tells whether security has been restricted.
ClearingBusinessDate	[0..1]	LocalMktDate	The clearing business date of the assignment. The date on which the transaction was entered.
Parties	[0..*]	Group	
Account	[0..1]	String	Customer Account
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ClOrdID	[0..1]	String	Identifier of order for which collateral is required
OrderID	[0..1]	String	Identifier of order for which collateral is required
SecondaryOrderID	[0..1]	String	Identifier of order for which collateral is required
SecondaryClOrdID	[0..1]	String	Identifier of order for which collateral is required

Name	Mult.	Type	Description
ExecCollGrp	[0..*]	Group	Executions for which collateral is required
TrdCollGrp	[0..*]	Group	Trades for which collateral is required
Instrument	[0..1]	Component	
FinancingDetails	[0..1]	Component	
SettlDate	[0..1]	LocalMktDate	Can be used to specify the value date of the collateral transaction where the transaction is for a specific future date (e.g. to be "settled" on a future date).
Quantity	[0..1]	Qty	
QtyType	[0..1]	CodeSet	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
UndInstrmtCollGrp	[0..*]	Group	Number of legs that make up the Security
MarginExcess	[0..1]	Amt	
TotalNetValue	[0..1]	Amt	
CashOutstanding	[0..1]	Amt	
CollateralAmountGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	
Side	[0..1]	CodeSet	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported.
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AccruedInterestAmt	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
SpreadOrBenchmarkCurveData	[0..1]	Component	
Stipulations	[0..*]	Group	
WireReference	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	
TransactionID	[0..1]	String	The unique transaction entity identifier assigned by the firm sending the CollateralResponse(35=AZ).

Name	Mult.	Type	Description
FirmTransactionID	[0..1]	String	The unique transaction entity identifier assigned by the counterparty to the transaction, if known. Echoes the value from CollateralAssignment(35=AY) if provided.
CollateralRequestLinkID	[0..1]	String	
TotNumCollateralRequests	[0..1]	int	
CollateralRequestNumber	[0..1]	int	
CollateralRequestInstruction	[0..1]	String	Values are custom to a particular implementation and will be maintained externally.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
WarningText	[0..1]	String	Conditionally required when CollAsgnRespType(905) = 5 (Completed with warning).
EncodedWarningTextLen	[0..1]	Length	Must be set if EncodedWarningText(2521) field is specified and must immediately precede it.
EncodedWarningText	[0..1]	data	Encoded (non-ASCII characters) representation of the WarningText(2520) field in the encoded format specified via the MessageEncoding field.
RejectText	[0..1]	String	Conditionally required when CollAsgnRespType(905) = 3 (Rejected).
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

30 Confirmation

Category: Confirmation

30.1 Message Functionality

The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.

30.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AK
ConfirmID	[1..1]	String	Unique ID for this message
ConfirmRefID	[0..1]	String	Mandatory if ConfirmTransType is Replace or Cancel
ConfirmReqID	[0..1]	String	Only used when this message is used to respond to a confirmation request (to which this ID refers)
ConfirmTransType	[1..1]	CodeSet	New, Cancel or Replace
ConfirmType	[1..1]	CodeSet	Denotes whether this message represents a confirmation or a trade status message
CopyMsgIndicator	[0..1]	Boolean	Denotes whether or not this message represents copy confirmation (or status message). Absence of this field indicates message is not a drop copy.
LegalConfirm	[0..1]	CodeSet	Denotes whether this message represents the legally binding confirmation. Absence of this field indicates message is not a legal confirm.
ConfirmStatus	[1..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
AffirmStatus	[0..1]	CodeSet	Used to communicate an "affirmed" Confirmation(35=AK) status message (i.e. when ConfirmType(773) = 1 (Status)) to interested parties that need to or should receive such confirmation status message. This field must not be used when sending a Confirmation(35=AK) message that needs to be affirmed.

Name	Mult.	Type	Description
RegulatoryTradeIDGrp	[0..*]	Group	
TradeConfirmationReferenceID	[0..1]	String	
ClearedIndicator	[0..1]	CodeSet	Used to communicate the status of the central clearing workflow.
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages". Required for fixed income. Also to be used in associated with ProcessCode for broker of credit (e.g. for directed brokerage trades). Also to be used to specify party-specific regulatory details (e.g. full legal name of contracting legal entity, registered address, regulatory status, any registration details)
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1
ExecAllocGrp	[0..*]	Group	
AllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction.
SecondaryAllocID	[0..1]	String	Used to refer to an earlier Allocation Instruction via its secondary identifier
IndividualAllocID	[0..1]	String	Used to refer to an allocation account within an earlier Allocation Instruction.
TrdType	[0..1]	CodeSet	
TrdSubType	[0..1]	CodeSet	
SecondaryTrdType	[0..1]	CodeSet	
TradeContinuation	[0..1]	CodeSet	
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
MatchType	[0..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Represents the time this message was generated
TradeDate	[1..1]	LocalMktDate	

Name	Mult.	Type	Description
TrdRegTimestamps	[0..*]	Group	Time of last execution being confirmed by this message. Use ExecutionTimestamp(2749) in ExecAllocGrp component when there are multiple trades.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
YieldData	[0..1]	Component	If traded on Yield, price must be calculated "to worst" and the <Yield> component block must specify how calculated, redemption date and price (if not par). If traded on Price, the <Yield> component block must specify how calculated - "Worst", and include redemptiondate and price (if not par).
AllocQty	[1..1]	Qty	The quantity being confirmed by this message (this is at a trade level, not block or order level)
QtyType	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
LastMkt	[0..1]	Exchange	
CpctyConfGrp	[1..*]	Group	
AllocAccount	[1..1]	String	Account number for the trade being confirmed by this message
AllocAcctIDSource	[0..1]	CodeSet	
AllocAccountType	[0..1]	CodeSet	
AvgPx	[1..1]	Price	Gross price for the trade being confirmed. Always expressed in percent-of-par for Fixed Income
AvgPxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used

Name	Mult.	Type	Description
PriceType	[0..1]	CodeSet	Price type for the AvgPx field
PriceQualifierGrp	[0..*]	Group	
AvgParPx	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
ReportedPx	[0..1]	Price	Reported price (may be different to AvgPx in the event of a marked-up or marked-down principal trade)
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
ProcessCode	[0..1]	CodeSet	Used to identify whether the trade was a soft dollar trade, step in/out etc. Broker of credit, where relevant, can be specified using the Parties nested block above.
GrossTradeAmt	[1..1]	Amt	Gross trade amount for the allocated account being confirmed.
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	Optional "next coupon date" for Fixed Income
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	Required for Fixed Income products that trade with accrued interest
InterestAtMaturity	[0..1]	Amt	Required for Fixed Income products that pay lump sum interest at maturity
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[1..1]	Amt	
MaturityNetMoney	[0..1]	Amt	Net Money at maturity if Zero Coupon and maturity value is different from par value
SettlCurrAmt	[0..1]	Amt	

Name	Mult.	Type	Description
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages". Used to communicate settlement instructions for this Confirmation.
CommissionData	[0..1]	Component	
SharedCommission	[0..1]	Amt	Used to identify any commission shared with a third party (e.g. directed brokerage)
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
Stipulations	[0..*]	Group	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported.
MatchExceptionGrp	[0..*]	Group	
MatchingDataPointGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

31 ConfirmationAck

Category: Confirmation

31.1 Message Functionality

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

31.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AU
ConfirmID	[1..1]	String	
TradeDate	[1..1]	LocalMktDate	
TransactTime	[1..1]	UTCTimestamp	Date/Time Allocation Instruction Ack generated
AffirmStatus	[1..1]	CodeSet	
RegulatoryTradeIDGrp	[0..*]	Group	
TradeConfirmationReferenceID	[0..1]	String	
ConfirmRejReason	[0..1]	CodeSet	Conditionally required for AffirmStatus(940) = 2 (Confirm rejected).
MatchStatus	[0..1]	CodeSet	Denotes whether the financial details provided on the Confirmation were successfully matched.
MatchExceptionGrp	[0..*]	Group	
MatchingDataPointGrp	[0..*]	Group	
Text	[0..1]	String	Can include explanation for ConfirmRejReason(774) = 99 (Other)
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

32 ConfirmationRequest

Category: Confirmation

32.1 Message Functionality

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

32.2 Structure

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

33 ContraryIntentionReport

Category: PositionMaintenance

33.1 Message Functionality

The Contrary Intention Report is used for reporting of contrary expiration quantities for Saturday expiring options. This information is required by options exchanges for regulatory purposes.

33.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BO
ApplicationSequenceControl	[0..1]	Component	
ContIntRptID	[1..1]	String	Unique identifier for the Contrary Intention report
TransactTime	[0..1]	UTCTimestamp	Time the contrary intention was received by clearing organization.
LateIndicator	[0..1]	Boolean	Indicates if the contrary intention was received after the exchange imposed cutoff time
InputSource	[0..1]	String	Source of the contrary intention
ClearingBusinessDate	[1..1]	LocalMktDate	Business date of contrary intention
Parties	[1..*]	Group	Clearing Organization. Clearing Firm. Position Account
ExpirationQty	[1..*]	Group	Expiration Quantities
Instrument	[1..1]	Component	
UndInstrmtGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

34 CrossOrderCancelReplaceRequest

Category: CrossOrders

34.1 Message Functionality

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

34.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = t (lowercase T)
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
OrderRequestID	[0..1]	int	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
CrossID	[1..1]	String	CrossID for the replacement order
OrigCrossID	[1..1]	String	Must match the CrossID of the previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
HostCrossID	[0..1]	String	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual sides.
SideCrossOrdModGrp	[1..*]	Group	Must be 1 or 2
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Legs

Name	Mult.	Type	Description
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
DisplayInstruction	[0..1]	Component	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
TransBkdTime	[0..1]	UTCTimestamp	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
MaxShow	[0..1]	Qty	

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

35 CrossOrderCancelRequest

Category: CrossOrders

35.1 Message Functionality

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

35.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = u (lowercase U)
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
OrderRequestID	[0..1]	int	Required if provided on the order being cancelled. Echo back the value provided by the requester.
CrossID	[1..1]	String	CrossID for the replacement order
OrigCrossID	[1..1]	String	Must match the CrossID of previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
HostCrossID	[0..1]	String	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual sides.
SideCrossOrdCxlGrp	[1..*]	Group	Must be 1 or 2
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Leg
MarketSegmentID	[0..1]	String	

Name	Mult.	Type	Description
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
StandardTrailer	[1..1]	Component	

36 CrossRequest

Category: Indication

36.1 Message Functionality

The CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.

36.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DS
CrossRequestID	[1..1]	String	Unique identifier for cross request message.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
Instrument	[1..1]	Component	
OrderQty	[0..1]	Qty	Can be used to announce a maximum quantity that is subject to crossing.
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
StandardTrailer	[1..1]	Component	

37 CrossRequestAck

Category: Indication

37.1 Message Functionality

The CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message.

37.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DT
CrossRequestID	[1..1]	String	Unique identifier for the cross request message being confirmed.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
Instrument	[1..1]	Component	
OrderQty	[0..1]	Qty	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
StandardTrailer	[1..1]	Component	

38 DerivativeSecurityList

Category: SecuritiesReferenceData

38.1 Message Functionality

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

38.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AA (2 A's)
ApplicationSequenceControl	[0..1]	Component	
SecurityReportID	[0..1]	int	
SecurityReqID	[0..1]	String	
SecurityResponseID	[0..1]	String	Identifier for the Derivative Security List message
SecurityRequestResult	[0..1]	CodeSet	Result of the Security Request identified by SecurityReqID
SecurityRejectReason	[0..1]	CodeSet	Used to specify a rejection reason when SecurityResponseType (323) is equal to 1 (Invalid or unsupported request) or 5 (Request for instrument data not supported).
ClearingBusinessDate	[0..1]	LocalMktDate	
UnderlyingInstrument	[0..1]	Component	Underlying security for which derivatives are being returned
DerivativeSecurityDefinition	[0..1]	Component	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block.
LastUpdateTime	[0..1]	UTCTimestamp	Represents the time at which a security was last updated
TransactTime	[0..1]	UTCTimestamp	
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.

Name	Mult.	Type	Description
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
RelSymDerivSecGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
StandardTrailer	[1..1]	Component	

39 DerivativeSecurityListRequest

Category: SecuritiesReferenceData

39.1 Message Functionality

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

39.2 Structure

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

40 DerivativeSecurityListUpdateReport

Category: SecuritiesReferenceData

40.1 Message Functionality

The Derivative Security List Update Report message is used to send updates to an option family or the strikes that comprise an option family.

40.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BR
ApplicationSequenceControl	[0..1]	Component	
SecurityReqID	[0..1]	String	
SecurityResponseID	[0..1]	String	Identifier for the Derivative Security List message
SecurityRequestResult	[0..1]	CodeSet	Result of the Security Request identified by SecurityReqID
SecurityUpdateAction	[0..1]	CodeSet	Updates can be applied to Underlying or option class. If Series information provided, then Series has explicitly changed
UnderlyingInstrument	[0..1]	Component	Underlying security for which derivatives are being returned
DerivativeSecurityDefinition	[0..1]	Component	Group block which contains all information for an option family. If provided DerivativeSecurityDefinition qualifies the strikes specified in the Instrument block. DerivativeSecurityDefinition contains the following components: DerivativeInstrument. DerivativeInstrumentExtension, MarketSegmentGrp
LastUpdateTime	[0..1]	UTCTimestamp	Represents the time at which a security was last updated
TransactTime	[0..1]	UTCTimestamp	
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.

Name	Mult.	Type	Description
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
RelSymDerivSecUpdGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

41 DontKnowTrade

Category: SingleGeneralOrderHandling

41.1 Message Functionality

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

41.2 Structure

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

42 Email

Category: EventCommunication

42.1 Message Functionality

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

42.2 Structure

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

43 ExecutionAck

Category: SingleGeneralOrderHandling

43.1 Message Functionality

The Execution Report Acknowledgement message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).

43.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BN
OrderID	[1..1]	String	
SecondaryOrderID	[0..1]	String	
ClOrdID	[0..1]	String	Conditionally required if the Execution Report message contains a ClOrdID.
ExecAckStatus	[1..1]	CodeSet	Indicates the status of the execution acknowledgement. The "received, not yet processed" is an optional intermediary status that can be used to notify the counterparty that the Execution Report has been received.
ExecID	[1..1]	String	The ExecID of the Execution Report being acknowledged.
DKReason	[0..1]	CodeSet	Conditionally required when ExecAckStatus = 2 (Don't know / Rejected).
Instrument	[1..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
Side	[1..1]	CodeSet	
OrderQtyData	[0..1]	Component	Conditionally required if specified in the ExecutionReport(35=8).
LastQty	[0..1]	Qty	Conditionally required if specified on the Execution Report
LastPx	[0..1]	Price	Conditionally Required if specified on the Execution Report

Name	Mult.	Type	Description
PriceType	[0..1]	CodeSet	Conditionally required if specified on the Execution Report
PriceQualifierGrp	[0..*]	Group	
LastParPx	[0..1]	Price	Conditionally required if specified on the Execution Report
CumQty	[0..1]	Qty	Conditionally required if specified on the Execution Report
AvgPx	[0..1]	Price	Conditionally required if specified on the Execution Report
RegulatoryTradeIDGrp	[0..*]	Group	
Text	[0..1]	String	Conditionally required if DKReason = "other"
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

44 ExecutionReport

Category: SingleGeneralOrderHandling

44.1 Message Functionality

The execution report message is used to:

1. confirm the receipt of an order
2. confirm changes to an existing order (i.e. accept cancel and replace requests)
3. relay order status information
4. relay fill information on working orders
5. relay fill information on tradeable or restricted tradeable quotes
6. reject orders
7. report post-trade fees calculations associated with a trade

44.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 8
ApplicationSequenceControl	[0..1]	Component	For use in drop copy applications. NOT FOR USE in transactional applications.
OrderID	[1..1]	String	OrderID is required to be unique for each chain of orders.
OrderRequestID	[0..1]	int	Required if provided on the order message. Echo back the value provided in the order message.
MassOrderRequestID	[0..1]	String	Can be used to link execution to the MassOrder(35=DJ) message.
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system. Can alternatively be used to convey implicit order priority.
SecondaryClOrdID	[0..1]	String	
SecondaryExecID	[0..1]	String	

Name	Mult.	Type	Description
ClOrdID	[0..1]	String	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11). In the case of quotes can be mapped to:. - QuoteID(117) of a single Quote(35=S). - QuoteEntryID(299) of a MassQuote(35=i). - BidID(390) or OfferID(1867) of a two-sided Quote(35=S). - MassOrderReportID(2424) of a MassOrderAck(35=DK)
QuoteMsgID	[0..1]	String	In the case of quotes can be mapped to:. o QuoteMsgID(1166) of a single Quote(35=S). o QuoteID(117) of a MassQuote(35=i)
OrigClOrdID	[0..1]	String	Conditionally required for response to a Cancel or Cancel/Replace request (ExecType(150) = 6 (Pending Cancel, 5 (Replaced), or 4 (Canceled)) when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11). ClOrdID(11) of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
ClOrdLinkID	[0..1]	String	
MDEntryID	[0..1]	String	Reference to the MDEntryID(278) of this order or quote in the market data.
QuoteRespID	[0..1]	String	Required if responding to a QuoteResponse(35=AJ) message. Echo back the Initiator's value specified in the message.
OrdStatusReqID	[0..1]	String	Required if responding to and if provided on the OrderStatusRequest(35=H) message. Echo back the value provided by the requester.
MassStatusReqID	[0..1]	String	Required if responding to a OrderMassStatusRequest(35=AF). Echo back the value provided by the requester.
HostCrossID	[0..1]	String	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
TotNumReports	[0..1]	int	Can be used when responding to an OrderMassStatusRequest(35=AF) to identify the total number of ExecutionReport(35=8) messages which will be returned.

Name	Mult.	Type	Description
LastRptRequested	[0..1]	CodeSet	Can be used when responding to an OrderMassStatusRequest(35=AF) to indicate that this is the last ExecutionReport(35=8) messages which will be returned as a result of the request.
Parties	[0..*]	Group	Specifies party information related to the submitter.
TargetParties	[0..*]	Group	Specifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
TradeOriginationDate	[0..1]	LocalMktDate	
ContraGrp	[0..*]	Group	
ListID	[0..1]	String	Required for executions against orders which were submitted as part of a list.
CrossID	[0..1]	String	CrossID for the replacement order
OrigCrossID	[0..1]	String	Must match original cross order. Same order chaining mechanism as ClOrdID(11)/OrigClOrdID(41) with OrderCancelReplaceRequest(35=G).
CrossType	[0..1]	CodeSet	
RefRiskLimitCheckID	[0..1]	String	
RefRiskLimitCheckIDType	[0..1]	CodeSet	Conditionally required when RefRiskLimitCheckID(2334) is specified.
TrdMatchID	[0..1]	String	
TrdMatchSubID	[0..1]	String	
ExecID	[1..1]	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType(150) = I (Order Status)).
ExecRefID	[0..1]	String	Required for ExecType(150) = H (Trade Cancel) and ExecType(150) = G (Trade Correct).
ExecType	[1..1]	CodeSet	Describes the purpose of the execution report.
ExecTypeReason	[0..1]	CodeSet	Can be used to provide further detail for ExecType(150) field.
OrdStatus	[1..1]	CodeSet	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx
WorkingIndicator	[0..1]	CodeSet	For optional use with OrdStatus = 0 (New)
CurrentWorkingPrice	[0..1]	Price	
OrdRejReason	[0..1]	CodeSet	For optional use with ExecType = 8 (Rejected)

Name	Mult.	Type	Description
RejectText	[0..1]	String	Reason description for rejecting the transaction request.
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
ExecRestatementReason	[0..1]	CodeSet	Required for ExecType = D (Restated).
AnonymousTradeIndicator	[0..1]	Boolean	
AlgorithmicTradeIndicator	[0..1]	CodeSet	
AlgoTrialID	[0..1]	String	For optional use in algo trials.
LastAlgoID	[0..1]	String	If ExecType(150)=F (Trade), indicates the algorithm used for last fill.
AlgoCertificateID	[0..1]	String	
TrdType	[0..1]	CodeSet	For optional use in reporting trades.
TrdSubType	[0..1]	CodeSet	For optional use in reporting trades.
SecondaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
TertiaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
TradeTypeGrp	[0..*]	Group	For optional use in reporting trades as alternative to the use of individual fields.
RegulatoryTransactionType	[0..1]	CodeSet	
RegulatoryTradeIDGrp	[0..*]	Group	
PreviouslyReported	[0..1]	CodeSet	
TradeReportingIndicator	[0..1]	CodeSet	May be used to bilaterally inform counterparty of trade reporting status.
Account	[0..1]	String	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Specifies type of account
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	
PreAllocGrp	[0..*]	Group	Pre-trade allocation instructions.

Name	Mult.	Type	Description
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettleType values. Required for NDFs to specify the "value date".
MatchType	[0..1]	CodeSet	
OrderCategory	[0..1]	CodeSet	
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
Instrument	[1..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PaymentGrp	[0..*]	Group	
Side	[1..1]	CodeSet	
ShortMarkingExemptIndicator	[0..1]	Boolean	
ShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when Side(54) = 6(Sell short exempt).
Stipulations	[0..*]	Group	
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Conditionally required when the OrderQtyData component is required or specified in a prior, related message. For example, when used in a work flow including a NewOrderSingle(35=D) or NewOrderCross(35=s) message, the OrderQtyData component is a required component in these messages and thus the component is required here. When the OrderQtyData component is optional in a related message, such as the NewOrderMultileg(35=AB), the component is required here when specified in the prior, related NewOrderMultileg(35=AB) message.
LotType	[0..1]	CodeSet	
OrdType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
Price	[0..1]	Price	Required if specified on the order
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required if specified on the order

Name	Mult.	Type	Description
TriggeringInstruction	[0..1]	Component	
Triggered	[0..1]	CodeSet	
PegInstructions	[0..1]	Component	
DiscretionInstructions	[0..1]	Component	
PeggedPrice	[0..1]	Price	The current price the order is pegged at
PeggedRefPrice	[0..1]	Price	The reference price of a pegged order.
DiscretionPrice	[0..1]	Price	The current discretionary price of the order
TradePriceNegotiationMethod	[0..1]	CodeSet	
UpfrontPrice	[0..1]	Price	Required if specified on the order
UpfrontPriceType	[0..1]	CodeSet	
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
TargetStrategyPerformance	[0..1]	float	For communication of the performance of the order versus the target strategy
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Time specified on the order at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce(59) = 6 (GTD) and ExpireTime(126) is not specified.

Name	Mult.	Type	Description
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce(59) = 6 (GTD) and ExpireDate(432) is not specified.
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
AuctionInstruction	[0..1]	CodeSet	
AggressorIndicator	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
TradePublishIndicator	[0..1]	CodeSet	Applies to trades resulting from the order.
CustOrderCapacity	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
LastQty	[0..1]	Qty	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType(150) = F (Trade) or ExecType(150) = G (Trade Correct) unless FillsGrp or OrderEventGrp is used. If ExecType(150) = 7 (Stopped), represents the quantity stopped/guaranteed/protected for.
CalculatedCcyLastQty	[0..1]	Qty	Used for FX trades to express the quantity or amount of the other side of the currency. Conditionally required if ExecType(150) = F (Trade) or G (Trade Correct) and is an FX trade.
LastSwapPoints	[0..1]	PriceOffset	Optionally used when ExecType(150) = F (Trade) or G (Trade Correct) and is a FX Swap trade. Used to express the swap points for the swap trade event.
UnderlyingLastQty	[0..1]	Qty	
LastQtyVariance	[0..1]	Qty	

Name	Mult.	Type	Description
LastPx	[0..1]	Price	Price of this (last) fill. Required if ExecType(150) = ExecType = F (Trade) or G (Trade Correct) unless FillsGrp or OrderEventGrp or TradePriceCondition(1839)=17 (Price is pending) or 18 (Price is not applicable) is used. Should represent the "all-in" (LastSpotRate(194) + LastForwardPoints(195)) rate for F/X orders.). If ExecType(150) = 7 (Stopped), represents the price stopped/guaranteed/protected at. Not required for FX Swap when ExecType(150) = F (Trade) or G (Trade Correct) as there is no "all-in" rate that applies to both legs of the FX Swap.
UnderlyingLastPx	[0..1]	Price	
LastParPx	[0..1]	Price	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx(31) is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.
MidPx	[0..1]	Price	
LastSpotRate	[0..1]	Price	Applicable for F/X orders
LastForwardPoints	[0..1]	PriceOffset	Applicable for F/X orders
LastUpfrontPrice	[0..1]	Price	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
ReportingPx	[0..1]	Price	
ReportingQty	[0..1]	Qty	
LastMkt	[0..1]	Exchange	If ExecType(150) = F (Trade), indicates the market where the trade was executed. If ExecType(150) = 0 (New (0), indicates the market where the order was routed.
VenueType	[0..1]	CodeSet	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
ExDestinationType	[0..1]	CodeSet	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	

Name	Mult.	Type	Description
TimeBracket	[0..1]	String	
LastCapacity	[0..1]	CodeSet	
LimitAmts	[0..*]	Group	Insert here the set of "LimitAmts" fields defined in "Common Components"
LeavesQty	[1..1]	Qty	Quantity open for further execution. If the OrdStatus(39) is = 4 (Canceled), 3 (Done For Day), C (Expired), B (Calculated), or 8 (Rejected) (in which case the order is no longer active) then LeavesQty(151) could be 0, otherwise LeavesQty(151) = OrderQty(38) - CumQty(14).
CumQty	[1..1]	Qty	Currently executed quantity for chain of orders.
CxlQty	[0..1]	Qty	Can be used to specify the remaining quantity that was cancelled prior to order reaching terminal state (i.e. when LeavesQty(151)=0). If specified, OrderQty(38) = CumQty(14) + CxlQty(84).
AvgPx	[0..1]	Price	Not required for markets where average price is not calculated by the market. Conditionally required otherwise.
DayOrderQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayCumQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayAvgPx	[0..1]	Price	For GT orders on days following the day of the first trade.
TotNoFills	[0..1]	int	Used to support fragmentation. Sum of NoFills(1362) across all messages with the same ExecID(17).
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
FillsGrp	[0..*]	Group	Specifies the partial fills included in this ExecutionReport(35=8), mutually exclusive with OrderEventGrp component.
OrderEventGrp	[0..*]	Group	Specifies the order events included in this ExecutionReport(35=8), mutually exclusive with FillsGrp component.
EventInitiatorType	[0..1]	CodeSet	
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order

Name	Mult.	Type	Description
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
TransactTime	[0..1]	UTCTimestamp	Time the transaction represented by this ExecutionReport(35=8) occurred.
ReportToExch	[0..1]	CodeSet	
CommissionData	[0..1]	Component	Note: On a fill/partial-fill message, it represents value for that fill/partial fill. On ExecType(150) = B (Calculated), it represents cumulative value for the order.
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
SpreadOrBenchmarkCurveData	[0..1]	Component	
RelativeValueGrp	[0..*]	Group	
YieldData	[0..1]	Component	
GrossTradeAmt	[0..1]	Amt	
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	For fixed income products which pay lump-sum interest at maturity.
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration.
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration.
TradedFlatSwitch	[0..1]	CodeSet	
BasisFeatureDate	[0..1]	LocalMktDate	
BasisFeaturePrice	[0..1]	Price	
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	On a fill/partial fill message, it represents value for that fill/partial fill. On a ExecType(150) = B (Calculated) message, it represents cumulative value for the order. Value expressed in the currency reflected by the Currency(15) field.

Name	Mult.	Type	Description
SettlCurrAmt	[0..1]	Amt	Used to report results of forex accommodation trade.
SettlCurrency	[0..1]	Currency	Used to report results of forex accommodation trade. Required for Non-Deliverable Forwards.
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
OffshoreIndicator	[0..1]	CodeSet	
SettlCurrFxRate	[0..1]	float	Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120).
SettlCurrFxRateCalc	[0..1]	CodeSet	Specifies whether the SettlCurrFxRate(155) should be multiplied or divided.
HandlInst	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
MaximumPriceDeviation	[0..1]	Percentage	
ValueChecksGrp	[0..*]	Group	
MatchingInstructions	[0..*]	Group	
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	May be used to return the self-match prevention instruction provided on the order placement message. Omit for unsolicited cancellations and use ExecRestatementReason(378) to convey the self-match prevention instruction that caused the cancellation.
CrossedIndicator	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
DisclosureInstructionGrp	[0..*]	Group	
MaxFloor	[0..1]	Qty	
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
MaxShow	[0..1]	Qty	

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
LastForwardPoints2	[0..1]	PriceOffset	Can be used with OrdType = "Forex - Swap" to specify the forward points (added to LastSpotRate) for the future portion of a F/X swap.
MultiLegReportingType	[0..1]	CodeSet	Default is a single security if not specified.
ContingencyType	[0..1]	CodeSet	For contingency orders, the type of contingency as specified in the order.
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
TransBkdTime	[0..1]	UTCTimestamp	For CIV - Optional
ExecValuationPoint	[0..1]	UTCTimestamp	For CIV - Optional
ExecPriceType	[0..1]	CodeSet	For CIV - Optional
ExecPriceAdjustment	[0..1]	float	For CIV - Optional
PriorityIndicator	[0..1]	CodeSet	
PriceImprovement	[0..1]	PriceOffset	
LastLiquidityInd	[0..1]	CodeSet	Applicable only on OrdStatus(39) = 1 of (Partially filled) or 2(Filled).
ContAmtGrp	[0..*]	Group	

Name	Mult.	Type	Description
InstrmtLegExecGrp	[0..*]	Group	Specifies the leg executions of a multi-leg order or quote.
CopyMsgIndicator	[0..1]	Boolean	
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported.
DividendYield	[0..1]	Percentage	
ManualOrderIndicator	[0..1]	Boolean	
CustDirectedOrder	[0..1]	Boolean	
ReceivedDeptID	[0..1]	String	
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	
ContraOrderOrigination	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
OriginatingDeptID	[0..1]	String	
ReceivingDeptID	[0..1]	String	
RoutingArrangementIndicator	[0..1]	CodeSet	
ContraRoutingArrangementIndicator	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
AffiliatedFirmsTradeIndicator	[0..1]	Boolean	
OwnerType	[0..1]	CodeSet	
OrderOwnershipIndicator	[0..1]	CodeSet	Can be used to highlight change of order ownership.
TrdRegTimestamps	[0..*]	Group	
TrdRegPublicationGrp	[0..*]	Group	
TradePriceConditionGrp	[0..*]	Group	
TradeContinuation	[0..1]	CodeSet	May be used to indicate the post-execution trade continuation or lifecycle event. This should echo the value in the message that resulted in this report.
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
Volatility	[0..1]	float	
TimeToExpiration	[0..1]	float	
RiskFreeRate	[0..1]	float	
PriceDelta	[0..1]	float	
CoverPrice	[0..1]	Price	
ThrottleResponse	[0..1]	Component	
RefOrderID	[0..1]	String	
RefOrderIDSource	[0..1]	CodeSet	
RefClOrdID	[0..1]	String	
RelatedOrderGrp	[0..*]	Group	May be used to provide a list of orders and their relationship to the order identified in this message.
AuctionType	[0..1]	CodeSet	
AuctionAllocationPct	[0..1]	Percentage	
LockedQty	[0..1]	Qty	
SecondaryLockedQty	[0..1]	Qty	
LockType	[0..1]	CodeSet	
ReleaseInstruction	[0..1]	CodeSet	
ReleaseQty	[0..1]	Qty	
RelatedHighPrice	[0..1]	Price	
RelatedLowPrice	[0..1]	Price	
RelatedPriceSource	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

45 Heartbeat

Category: Session

45.1 Message Functionality

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

45.2 Structure

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

46 IOI

Category: Indication

46.1 Message Functionality

Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade.

Indication messages can be transmitted in various transaction types; NEW, CANCEL, and REPLACE. All message types other than NEW modify the state of the message identified in IOIRefID.

46.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 6
ApplicationSequenceControl	[0..1]	Component	
IOIID	[1..1]	String	
IOITransType	[1..1]	CodeSet	
IOIRefID	[0..1]	String	Required for Cancel and Replace IOITransType messages
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages".
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
RelatedInstrumentGrp	[0..*]	Group	
Side	[1..1]	CodeSet	Side of Indication. Valid subset of values:. 1 = Buy. 2 = Sell. 7 = Undisclosed. B = As Defined (for multilegs). C = Opposite (for multilegs)

Name	Mult.	Type	Description
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". The value zero is used if NoLegs repeating group is used. Applicable if needed to express CashOrder Qty (tag 152)
IOIQty	[1..1]	CodeSet	The value zero is used if NoLegs repeating group is used
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (symbology) fields defined in "Common Components of Application Messages"
InstrmtLegIOIGrp	[0..*]	Group	Required for multileg IOIs
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
Price	[0..1]	Price	
ValidUntilTime	[0..1]	UTCTimestamp	
IOIQltyInd	[0..1]	CodeSet	
IOINaturalFlag	[0..1]	CodeSet	
IOIQualGrp	[0..*]	Group	Required if any IOIQualifiers are specified. Indicates the number of repeating IOIQualifiers.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TransactTime	[0..1]	UTCTimestamp	
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RoutingGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
RelativeValueGrp	[0..*]	Group	

Name	Mult.	Type	Description
YieldData	[0..1]	Component	
StandardTrailer	[1..1]	Component	

47 ListCancelRequest

Category: ProgramTrading

47.1 Message Functionality

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

47.2 Structure

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

48 ListExecute

Category: ProgramTrading

48.1 Message Functionality

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

48.2 Structure

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

49 ListStatus

Category: ProgramTrading

49.1 Message Functionality

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

49.2 Structure

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

50 ListStatusRequest

Category: ProgramTrading

50.1 Message Functionality

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

50.2 Structure

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

51 ListStrikePrice

Category: ProgramTrading

51.1 Message Functionality

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

51.2 Structure

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

52 Logon

Category: Session

52.1 Message Functionality

The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

52.2 Structure

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

Name	Mult.	Type	Description
EncryptedNewPasswordLen	[0..1]	Length	
EncryptedNewPassword	[0..1]	data	Encrypted new password- encrypted via the method specified in the field EncryptedPasswordMethod(1400)
SessionStatus	[0..1]	CodeSet	Session status at time of logon. Field is intended to be used when the logon is sent as an acknowledgement from acceptor of the FIX session.
DefaultApplVerID	[1..1]	CodeSet	The default version of FIX messages used in this session.
DefaultApplExtID	[0..1]	int	The default extension pack for FIX messages used in this session
DefaultCstmApplVerID	[0..1]	String	The default custom application version (dictionary) for FIX messages used in this session
Text	[0..1]	String	Available to provide a response to logon when used as a logon acknowledgement from acceptor back to the logon initiator.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

53 Logout

Category: Session

53.1 Message Functionality

The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.

53.2 Structure

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

54 MarginRequirementInquiry

Category: MarginRequirementManagement

54.1 Message Functionality

The purpose of this message is to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted at the detail level or the summary level. It can also be used to inquire margin excess/deficit or net position information. Margin excess/deficit will provide information about the surplus or shortfall compared to the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport messages instead of one or more MarginRequirementReport messages.

If the inquiry is made at the detail level, an Instrument block must be provided with the desired level of detail. If the inquiry is made at the summary level, the Instrument block is not provided, implying a summary request is being made. For example, if the inquiring firm specifies the Security Type of “FUT” in the Instrument block, then a detail report will be generated containing the margin requirements for all futures positions for the inquiring account. Similarly, if the inquiry is made at the summary level, the report will contain the total margin requirement aggregated to the margin account level.

54.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CH
MarginReqmtInqID	[1..1]	String	Unique identifier for this message
MarginReqmtInqQualGrp	[1..*]	Group	Type of margin requirement inquiry
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for margin requirement reports. If the field is absent, the default will be snapshot request only - no subscription.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Parties	[0..*]	Group	
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates the date for which the margin is to be calculated

Name	Mult.	Type	Description
SettlSessID	[0..1]	CodeSet	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
SettlSessSubID	[0..1]	String	
MarginClass	[0..1]	String	Used to identify a group of instruments with similar risk profile.
Instrument	[0..1]	Component	
TransactTime	[0..1]	UTCTimestamp	Represents the time the inquiry was submitted
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

55 MarginRequirementInquiryAck

Category: MarginRequirementManagement

55.1 Message Functionality

Used to respond to a Margin Requirement Inquiry.

55.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CI
MarginReqmtInqID	[1..1]	String	Unique identifier for this message
MarginReqmtInqQualGrp	[1..*]	Group	Type of margin requirement inquiry
MarginReqmtInqStatus	[1..1]	CodeSet	Status of the Margin Requirement Inquiry referenced by MarginReqmtInqID
MarginReqmtInqResult	[0..1]	CodeSet	Result of the Margin Requirement Inquiry referenced by MarginReqmtInqID – specifies any errors or warnings
TotNumReports	[0..1]	int	Total number of reports generated in response to this inquiry
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for margin requirement reports. If the field is absent, the default will be snapshot request only - no subscription.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Parties	[0..*]	Group	
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates the date for which the margin is to be calculated
SettlSessID	[0..1]	CodeSet	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
SettlSessSubID	[0..1]	String	
MarginClass	[0..1]	String	Used to identify a group of instruments with similar risk profile.

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

56 MarginRequirementReport

Category: MarginRequirementManagement

56.1 Message Functionality

The Margin Requirement Report returns information about margin requirement either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component block. Application sequencing can be used to re-request a range of reports.

56.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CJ
ApplicationSequenceControl	[0..1]	Component	
MarginReqmtRptID	[1..1]	String	Unique identifier for this margin requirement report
MarginReqmtInqID	[0..1]	String	Unique identifier for the inquiry associated with this report. This field should not be provided if the report was sent unsolicited.
MarginReqmtRptType	[1..1]	CodeSet	Type of report provided
TotNumReports	[0..1]	int	Total number of reports generated in response to inquiry referenced by MarginReqmtInqID
LastRptRequested	[0..1]	CodeSet	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Margin Requirement Inquiry.
Parties	[0..*]	Group	
RegulatoryReportType	[0..1]	CodeSet	
RegulatoryReportTypeBusinessDate	[0..1]	LocalMktDate	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
TrdRegTimestamps	[0..*]	Group	
ClearingBusinessDate	[0..1]	LocalMktDate	Indicates the date for which the margin is to be calculated
ClearingPortfolioID	[0..1]	String	

Name	Mult.	Type	Description
SettlSessID	[0..1]	CodeSet	Indicates the settlement session for which the margin is to be calculated – End Of Day or Intraday
SettlSessSubID	[0..1]	String	
MarginClass	[0..1]	String	Used to identify a group of instruments with similar risk profile.
Currency	[0..1]	Currency	Base currency of the margin requirement
CurrencyCodeSource	[0..1]	CodeSet	
Instrument	[0..1]	Component	
MarginAmount	[1..*]	Group	Margin requirement amounts
TransactTime	[0..1]	UTCTimestamp	Represents the time this message was generated
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

57 MarketDataIncrementalRefresh

Category: MarketData

57.1 Message Functionality

The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.

57.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = X
ApplicationSequenceControl	[0..1]	Component	
MDBookType	[0..1]	CodeSet	Describes the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection
MDFeedType	[0..1]	String	Describes a class of service for a given data feed, ie Regular and Market Maker
MDSubFeedType	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	Used to specify the trading date for which a set of market data applies
MDReqID	[0..1]	String	Conditionally required if this message is in response to a Market Data Request.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
MDIncGrp	[1..*]	Group	Number of entries following.
ApplQueueDepth	[0..1]	int	Depth of application messages queued for transmission as of delivery of this message
ApplQueueResolution	[0..1]	CodeSet	Action taken to resolve application queuing
RoutingGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

58 MarketDataReport

Category: MarketData

58.1 Message Functionality

The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle.

58.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DR
ApplicationSequenceControl	[0..1]	Component	
MDReportID	[0..1]	int	Unique identifier for MarketDataReport(35=DR).
MDReportEvent	[1..1]	CodeSet	
MDReportCount	[1..1]	int	
TransactTime	[0..1]	UTCTimestamp	
TotNumReports	[0..1]	int	
TotNoMarketSegmentReports	[0..1]	int	
TotNoInstrumentReports	[0..1]	int	
TotNoPartyDetailReports	[0..1]	int	
TotNoEntitlementReports	[0..1]	int	
TotNoRiskLimitReports	[0..1]	int	
StandardTrailer	[1..1]	Component	

59 MarketDataRequest

Category: MarketData

59.1 Message Functionality

Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.

59.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = V
MDReqID	[1..1]	String	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType(263) = 2(Disable previous Snapshot + Updates Request).
SubscriptionRequestType	[1..1]	CodeSet	SubscriptionRequestType(263) indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
Parties	[0..*]	Group	
MarketDepth	[1..1]	int	
MDUpdateType	[0..1]	CodeSet	Required if SubscriptionRequestType(263) = 1(Snapshot + Updates).
AggregatedBook	[0..1]	CodeSet	
OpenCloseSettlFlag	[0..1]	CodeSet	Can be used to clarify a request if MDEntryType(269) = 4 (Opening price), 5 (Closing price), or 6 (Settlement price).
Scope	[0..1]	CodeSet	Defines the scope(s) of the request
MDImplicitDelete	[0..1]	CodeSet	Can be used when MarketDepth(254) >= 2 and MDUpdateType(265) = 1(Incremental Refresh).
MDReqGrp	[1..*]	Group	

Name	Mult.	Type	Description
MarketSegmentScopeGrp	[0..*]	Group	Can be used to limit the result set to the specified markets or market segments.
InstrmtMDReqGrp	[1..*]	Group	
TrdgSesGrp	[0..*]	Group	
ApplQueueAction	[0..1]	CodeSet	Action to take if application level queuing exists
ApplQueueMax	[0..1]	int	Maximum application queue depth that must be exceeded before queuing action is taken.
MDQuoteType	[0..1]	CodeSet	
FastMarketIndicator	[0..1]	Boolean	
StandardTrailer	[1..1]	Component	

60 MarketDataRequestReject

Category: MarketData

60.1 Message Functionality

The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons. Brokers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether Full or Incremental updates must be used.

60.2 Structure

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

61 MarketDataSnapshotFullRefresh

Category: MarketData

61.1 Message Functionality

The Market Data messages are used as the response to a Market Data Request message. In all cases, one Market Data message refers only to one Market Data Request. It can be used to transmit a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.

61.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = W
ApplicationSequenceControl	[0..1]	Component	
TotNumReports	[0..1]	int	Total number or reports returned in response to a request.
MDReportID	[0..1]	int	Unique identifier for the market data report.
ClearingBusinessDate	[0..1]	LocalMktDate	
MDBookType	[0..1]	CodeSet	Describes the type of book for which the feed is intended. Can be used when multiple feeds are provided over the same connection
MDSubBookType	[0..1]	int	Can be used to define a subordinate book.
MarketDepth	[0..1]	int	Can be used to define the current depth of the book.
MDFeedType	[0..1]	String	Describes a class of service for a given data feed, ie Regular and Market Maker
MDSubFeedType	[0..1]	String	
RefreshIndicator	[0..1]	Boolean	
TradeDate	[0..1]	LocalMktDate	Used to specify the trading date for which a set of market data applies
MDReqID	[0..1]	String	Conditionally required if this message is in response to a MarketDataRequest(35=V).
MDStreamID	[0..1]	String	
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	

Name	Mult.	Type	Description
Instrument	[1..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	Required for multileg quotes
RelatedInstrumentGrp	[0..*]	Group	
LastUpdateTime	[1..1]	UTCTimestamp	
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
NetChgPrevDay	[0..1]	PriceOffset	
MDSecurityTradingStatus	[0..1]	CodeSet	
MDHaltReason	[0..1]	CodeSet	
MDFullGrp	[1..*]	Group	
ApplQueueDepth	[0..1]	int	Depth of application messages queued for transmission as of delivery of this message
ApplQueueResolution	[0..1]	CodeSet	Action taken to resolve application queuing
RoutingGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

62 MarketDataStatisticsReport

Category: MarketData

62.1 Message Functionality

The MarketDataStatisticsReport(35=DP) is used to provide unsolicited statistical information or in response to a specific request. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.

62.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DP
ApplicationSequenceControl	[0..1]	Component	
MDStatisticRptID	[1..1]	String	Unique message identifier for the report.
MDStatisticReqID	[0..1]	String	Unique message identifier for the request. Conditionally required if report is sent in response to a MarketDataStatisticsRequest(35=DO) message.
MDStatisticRequestResult	[0..1]	CodeSet	Conditionally required if report is sent in response to a MarketDataStatisticsRequest(35=DO) message.
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
Parties	[0..*]	Group	
CustOrderCapacity	[0..1]	CodeSet	
TradeDate	[0..1]	LocalMktDate	
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
MarketSegmentDesc	[0..1]	String	
EncodedMktSegmDescLen	[0..1]	Length	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
EncodedMktSegmDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MarketDesgmentDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
SecurityListID	[0..1]	String	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
MDStatisticRptGrp	[1..*]	Group	Specifies the resulting statistics information and corresponding statistical parameters.
TransactTime	[0..1]	UTCTimestamp	Time that the report was provided.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

63 MarketDataStatisticsRequest

Category: MarketData

63.1 Message Functionality

The MarketDataStatisticsRequest(35=DO) is used to request for statistical data. The simple form is to use an identifier (MDStatisticID(2475)) assigned by the market place which would denote a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.

63.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DO
MDStatisticReqID	[1..1]	String	Unique message identifier for the request or the identifier of a previous request when unsubscribing.
SubscriptionRequestType	[1..1]	CodeSet	Used to subscribe / unsubscribe for market data statistics reports or to request a one-time snapshot of the current information.
Parties	[0..*]	Group	
TradeDate	[0..1]	LocalMktDate	Used to specify the business date.
MarketID	[0..1]	Exchange	Used to specify a single market.
MarketSegmentID	[0..1]	String	Used to specify a single market segment.
MarketSegmentDesc	[0..1]	String	
EncodedMktSegmDescLen	[0..1]	Length	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
EncodedMktSegmDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MarketSegmentDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
SecurityListID	[0..1]	String	Used to reference an entire group of instruments for which a single set of statistics is to be calculated.
Instrument	[0..1]	Component	Used to specify an individual instrument or instrument attributes for which a single set of statistics is to be calculated.

Name	Mult.	Type	Description
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
MDStatisticReqGrp	[1..*]	Group	Used to specify the parameters for the calculation of statistics.
TransactTime	[0..1]	UTCTimestamp	Time that the request was submitted.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[0..1]	Component	

64 MarketDefinition

Category: MarketStructureReferenceData

64.1 Message Functionality

The MarketDefinition(35=BU) message is used to respond to MarketDefinitionRequest(35=BT). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV).

64.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BU
ApplicationSequenceControl	[0..1]	Component	
MarketReportID	[1..1]	String	Unique identifier for each market definition message.
MarketReqID	[0..1]	String	
MarketID	[1..1]	Exchange	
MarketSegmentID	[0..1]	String	
MarketSegmentDesc	[0..1]	String	
EncodedMktSegmDescLen	[0..1]	Length	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
EncodedMktSegmDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
ParentMktSegmID	[0..1]	String	Specifies that the market segment specified in this message is a sub-segment of the market segment defined in this field.
MarketSegmentStatus	[0..1]	CodeSet	
MarketSegmentType	[0..1]	CodeSet	Used to specify the purpose of a special market segment identified by MarketSegmentID(1300). Conditionally required if MarketSegmentSubType(2544) is specified.
MarketSegmentSubType	[0..1]	CodeSet	
InstrumentScopeGrp	[0..*]	Group	Used to specify the types of securities that belong to the market segment.

Name	Mult.	Type	Description
RelatedMarketSegmentGrp	[0..*]	Group	Used to specify market segments that have a relationship to the market segment defined in this message.
Currency	[0..1]	Currency	The default trading currency
CurrencyCodeSource	[0..1]	CodeSet	
BaseTradingRules	[0..1]	Component	Used to specify the base trading rules for the identified market or market segment.
OrdTypeRules	[0..*]	Group	Used to specify the order types that are valid for trading on the identified market or market segment.
TimeInForceRules	[0..*]	Group	Used to specify the time in force rules that are valid for trading on the identified market or market segment.
ExecInstRules	[0..*]	Group	Used to specify the execution instructions that are valid for trading on the identified market or market segment.
AuctionTypeRuleGrp	[0..*]	Group	Used to specify the auction order types that are valid for trading on the identified market or market segment.
MarketDataFeedTypes	[0..*]	Group	Used to specify the market data feed types that are valid for trading on the identified market or market segment.
MatchRules	[0..*]	Group	Used to specify the matching rules that are valid for trading on the identified market or market segment.
FlexProductEligibilityGrp	[0..*]	Group	Specifies the eligibility indicators for the creation of flexible securities.
Parties	[0..*]	Group	Specifies parties relevant for the market or market segment, e.g. market makers.
MiscFeesGrp	[0..*]	Group	
EffectiveBusinessDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.

StandardTrailer	[1..1]	Component

65 MarketDefinitionRequest

Category: MarketStructureReferenceData

65.1 Message Functionality

The Market Definition Request message is used to request for market structure information from the Respondent that receives this request.

65.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BT
MarketReqID	[1..1]	String	Must be unique, or the ID of previous Market Segment Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request(2).
SubscriptionRequestType	[1..1]	CodeSet	
MarketID	[0..1]	Exchange	Conditionally required if MarketSegmentID(1300) is specified on the request
MarketSegmentID	[0..1]	String	
ParentMktSegmID	[0..1]	String	Specifies that the Market Segment is a sub segment of the Market Segment defined in this field.
StandardTrailer	[1..1]	Component	

66 MarketDefinitionUpdateReport

Category: MarketStructureReferenceData

66.1 Message Functionality

In a subscription for market structure information, this message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message.

66.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BV
ApplicationSequenceControl	[0..1]	Component	
MarketReportID	[1..1]	String	Unique identifier for each market definition message.
MarketReqID	[0..1]	String	
MarketUpdateAction	[0..1]	CodeSet	Specifies the action taken
MarketID	[1..1]	Exchange	
MarketSegmentID	[0..1]	String	
MarketSegmentDesc	[0..1]	String	
EncodedMktSegmDescLen	[0..1]	Length	Must be set if EncodedMktSegmDesc(1398) field is specified and must immediately precede it.
EncodedMktSegmDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field.
ParentMktSegmID	[0..1]	String	Specifies that the market segment specified in this message is a sub-segment of the market segment defined in this field.
MarketSegmentStatus	[0..1]	CodeSet	
MarketSegmentType	[0..1]	CodeSet	Used to specify the purpose of a special market segment identified by MarketSegmentID(1300). Conditionally required if MarketSegmentSubType(2544) is specified.
MarketSegmentSubType	[0..1]	CodeSet	
InstrumentScopeGrp	[0..*]	Group	Used to specify the types of securities that belong to the market segment.

Name	Mult.	Type	Description
RelatedMarketSegmentGrp	[0..*]	Group	Used to specify market segments that have a relationship to the market segment defined in this message.
Currency	[0..1]	Currency	The default trading currency
CurrencyCodeSource	[0..1]	CodeSet	
BaseTradingRules	[0..1]	Component	Used to specify the valid base trading rules for the identified market or market segment.
OrdTypeRules	[0..*]	Group	Used to specify the order types that are valid for trading on the identified market or market segment.
TimeInForceRules	[0..*]	Group	Used to specify the time in force rules that are valid for trading on the identified market or market segment.
ExecInstRules	[0..*]	Group	Used to specify the execution instructions that are valid for trading on the identified market or market segment.
AuctionTypeRuleGrp	[0..*]	Group	Used to specify the auction order types that are valid for trading on the identified market or market segment.
MarketDataFeedTypes	[0..*]	Group	Used to specify the market data feed types that are valid for trading on the identified market or market segment.
MatchRules	[0..*]	Group	Used to specify the matching rules that are valid for trading on the identified market or market segment.
FlexProductEligibilityGrp	[0..*]	Group	Specifies the eligibility indicators for the creation of flexible securities.
Parties	[0..*]	Group	Specifies parties relevant for the market or market segment, e.g. market makers.
EffectiveBusinessDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

67 MassOrder

Category: OrderMassHandling

67.1 Message Functionality

The MassOrder(35=DJ) message can be used to add, modify or delete multiple unrelated orders with a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.

67.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DJ
MassOrderRequestID	[1..1]	String	
OrderResponseLevel	[0..1]	CodeSet	
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
Parties	[0..*]	Group	This is party information related to the submitter.
TradingCapacity	[0..1]	CodeSet	
ClearingAccountType	[0..1]	CodeSet	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ManualOrderIndicator	[0..1]	Boolean	
CustOrderHandlingInst	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
ThrottleInst	[0..1]	CodeSet	
TotNoOrderEntries	[0..1]	int	Used to support fragmentation. Sum of NoOrderEntries(2428) within the OrderEntryGrp across all messages with the same MassOrderRequestID(2423).
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
OrderEntryGrp	[1..*]	Group	
StandardTrailer	[1..1]	Component	

68 MassOrderAck

Category: OrderMassHandling

68.1 Message Functionality

The mass order acknowledgement message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message.

68.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DK
ApplicationSequenceControl	[0..1]	Component	For use in drop copy applications. NOT FOR USE in transactional applications.
MassOrderRequestID	[0..1]	String	
MassOrderReportID	[0..1]	String	
MassOrderRequestStatus	[1..1]	CodeSet	Message level request status
MassOrderRequestResult	[0..1]	CodeSet	Message level request result
OrderResponseLevel	[0..1]	CodeSet	Level of response requested from receiver of MassOrder (35=DJ) message.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
Parties	[0..*]	Group	
TradingCapacity	[1..1]	CodeSet	
ClearingAccountType	[0..1]	CodeSet	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	

Name	Mult.	Type	Description
OrderRestrictions	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
ManualOrderIndicator	[0..1]	Boolean	
CustOrderHandlingInst	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedRejectText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
CopyMsgIndicator	[0..1]	Boolean	
TotNoOrderEntries	[0..1]	int	Used to support fragmentation. Sum of NoOrderEntries(2428) within the OrderEntryAckGrp across all messages with the same MassOrderRequestID(2423).
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
ThrottleResponse	[0..1]	Component	
OrderEntryAckGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

69 MassQuote

Category: QuotationNegotiation

69.1 Message Functionality

The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).

69.2 Structure

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

Name	Mult.	Type	Description
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

70 MassQuoteAck

Category: QuotationNegotiation

70.1 Message Functionality

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

70.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = b (lowercase)
QuoteReqID	[0..1]	String	Required when acknowledgment is in response to a Quote Request message
QuoteID	[0..1]	String	Required when acknowledgment is in response to a Mass Quote, mass Quote Cancel or mass Quote Status Request message. Maps to:. - QuoteID(117) of a Mass Quote. - QuoteMsgID(1166) of Quote Cancel. - QuoteStatusReqID(649) of Quote Status Request
QuoteStatus	[1..1]	CodeSet	Status of the mass quote acknowledgement.
QuoteRejectReason	[0..1]	CodeSet	Reason Quote was rejected.
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages. Is echoed back to the counterparty.
QuoteType	[0..1]	CodeSet	Type of Quote
QuoteCancelType	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TargetParties	[0..*]	Group	Should be populated if the Mass Quote Acknowledgement is acknowledging a mass quote cancellation by party.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	

Name	Mult.	Type	Description
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
QuotSetAckGrp	[0..*]	Group	The number of sets of quotes in the message
ThrottleResponse	[0..1]	Component	
StandardTrailer	[1..1]	Component	

71 MultilegOrderCancelReplace

Category: MultilegOrders

71.1 Message Functionality

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

71.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AC
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
OrderRequestID	[0..1]	int	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
OrigClOrdID	[0..1]	String	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
ClOrdID	[0..1]	String	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	This is party information related to the submitter of the request.
TargetParties	[0..*]	Group	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
TradeOriginationDate	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an identifier to the block of individual preallocations
PreAllocMlegGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
AuctionInstruction	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
MaximumPriceDeviation	[0..1]	Percentage	
ValueChecksGrp	[0..*]	Group	
MatchingInstructions	[0..*]	Group	
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
DisclosureInstructionGrp	[0..*]	Group	Specifies instructions to disclose certain order level information in market data.

Name	Mult.	Type	Description
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
ExDestinationType	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Side	[1..1]	CodeSet	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
ShortMarkingExemptIndicator	[0..1]	Boolean	
Instrument	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
SwapPoints	[0..1]	PriceOffset	
LegOrdGrp	[0..*]	Group	Number of legs
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Conditionally required when the OrderQtyData component is specified in the NewOrderMultileg(35=AB) message.
OrdType	[1..1]	CodeSet	
MultilegModel	[0..1]	CodeSet	
MultilegPriceMethod	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".

Name	Mult.	Type	Description
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	

Name	Mult.	Type	Description
TradePublishIndicator	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
SettlCurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
RiskFreeRate	[0..1]	float	

Name	Mult.	Type	Description
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
OwnerType	[0..1]	CodeSet	
OrderOwnershipIndicator	[0..1]	CodeSet	Can be used to request change of order ownership.
MultiLegRptTypeReq	[0..1]	CodeSet	Indicates the method of execution reporting requested by issuer of the order.
ThrottleInst	[0..1]	CodeSet	
AuctionType	[0..1]	CodeSet	Conditionally required for auction orders.
AuctionAllocationPct	[0..1]	Percentage	
RelatedHighPrice	[0..1]	Price	
RelatedLowPrice	[0..1]	Price	
RelatedPriceSource	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

72 NetworkCounterpartySystemStatusRequest

Category: Network

72.1 Message Functionality

This message is send either immediately after logging on to inform a network (counterparty system) of the type of updates required or to at any other time in the FIX conversation to change the nature of the types of status updates required. It can also be used with a NetworkRequestType of Snapshot to request a one-off report of the status of a network (or counterparty) system. Finally this message can also be used to cancel a request to receive updates into the status of the counterparties on a network by sending a NetworkRequestStatusMessage with a NetworkRequestType of StopSubscribing.

72.2 Structure

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

73 NetworkCounterpartySystemStatusResponse

Category: Network

73.1 Message Functionality

This message is sent in response to a Network (Counterparty System) Status Request Message.

73.2 Structure

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

74 NewOrderCross

Category: CrossOrders

74.1 Message Functionality

Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID.

74.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = s (lowercase S)
CrossID	[1..1]	String	
OrderRequestID	[0..1]	int	
CrossType	[1..1]	CodeSet	
CrossPrioritization	[1..1]	CodeSet	
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual sides.
SideCrossOrdModGrp	[1..*]	Group	Must be 1 or 2. 1 or 2 if CrossType=1. 2 otherwise
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of Legs
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	

Name	Mult.	Type	Description
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
DisplayInstruction	[0..1]	Component	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
TransBkdTime	[0..1]	UTCTimestamp	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"

Name	Mult.	Type	Description
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy

Name	Mult.	Type	Description
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
ThrottleInst	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

75 NewOrderList

Category: ProgramTrading

75.1 Message Functionality

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

75.2 Structure

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

Name	Mult.	Type	Description
AllowableOneSidednessValue	[0..1]	Amt	The maximum amount that execution of one side of a program trade can exceed execution of the other.
AllowableOneSidednessCurr	[0..1]	Currency	The currency that AllowableOneSidedness is expressed in if AllowableOneSidednessValue is used.
ListManualOrderIndicator	[0..1]	Boolean	
TotNoOrders	[1..1]	int	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual orders.
ListOrdGrp	[1..*]	Group	Number of orders in this message (number of repeating groups to follow)
ThrottleInst	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

76 NewOrderMultileg

Category: MultilegOrders

76.1 Message Functionality

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

76.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AB
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
OrderRequestID	[0..1]	int	
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
Parties	[0..*]	Group	This is party information related to the submitter of the request.
TargetParties	[0..*]	Group	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an identifier to the block of individual preallocations
PreAllocMlegGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	

Name	Mult.	Type	Description
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
AuctionInstruction	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
MaximumPriceDeviation	[0..1]	Percentage	
ValueChecksGrp	[0..*]	Group	
MatchingInstructions	[0..*]	Group	
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
DisclosureInstructionGrp	[0..*]	Group	Specifies instructions to disclose certain order level information in market data.
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
ExDestinationType	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Side	[1..1]	CodeSet	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
ShortMarkingExemptIndicator	[0..1]	Boolean	

Name	Mult.	Type	Description
Instrument	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
SwapPoints	[0..1]	PriceOffset	For FX Swaps. Used to express the differential between the far leg's bid/offer and the near leg's bid/offer.
LegOrdGrp	[0..*]	Group	Number of legs
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Conditionally required when the multileg order is not for a FX Swap, or any other swaps or multilegged transaction where having OrderQty(38) is irrelevant as the amounts are expressed in the LegOrderQty(685).
OrdType	[1..1]	CodeSet	
MultilegModel	[0..1]	CodeSet	
MultilegPriceMethod	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
TradePriceNegotiationMethod	[0..1]	CodeSet	
UpfrontPriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UpfrontPrice	[0..1]	Price	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
RefOrderID	[0..1]	String	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)
RefOrderIDSource	[0..1]	CodeSet	Conditionally required if RefOrderID is specified.
RefClOrdID	[0..1]	String	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.

Name	Mult.	Type	Description
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
TradePublishIndicator	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
SettlCurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy

Name	Mult.	Type	Description
RiskFreeRate	[0..1]	float	
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
MultiLegRptTypeReq	[0..1]	CodeSet	Indicates the method of execution reporting requested by issuer of the order.
ThrottleInst	[0..1]	CodeSet	
AuctionType	[0..1]	CodeSet	Conditionally required for auction orders.
AuctionAllocationPct	[0..1]	Percentage	
RelatedHighPrice	[0..1]	Price	
RelatedLowPrice	[0..1]	Price	
RelatedPriceSource	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

77 NewOrderSingle

Category: SingleGeneralOrderHandling

77.1 Message Functionality

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

The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.

77.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = D
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.
OrderRequestID	[0..1]	int	
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
DuplicateClOrdIDIndicator	[0..1]	CodeSet	
Parties	[0..*]	Group	This is party information related to the submitter of the request.
TargetParties	[0..*]	Group	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	

Name	Mult.	Type	Description
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an overall allocation id to the block of preallocations
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	For NDFs either SettlType or SettlDate should be specified.
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, W, a, d) must be specified.
AuctionInstruction	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
MaximumPriceDeviation	[0..1]	Percentage	
ValueChecksGrp	[0..*]	Group	
MatchingInstructions	[0..*]	Group	
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
DisclosureInstructionGrp	[0..*]	Group	Specifies instructions to disclose certain order level information in market data.
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
ExDestinationType	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
PrevClosePx	[0..1]	Price	Useful for verifying security identification
Side	[1..1]	CodeSet	
ShortMarkingExemptIndicator	[0..1]	Boolean	
ShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when Side(54) = 6(Sell short exempt).
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
CurrentWorkingPrice	[0..1]	Price	May be used for new (child) orders stemming from the split of a parent order. Refers to the working price of the parent order.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".

Name	Mult.	Type	Description
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
TradePriceNegotiationMethod	[0..1]	CodeSet	
UpfrontPriceType	[0..1]	CodeSet	
UpfrontPrice	[0..1]	Price	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
CopyMsgIndicator	[0..1]	Boolean	May be used when intentionally sending an order more than once, e.g. an order being received manually as well as electronically in conjunction with a regulatory requirement to report both events.
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order

Name	Mult.	Type	Description
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
TradePublishIndicator	[0..1]	CodeSet	Applies to trades resulting from the order.
CustOrderCapacity	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq=Y. Required for NDFs.
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
OffshoreIndicator	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the price for the future portion of a F/X swap which is also a limit order. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.

Name	Mult.	Type	Description
Designation	[0..1]	String	Supplementary registration information for this Order
ManualOrderIndicator	[0..1]	Boolean	
CustDirectedOrder	[0..1]	Boolean	
ReceivedDeptID	[0..1]	String	
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	
ContraOrderOrigination	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
OriginatingDeptID	[0..1]	String	
ReceivingDeptID	[0..1]	String	
RoutingArrangementIndicator	[0..1]	CodeSet	
ContraRoutingArrangementIndicator	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
AffiliatedFirmsTradeIndicator	[0..1]	Boolean	
OwnerType	[0..1]	CodeSet	
TrdRegTimestamps	[0..*]	Group	
TrdRegPublicationGrp	[0..*]	Group	
TradeReportingIndicator	[0..1]	CodeSet	
RefOrderID	[0..1]	String	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)
RefOrderIDSource	[0..1]	CodeSet	Conditionally required if RefOrderID is specified.
ThrottleInst	[0..1]	CodeSet	
RefClOrdID	[0..1]	String	
AuctionType	[0..1]	CodeSet	Conditionally required for auction orders
AuctionAllocationPct	[0..1]	Percentage	
StandardTrailer	[1..1]	Component	

78 News

Category: EventCommunication

78.1 Message Functionality

The news message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol). The News message can be originated at either the broker or institution side, or exchanges and other marketplace venues.

78.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = B
ApplicationSequenceControl	[0..1]	Component	
NewsID	[0..1]	String	Unique identifer for News message
NewsRefGrp	[0..*]	Group	News items referenced by this News message
NewsCategory	[0..1]	CodeSet	
LanguageCode	[0..1]	Language	Used to optionally specify the national language used for the News item.
OrigTime	[0..1]	UTCTimestamp	
Urgency	[0..1]	CodeSet	
Headline	[1..1]	String	Specifies the headline text
EncodedHeadlineLen	[0..1]	Length	Must be set if EncodedHeadline field is specified and must immediately precede it.
EncodedHeadline	[0..1]	data	Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field.
RoutingGrp	[0..*]	Group	
MarketID	[0..1]	Exchange	Used to optionally specify the market to which this News applies.
MarketSegmentID	[0..1]	String	Used to optionally specify the market segment to which this News applies.
InstrmtGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
InstrmtLegGrp	[0..*]	Group	

Name	Mult.	Type	Description
UndInstrmtGrp	[0..*]	Group	Number of underlyings
LinesOfTextGrp	[1..*]	Group	Specifies the number of repeating lines of text specified
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RawDataLength	[0..1]	Length	
RawData	[0..1]	data	
StandardTrailer	[1..1]	Component	

79 OrderCancelReject

Category: SingleGeneralOrderHandling

79.1 Message Functionality

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

79.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 9
OrderID	[1..1]	String	If CxlRejReason="Unknown order", specify "NONE".
OrderRequestID	[0..1]	int	Required if provided on the order cancel or cancel/replace request. Echo back the value provided by the requester.
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
SecondaryClOrdID	[0..1]	String	
ClOrdID	[1..1]	String	Unique order id assigned by institution or by the intermediary with closest association with the investor. to the cancel request or to the replacement order.
ClOrdLinkID	[0..1]	String	
OrigClOrdID	[0..1]	String	ClOrdID(11) which could not be canceled/replaced. ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
OrdStatus	[1..1]	CodeSet	OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", specify Rejected.
WorkingIndicator	[0..1]	CodeSet	For optional use with OrdStatus = 0 (New)
OrigOrdModTime	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
ListID	[0..1]	String	Required for rejects against orders which were submitted as part of a list.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
CxlRejResponseTo	[1..1]	CodeSet	
CxlRejReason	[0..1]	CodeSet	
RejectText	[0..1]	String	Reason description for rejecting the transaction request.
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
Parties	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

80 OrderCancelReplaceRequest

Category: SingleGeneralOrderHandling

80.1 Message Functionality

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

Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.

80.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = G
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
OrderRequestID	[0..1]	int	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
Parties	[0..*]	Group	This is party information related to the submitter of the request.
TargetParties	[0..*]	Group	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
OrigClOrdID	[0..1]	String	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID
ClOrdID	[1..1]	String	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
SecondaryClOrdID	[0..1]	String	

Name	Mult.	Type	Description
ClOrdLinkID	[0..1]	String	
DuplicateClOrdIDIndicator	[0..1]	CodeSet	
ListID	[0..1]	String	Required for List Orders
OrigOrdModTime	[0..1]	UTCTimestamp	TransactTime of the last state change that occurred to the original order
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an overall allocation id to the block of preallocations
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlType	[0..1]	CodeSet	For NDFs either SettlType or SettlDate should be specified.
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).
AuctionInstruction	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MinQtyMethod	[0..1]	CodeSet	
MatchIncrement	[0..1]	Qty	
MaxPriceLevels	[0..1]	int	
MaximumPriceDeviation	[0..1]	Percentage	
ValueChecksGrp	[0..*]	Group	
MatchingInstructions	[0..*]	Group	

Name	Mult.	Type	Description
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
DisclosureInstructionGrp	[0..*]	Group	Specifies instructions to disclose certain order level information in market data.
MaxFloor	[0..1]	Qty	
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
ExDestinationType	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Must match original order
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages". Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[1..1]	CodeSet	Should match original order's side, however, if bilaterally agreed to the following groups could potentially be interchanged:. Buy and Buy Minus. Sell, Sell Plus, Sell Short, and Sell Short Exempt. Cross, Cross Short, and Cross Short Exempt
ShortMarkingExemptIndicator	[0..1]	Boolean	
ShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when Side(54) = 6(Sell short exempt).
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Stipulations	[0..*]	Group	
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	Note: OrderQty(38) value should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders).
OrdType	[1..1]	CodeSet	

Name	Mult.	Type	Description
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
CurrentWorkingPrice	[0..1]	Price	May be used to correct the initial working price of the parent order when this (child) order was entered.
PriceProtectionScope	[0..1]	CodeSet	
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
Currency	[0..1]	Currency	Must match original order.
CurrencyCodeSource	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
TradingCapacity	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
TradePublishIndicator	[0..1]	CodeSet	Applies to trades resulting from the order.
CustOrderCapacity	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq=Y. Required for NDFs.
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
OffshoreIndicator	[0..1]	CodeSet	

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the price for the future portion of a F/X swap.
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
MaxShow	[0..1]	Qty	
LocateReqd	[0..1]	CodeSet	Required for short sell orders
CancellationRights	[0..1]	CodeSet	For CIV - Optional
MoneyLaunderingStatus	[0..1]	CodeSet	
RegistID	[0..1]	String	Reference to Registration Instructions message for this Order.
Designation	[0..1]	String	Supplementary registration information for this Order
ManualOrderIndicator	[0..1]	Boolean	
CustDirectedOrder	[0..1]	Boolean	
ReceivedDeptID	[0..1]	String	
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	

Name	Mult.	Type	Description
ContraOrderOrigination	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
OriginatingDeptID	[0..1]	String	
ReceivingDeptID	[0..1]	String	
RoutingArrangementIndicator	[0..1]	CodeSet	
ContraRoutingArrangementIndicator	[0..1]	CodeSet	May be used for cross orders submitted with single order messages.
OwnerType	[0..1]	CodeSet	
OrderOwnershipIndicator	[0..1]	CodeSet	Can be used to request change of order ownership.
TrdRegTimestamps	[0..*]	Group	
ThrottleInst	[0..1]	CodeSet	
AuctionType	[0..1]	CodeSet	Conditionally required for auction orders.
AuctionAllocationPct	[0..1]	Percentage	
ReleaseInstruction	[0..1]	CodeSet	
ReleaseQty	[0..1]	Qty	
StandardTrailer	[1..1]	Component	

81 OrderCancelRequest

Category: SingleGeneralOrderHandling

81.1 Message Functionality

The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).

81.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = F
OrderRequestID	[0..1]	int	Required if provided on the order being cancelled. Echo back the value provided by the requester.
OrigClOrdID	[0..1]	String	ClOrdID(11) of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
ClOrdID	[1..1]	String	Unique ID of cancel request as assigned by the institution.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
ListID	[0..1]	String	Required for List Orders
OrigOrdModTime	[0..1]	UTCTimestamp	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages". Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings
MarketSegmentID	[0..1]	String	
ExDestination	[0..1]	Exchange	Execution destination when referring to orders that were not electronically submitted over FIX and ClOrdID has not been assigned or is not available to the recipient of the request.
ExDestinationIDSource	[0..1]	CodeSet	
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQtyData	[0..1]	Component	Conditionally required when the OrderQtyData component is required or specified in a prior, related message. For example, when used in a work flow including a NewOrderSingle(35=D) or NewOrderCross(35=s) message, the OrderQtyData component is a required component in these messages and thus the component is required here. When the OrderQtyData component is optional in a related message, such as the NewOrderMultileg(35=AB), the component is required here when specified in the prior, related NewOrderMultileg(35=AB) message.
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

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

82 OrderMassActionReport

Category: OrderMassHandling

82.1 Message Functionality

The Order Mass Action Report is used to acknowledge an Order Mass Action Request. Note that each affected order that is suspended or released or canceled is acknowledged with a separate Execution Report for each order.

82.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BZ
ClOrdID	[0..1]	String	ClOrdID provided on the Order Mass Action Request.
SecondaryClOrdID	[0..1]	String	
MassActionReportID	[1..1]	String	Unique Identifier for the Order Mass Action Report
MassActionType	[1..1]	CodeSet	Order Mass Action Request Type accepted by the system
MassActionScope	[1..1]	CodeSet	Specifies the scope of the action
MassActionReason	[0..1]	CodeSet	Specifies the reason for the action taken.
MassActionResponse	[1..1]	CodeSet	Indicates the action taken by the counterparty order handling system as a result of the Action Request.
MassActionRejectReason	[0..1]	CodeSet	Indicates why Order Mass Action Request was rejected. Required if MassActionResponse(1375) = 0 (Rejected).
TotalAffectedOrders	[0..1]	int	Optional field used to indicate the total number of orders affected by the Order Mass Action Request
TotalNotAffectedOrders	[0..1]	int	Optional field used to indicate the total number of orders within the scope but not affected by the OrderMassActionRequest(35=CA).
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
AffectedOrdGrp	[0..*]	Group	List of orders affected by the Order Mass Action Request.

Name	Mult.	Type	Description
NotAffectedOrdGrp	[0..*]	Group	List of orders not affected by the Order Mass Action Request.
AffectedMarketSegmentGrp	[0..*]	Group	List of market segments affected by the Order Mass Action Request. Should only be used when request uses TargetMarketSegmentGrp component.
NotAffectedMarketSegmentGrp	[0..*]	Group	List of market segments not affected by the Order Mass Action Request. Should only be used when request uses TargetMarketSegmentGrp component.
MarketID	[0..1]	Exchange	MarketID for which orders are to be affected
MarketSegmentID	[0..1]	String	MarketSegmentID for which orders are to be affected. Mutually exclusive with TargetMarketSegmentGrp component.
TargetMarketSegmentGrp	[0..*]	Group	Mutually exclusive with MarketSegmentID(1300).
TradingSessionID	[0..1]	CodeSet	TradingSessionID for which orders are to be affected
TradingSessionSubID	[0..1]	CodeSet	TradingSessionSubID for which orders are to be affected
Parties	[0..*]	Group	
TargetParties	[0..*]	Group	Should be populated with the values provided on the associated OrderMassActionRequest(MsgType=CA).
Instrument	[0..1]	Component	
UnderlyingInstrument	[0..1]	Component	
Side	[0..1]	CodeSet	Side of the market specified on the Order Mass Action Request
Price	[0..1]	Price	
TransactTime	[0..1]	UTCTimestamp	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.

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

83 OrderMassActionRequest

Category: OrderMassHandling

83.1 Message Functionality

The Order Mass Action Request message can be used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual Order Cancel Replace Requests for each order with or without adding "S" to the ExecInst values. It can also be used for mass order cancellation.

83.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CA
ClOrdID	[1..1]	String	Unique ID of Order Mass Action Request as assigned by the institution.
SecondaryClOrdID	[0..1]	String	
MassActionType	[1..1]	CodeSet	Specifies the type of action requested
MassActionScope	[1..1]	CodeSet	Specifies the scope of the action
MassActionReason	[0..1]	CodeSet	Specifies the reason for the action requested.
MarketID	[0..1]	Exchange	MarketID for which orders are to be affected
MarketSegmentID	[0..1]	String	MarketSegmentID for which orders are to be affected. Mutually exclusive with TargetMarketSegmentGrp component.
TargetMarketSegmentGrp	[0..*]	Group	List of market segments for which orders are to be affected. Mutually exclusive with MarketSegmentID(1300).
TradingSessionID	[0..1]	CodeSet	Trading Session in which orders are to be affected
TradingSessionSubID	[0..1]	CodeSet	
Parties	[0..*]	Group	
TargetParties	[0..*]	Group	Can be used to specify the parties to whom the Order Mass Action should apply.
Instrument	[0..1]	Component	
UnderlyingInstrument	[0..1]	Component	
Side	[0..1]	CodeSet	Can be used to filter for orders of a single instrument.

Name	Mult.	Type	Description
Price	[0..1]	Price	Can be used to filter for orders of a single instrument.
TransactTime	[1..1]	UTCTimestamp	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

84 OrderMassCancelReport

Category: OrderMassHandling

84.1 Message Functionality

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

84.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = r (lowercase R)
ClOrdID	[0..1]	String	ClOrdID provided on the Order Mass Cancel Request. Unavailable in case of an unsolicited report, such as after a trading halt or a corporate action requiring the deletion of outstanding orders.
SecondaryClOrdID	[0..1]	String	
OrderID	[1..1]	String	Unique Identifier for the Order Mass Cancel Request assigned by the recipient of the Order Mass Cancel Request.
MassActionReportID	[1..1]	String	Unique Identifier for the Order Mass Cancel Report assigned by the recipient of the Order Mass Cancel Request
SecondaryOrderID	[0..1]	String	Secondary Order ID assigned by the recipient of the Order Mass Cancel Request.
MassCancelRequestType	[1..1]	CodeSet	Order Mass Cancel Request Type accepted by the system
MassCancelResponse	[1..1]	CodeSet	Indicates the action taken by the counterparty order handling system as a result of the Cancel Request. 0 - Indicates Order Mass Cancel Request was rejected.
MassCancelRejectReason	[0..1]	CodeSet	Indicates why Order Mass Cancel Request was rejected. Required if MassCancelResponse = 0
TotalAffectedOrders	[0..1]	int	Optional field used to indicate the total number of orders affected by the Order Mass Cancel Request

Name	Mult.	Type	Description
AffectedOrdGrp	[0..*]	Group	List of orders affected by the Order Mass Cancel Request
NotAffectedOrdGrp	[0..*]	Group	List of orders not affected by Order Mass Cancel Request.
TradingSessionID	[0..1]	CodeSet	Trading Session in which orders are to be canceled
TradingSessionSubID	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "common components of application messages"
TargetParties	[0..*]	Group	Should be populated with the values provided on the associated OrderMassCancelRequest(MsgType=Q).
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
Side	[0..1]	CodeSet	Side of the market specified on the Order Mass Cancel Request
TransactTime	[0..1]	UTCTimestamp	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

85 OrderMassCancelRequest

Category: OrderMassHandling

85.1 Message Functionality

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

85.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = q (lowercase Q)
ClOrdID	[1..1]	String	Unique ID of Order Mass Cancel Request as assigned by the institution.
SecondaryClOrdID	[0..1]	String	
MassCancelRequestType	[1..1]	CodeSet	Specifies the type of cancellation requested
TradingSessionID	[0..1]	CodeSet	Trading Session in which orders are to be canceled
TradingSessionSubID	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "common components of application messages"
TargetParties	[0..*]	Group	Can be used to specify the parties to whom the Order Mass Cancel should apply.
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
MarketID	[0..1]	Exchange	Required for MassCancelRequestType = 8 (Cancel orders for a market)
MarketSegmentID	[0..1]	String	Required for MassCancelRequestType = 9 (Cancel orders for a market segment)

Name	Mult.	Type	Description
Side	[0..1]	CodeSet	Optional qualifier used to indicate the side of the market for which orders are to be canceled. Absence of this field indicates that orders are to be canceled regardless of side.
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

86 OrderMassStatusRequest

Category: OrderMassHandling

86.1 Message Functionality

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

86.2 Structure

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

87 OrderStatusRequest

Category: SingleGeneralOrderHandling

87.1 Message Functionality

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

87.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = H
OrderID	[0..1]	String	Conditionally required if ClOrdID(11) is not provided. Either OrderID or ClOrdID must be provided.
ClOrdID	[0..1]	String	The ClOrdID of the order whose status is being requested. Conditionally required if the OrderID(37) is not provided. Either OrderID or ClOrdID must be provided.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
OrdStatusReqID	[0..1]	String	Optional, can be used to uniquely identify a specific Order Status Request message. Echoed back on Execution Report if provided.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages". Must match original order
UndInstrmtGrp	[0..*]	Group	Number of underlyings

Name	Mult.	Type	Description
MarketSegmentID	[0..1]	String	
Side	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

88 PartyActionReport

Category: PartiesAction

88.1 Message Functionality

Used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. Can also be used in an unsolicited manner to report party actions, e.g. reinstatements after a manual intervention out of band.

88.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DI
EffectiveBusinessDate	[0..1]	LocalMktDate	
PartyActionRequestID	[0..1]	String	Conditionally required when responding to a PartyActionRequest(35=DH) message.
PartyActionReportID	[1..1]	String	
PartyActionType	[1..1]	CodeSet	
PartyActionResponse	[1..1]	CodeSet	
PartyActionRejectReason	[0..1]	CodeSet	Conditionally required when PartyActionResponse(2332) = 2 (Rejected).
ApplTestMessageIndicator	[0..1]	Boolean	Conditionally required if present in the PartyActionRequest(35=DH) message.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
InstrumentScope	[0..1]	Component	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.

Name	Mult.	Type	Description
Parties	[1..*]	Group	Used to specify the trading party on which the action is applied to. If in response to PartyActionRequest(35=DH) message, this should echo back the values from the request.
RelatedPartyDetailGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
CopyMsgIndicator	[0..1]	Boolean	
StandardTrailer	[1..1]	Component	

89 PartyActionRequest

Category: PartiesAction

89.1 Message Functionality

The PartyActionRequest message is used suspend or halt the specified party from further trading activities at the Respondent. The Respondent must respond with a PartyActionReport(35=DI) message.

89.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DH
PartyActionRequestID	[1..1]	String	
PartyActionType	[1..1]	CodeSet	
ApplTestMessageIndicator	[0..1]	Boolean	
MarketID	[0..1]	Exchange	Use to reduce the scope to a market
MarketSegmentID	[0..1]	String	Use to reduce the scope to a market segment
InstrumentScope	[0..1]	Component	Use to reduce the scope of instruments
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.
Parties	[1..*]	Group	Used to specify the trading party on which the action is applied to.
RelatedPartyDetailGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

90 PartyDetailsDefinitionRequest

Category: PartiesReferenceData

90.1 Message Functionality

The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties.

The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) to indicate whether the request was accepted or rejected.

90.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CX
PartyDetailsListRequestID	[1..1]	String	
RequestingPartyGrp	[0..*]	Group	Can be used to identify the party making the request and their role.
PartyDetailsUpdateGrp	[1..*]	Group	Specifies the parties and relationships between parties to be defined, modified, or deleted.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

91 PartyDetailsDefinitionRequestAck

Category: PartiesReferenceData

91.1 Message Functionality

The PartyDetailsDefinitionRequestAck(35=CY) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.

91.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CY
PartyDetailsListRequestID	[1..1]	String	
PartyDetailRequestStatus	[1..1]	CodeSet	
PartyDetailRequestResult	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	
PartyDetailAckGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

92 PartyDetailsListReport

Category: PartiesReferenceData

92.1 Message Functionality

The PartyDetailsListReport message is used to disseminate party details between counterparties. PartyDetailsListReport messages may be sent in response to a PartyDetailsListRequest message or sent unsolicited.

92.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CG
ApplicationSequenceControl	[0..1]	Component	
PartyDetailsListReportID	[1..1]	String	
PartyDetailsListRequestID	[0..1]	String	Conditionally required when responding to the PartyDetailsListRequest message.
RequestResult	[0..1]	CodeSet	Conditionally required when responding to the PartyDetailsListRequest message.
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
PartyDetailGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
StandardTrailer	[1..1]	Component	

93 PartyDetailsListRequest

Category: PartiesReferenceData

93.1 Message Functionality

The PartyDetailsListRequest is used to request party detail information.

93.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CF
PartyDetailsListRequestID	[1..1]	String	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.
Parties	[0..*]	Group	Scope of the query/request for specific party(-ies).
RequestedPartyRoleGrp	[0..*]	Group	Scope of the query/request for specific party role(s)
PartyRelationshipGrp	[0..*]	Group	Scope of the query/reqeust for specific party relationship(s)
SubscriptionRequestType	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

94 PartyDetailsListUpdateReport

Category: PartiesReferenceData

94.1 Message Functionality

The PartyDetailsListUpdateReport(35=CK) is used to disseminate updates to party detail information.

94.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CK
ApplicationSequenceControl	[0..1]	Component	
PartyDetailsListReportID	[1..1]	String	
PartyDetailsListRequestID	[0..1]	String	Conditionally required when responding to the PartyDetailsListRequest(35=CF) message.
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	May be used to specify the requesting party in the event the request was made verbally or via other means.
PartyDetailsUpdateGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

95 PartyEntitlementsDefinitionRequest

Category: PartiesReferenceData

95.1 Message Functionality

The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).

95.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DA
EntitlementRequestID	[1..1]	String	
RequestingPartyGrp	[0..*]	Group	Can be used to identify the party making the request and their role.
PartyEntitlementUpdateGrp	[1..*]	Group	Specifies the entitlements to be defined, modified or deleted for the given party(-ies) and related party(-ies).
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

96 PartyEntitlementsDefinitionRequestAck

Category: PartiesReferenceData

96.1 Message Functionality

The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlemens-DefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.

96.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DB
EntitlementRequestID	[1..1]	String	
EntitlementRequestStatus	[1..1]	CodeSet	
EntitlementRequestResult	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	
PartyEntitlementAckGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

97 PartyEntitlementsReport

Category: PartiesReferenceData

97.1 Message Functionality

The PartyEntitlementsReport is used to report entitlements for one or more parties, party role(s), or specific instrument(s).

97.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CV
ApplicationSequenceControl	[0..1]	Component	
EntitlementReportID	[1..1]	String	
EntitlementRequestID	[0..1]	String	Conditionally required when responding to PartyEntitlementsRequest(35=CU).
RequestResult	[0..1]	CodeSet	Conditionally required when responding to Party Entitlements Request.
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
PartyEntitlementGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
StandardTrailer	[1..1]	Component	

98 PartyEntitlementsRequest

Category: PartiesReferenceData

98.1 Message Functionality

The PartyEntitlementsRequest message is used to request for entitlement information for one or more party(-ies), specific party role(s), or specific instruments(s).

98.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CU
EntitlementRequestID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.
Parties	[0..*]	Group	Scope of the query/request for specific party(-ies).
RequestedPartyRoleGrp	[0..*]	Group	Scope of the query/request for specific party roles. For example, "all information for PartyRole=24".
EntitlementStatus	[0..1]	CodeSet	
EntitlementTypeGrp	[0..*]	Group	
EntitlementPlatform	[0..1]	String	
InstrumentScopeGrp	[0..*]	Group	Scope of the query/request for specific securities.
MarketSegmentScopeGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

99 PartyEntitlementsUpdateReport

Category: PartiesReferenceData

99.1 Message Functionality

The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).

99.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CZ
ApplicationSequenceControl	[0..1]	Component	
EntitlementReportID	[1..1]	String	
EntitlementRequestID	[0..1]	String	Conditionally required when responding to a PartyEntitlementsRequest(35=CU) message.
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	May be used to specify the requesting party in the event the request was made verbally or via other means.
PartyEntitlementUpdateGrp	[1..*]	Group	Specifies the updated entitlements to be enforced for the given party(-ies) and related party(-ies).
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

100 PartyRiskLimitCheckRequest

Category: PartiesAction

100.1 Message Functionality

PartyRiskLimitCheckRequest is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information.

100.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DE
RiskLimitCheckRequestID	[0..1]	String	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be specified. RiskLimitCheckRequestID(2318) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via RiskLimitCheckRequestRefID(2322). The alternative is an entity-based model in which RiskLimitCheckID(2319) is used to statically identify a given request. In this case RiskLimitCheckID(2319) is required and RiskLimitRequestID(1666) can be optionally specified.
RiskLimitCheckID	[0..1]	String	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be specified.
RiskLimitCheckTransType	[1..1]	CodeSet	
RiskLimitCheckType	[1..1]	CodeSet	
RiskLimitCheckRequestRefID	[0..1]	int	Conditionally required when RiskLimitCheckTransType(2320) = 1 (Cancel) or 2 (Replace), and message-chaining model is used.
RefOrderID	[0..1]	String	Used to specify the transaction reference for this limit check request.
RefOrderIDSource	[0..1]	CodeSet	Identifies the type of reference specified in RefOrderID(1080) for this limit check request.
RiskLimitCheckRequestType	[0..1]	CodeSet	

Name	Mult.	Type	Description
RiskLimitCheckAmount	[0..1]	Amt	Specifies the amount being requested or consumed, as indicated by RiskLimitCheckType(2321).
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
RiskLimitID	[0..1]	String	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the limit check request and their role.
Parties	[0..*]	Group	May be used to specify the trading party on which the limit check request is for. Each request is for a single trading party and the specified transaction reference.
RelatedPartyDetailGrp	[0..*]	Group	
Instrument	[0..1]	Component	
LegOrdGrp	[0..*]	Group	
UndInstrmtGrp	[0..*]	Group	
Side	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

101 PartyRiskLimitCheckRequestAck

Category: PartiesAction

101.1 Message Functionality

PartyRiskLimitCheckRequestAck is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the Respondent may also include the limit amount that was approved.

101.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DG
RiskLimitCheckRequestID	[0..1]	String	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be provided from the request message
RiskLimitCheckID	[0..1]	String	Either RiskLimitCheckRequestID(2318) or RiskLimitCheckID(2319) must be provided from the request message.
RiskLimitCheckRequestStatus	[1..1]	CodeSet	
RiskLimitCheckRequestResult	[0..1]	CodeSet	
RiskLimitCheckTransType	[1..1]	CodeSet	Identifies the RiskLimitCheckTransType(2320) this message is responding to as specified in the request message.
RiskLimitCheckType	[1..1]	CodeSet	Identifies the RiskLimitCheckType(2321) this message is responding to as specified in the request message.
RiskLimitCheckRequestRefID	[0..1]	int	Conditionally required when RiskLimitCheckTransType(2320) = 1 (Cancel) or 2 (Replace)
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
RefOrderID	[0..1]	String	
RefOrderIDSource	[0..1]	CodeSet	
Side	[0..1]	CodeSet	
RiskLimitApprovedAmount	[0..1]	Amt	Conditionally required when RiskLimitCheckRequestStatus(2325)=1 (Partially approved)
RiskLimitCheckAmount	[0..1]	Amt	
RiskLimitID	[0..1]	String	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ExpireTime	[0..1]	UTCTimestamp	Optionally used to specify when the approved credit limit being reserved will expire.
RequestingPartyGrp	[0..*]	Group	
Parties	[0..*]	Group	The trading party identified in the limit check request.
RelatedPartyDetailGrp	[0..*]	Group	
Instrument	[0..1]	Component	
LegOrdGrp	[0..*]	Group	
UndInstrmtGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

102 PartyRiskLimitsDefinitionRequest

Category: PartiesReferenceData

102.1 Message Functionality

PartyRiskLimitDefinitionRequest is used for defining new risk limits.

102.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CS
RiskLimitRequestID	[1..1]	String	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.
PartyRiskLimitsUpdateGrp	[0..*]	Group	Risk limits to be enforced for given party(-ies) and related party(-ies).
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

103 PartyRiskLimitsDefinitionRequestAck

Category: PartiesReferenceData

103.1 Message Functionality

PartyRiskLimitDefinitionRequestAck is used for accepting (with or without changes) or rejecting the definition of risk limits.

103.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CT
RiskLimitRequestID	[1..1]	String	
RiskLimitRequestResult	[0..1]	CodeSet	
RiskLimitRequestStatus	[1..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	
PartyRiskLimitsAckGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

104 PartyRiskLimitsReport

Category: PartiesReferenceData

104.1 Message Functionality

The PartyRiskLimitsReport message is used to communicate party risk limits. The message can either be sent as a response to the PartyRiskLimitsRequest message or can be published unsolicited.

104.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CM
ApplicationSequenceControl	[0..1]	Component	
RiskLimitReportID	[1..1]	String	
RiskLimitRequestID	[0..1]	String	Conditionally required when responding to PartyRiskLimitsRequest(35=CL).
RiskLimitRequestType	[0..1]	CodeSet	Can be used when responding to a PartyRiskLimitsRequest(35=CL).
RequestResult	[0..1]	CodeSet	Conditionally required when responding to a PartyRiskLimitsRequest(35=CL).
UnsolicitedIndicator	[0..1]	CodeSet	
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
PartyRiskLimitsGrp	[0..*]	Group	Optionally includes utilization (consumption) information.
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
StandardTrailer	[1..1]	Component	

105 PartyRiskLimitsReportAck

Category: PartiesReferenceData

105.1 Message Functionality

PartyRiskLimitsReportAck is an optional message used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages.

105.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DE
RiskLimitReportID	[1..1]	String	The identifier of the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) message.
RiskLimitRequestID	[0..1]	String	
RiskLimitReportStatus	[1..1]	CodeSet	
RiskLimitReportRejectReason	[0..1]	CodeSet	Conditionally required when RiskLimitReportStatus(2316)=1 (Rejected).
PartyRiskLimitsUpdateGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

106 PartyRiskLimitsRequest

Category: PartiesReferenceData

106.1 Message Functionality

The PartyRiskLimitsRequest message is used to request for risk information for specific parties, specific party roles or specific instruments.

106.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CL
RiskLimitRequestID	[1..1]	String	
RiskLimitRequestType	[0..1]	CodeSet	Scope of risk limit information.
SubscriptionRequestType	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	May be used to identify the party making the request and their role.
Parties	[0..*]	Group	Scope of the query/request for specific party(-ies)
RequestedPartyRoleGrp	[0..*]	Group	Scope of the query/request for specific party role(s). For example, "all information for PartyRole=24."
RequestedRiskLimitTypesGrp	[0..*]	Group	
RiskLimitPlatform	[0..1]	String	
RiskInstrumentScopeGrp	[0..*]	Group	Scope of the query/request for specific securities. Absence means all instruments for a given party or party role.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

107 PartyRiskLimitsUpdateReport

Category: PartiesReferenceData

107.1 Message Functionality

The PartyRiskLimitsUpdateReport(35=CR) is used to convey incremental changes to risk limits. It is similar to the regular report but uses the PartyRiskLimitsUpdateGrp component instead of the PartyRiskLimitsGrp component to include an update action.

107.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=CR
ApplicationSequenceControl	[0..1]	Component	
RiskLimitReportID	[1..1]	String	
RiskLimitRequestID	[0..1]	String	Conditionally required when sent as part of a subscription requested by a PartyRiskLimitsRequest(35=CL).
RiskLimitRequestType	[0..1]	CodeSet	Can be used if sent as part of a subscription started by a PartyRiskLimitsRequest(35=CL).
TotNoParties	[0..1]	int	
LastFragment	[0..1]	CodeSet	
RequestingPartyGrp	[0..*]	Group	May be used to specify the requesting party in the event the request was made verbally or via other means.
PartyRiskLimitsUpdateGrp	[0..*]	Group	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

108 PayManagementReport

Category: PayManagement

108.1 Message Functionality

PayManagementReport(35=EA) may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request.

PayManagementReport(35=EA) may also be sent unsolicited by the broker to a client. In which case the client may acknowledge and resolve disputes out-of-band or with a simple PayManagementReportAck(35=EB).

PayManagementReport(35=EA) may also be sent unsolicited to report the progress status of the payment itself with PayReportTransType(2804)=2 (Status).

108.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EA
PayReportID	[1..1]	String	
PayRequestID	[0..1]	String	Conditionally required when responding to PayManagementRequest(35=DY).
PayReportTransType	[1..1]	CodeSet	
PayReportRefID	[0..1]	String	Required for PayReportTransType(2804)=1 (Replace).
ReplaceText	[0..1]	String	May be used to provide reason for PayReportTransType(2804)=1 (Replace).
EncodedReplaceTextLen	[0..1]	Length	Must be set if EncodedReplaceText(2801) field is specified and must immediately precede it.
EncodedReplaceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ReplaceText(2805) field in the encoded format specified via the MessageEncoding(347) field.
PayRequestStatus	[0..1]	CodeSet	PayRequestStatus(2813)=0 (Received) is not applicable in this message.
PayDisputeReason	[0..1]	int	May be used to provide reason for PayRequestStatus(2813)=3 (Disputed).

Name	Mult.	Type	Description
RejectText	[0..1]	String	May be used to elaborate the reason for rejection or dispute.
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
ClearingBusinessDate	[0..1]	LocalMktDate	Echos back the business date of the PayManagementRequest(35=DY) message if this report is responding to a request. When the report is sent unsolicited, this is the business date of the report. This may carry the same date as the payment calculation date in PostTradePaymentCalculationDate(2825).
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Instrument	[0..1]	Component	May be included with minimal detail to identify the security or contract for which payments are to be made.
RelatedTradeGrp	[0..*]	Group	May be included to identify the trade(s) for which payments are to be made. Each instance identifies a separate trade.
Parties	[0..*]	Group	Identifies the parties to the contracts or trades. The account to be debited or credited is identified in the PostTradePayment component.
PostTradePayment	[1..1]	Component	
SettlDetails	[0..*]	Group	
StandardTrailer	[1..1]	Component	

109 PayManagementReportAck

Category: PayManagement

109.1 Message Functionality

PayManagementReportAck(35=EB) is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message.

109.2 Structure

Name	Mult.	Type	Description
StandardHeader	[0..1]	Component	MsgType=EB
PayReportID	[1..1]	String	
PayReportStatus	[1..1]	CodeSet	
PayDisputeReason	[0..1]	int	May be used to provide reason for PayReportStatus(2806)=3 (Disputed).
RejectText	[0..1]	String	May be used to elaborate the reason for rejection or dispute.
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

110 PayManagementRequest

Category: PayManagement

110.1 Message Functionality

PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.

110.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DY
PayRequestID	[1..1]	String	
PayRequestTransType	[1..1]	CodeSet	
PayRequestRefID	[0..1]	String	Required for PayRequestTransType(2811)=1 (Cancel).
CancelText	[0..1]	String	May be used to provide reason for PayRequestTransType(2811)=1 (Cancel).
EncodedCancelTextLen	[0..1]	Length	Must be set if EncodedCancelText(2808) field is specified and must immediately precede it.
EncodedCancelText	[0..1]	data	Encoded (non-ASCII characters) representation of the CancelText(2807) field in the encoded format specified via the MessageEncoding(347) field.
ClearingBusinessDate	[0..1]	LocalMktDate	The business date of the request. This may carry the same date as the payment calculation date in PostTradePaymentCalculationDate(2825).
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Instrument	[0..1]	Component	May be included with minimal detail to identify the security or contract for which payments are to be made.

Name	Mult.	Type	Description
RelatedTradeGrp	[0..*]	Group	May be included to identify the trade(s) for which payments are to be made. Each instance identifies a separate trade.
Parties	[0..*]	Group	Identifies the parties to the contracts or trades. The account to be debited or credited is identified in the PostTradePayment component.
PostTradePayment	[1..1]	Component	
SettlDetails	[0..*]	Group	
StandardTrailer	[1..1]	Component	

111 PayManagementRequestAck

Category: PayManagement

111.1 Message Functionality

PayManagementRequestAck(35=DZ) is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA).

111.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgTyp=DZ
PayRequestID	[1..1]	String	
PayRequestStatus	[1..1]	CodeSet	Only PayRequestStatus(2813)=0 (Received) is applicable in this message.
StandardTrailer	[1..1]	Component	

112 PositionMaintenanceReport

Category: PositionMaintenance

112.1 Message Functionality

The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.

112.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AM
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PosTransType	[1..1]	CodeSet	
PositionID	[0..1]	String	Unique identifier for this position entity.
PosReqID	[0..1]	String	Unique identifier for the position maintenance request associated with this report
PosMaintAction	[1..1]	CodeSet	
OrigPosReqRefID	[0..1]	String	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
PosMaintStatus	[0..1]	CodeSet	Status of PositionMaintenanceRequest. Condtionally required when responding to a PositionMaintenanceRequest.
PosMaintResult	[0..1]	CodeSet	
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date covered by this request
PreviousClearingBusinessDate	[0..1]	LocalMktDate	The business date previous to the clearing business date referred to by this maintenance request.
ValuationDate	[0..1]	LocalMktDate	Valuation date of the position(s) in this report.
ValuationTime	[0..1]	LocalMktTime	Valuation time of the position(s) in this report.
ValuationBusinessCenter	[0..1]	String	Business center of ValuationDate(2085) and ValuationTime(2086). Single value only.

Name	Mult.	Type	Description
DiscountFactor	[0..1]	float	For a forward position this is an appropriate value to discount the mark to market amount from the contract's maturity date back to present value.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
ClearedIndicator	[0..1]	CodeSet	
ContractRefPosType	[0..1]	CodeSet	
PositionCapacity	[0..1]	CodeSet	
TerminatedIndicator	[0..1]	Boolean	
InputSource	[0..1]	String	
Parties	[0..*]	Group	Position Account
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
PosMaintRptRefID	[0..1]	String	Reference to a PosMaintRptID (Tag 721) from a previous Position Maintenance Report that is being replaced or canceled
Instrument	[1..1]	Component	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
ContraryInstructionIndicator	[0..1]	Boolean	Can be set to true when a position maintenance request is being performed contrary to current money position, i.e. for an exercise of an out of the money position or an abandonement (do not exercise) of an in the money position
PriorSpreadIndicator	[0..1]	Boolean	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
RelatedInstrumentGrp	[0..*]	Group	
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security

Name	Mult.	Type	Description
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
TransactTime	[0..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary. Conditionally required except when requests for reports are processed in batch, transaction time is not available, or when PosReqID is not present.
PositionQty	[0..*]	Group	Conditionally required when PosMaintAction(712) = 1(New), 2(Replace) or 4(Reverse).
PositionAmountData	[0..*]	Group	Insert here here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
RegulatoryTradeIDGrp	[0..*]	Group	The source, value and relationship of multiple trade identifiers for the same trade, e.g. Unique Swap Identifiers.
PaymentGrp	[0..*]	Group	Additional payments or bullet payments.
AdjustmentType	[0..1]	CodeSet	Type of adjustment to be applied. Delta_plus, Delta_minus, Final. If Adjustment Type is null, the PCS request will be processed as Margin Disposition only
ThresholdAmount	[0..1]	PriceOffset	
RelatedTradeGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

113 PositionMaintenanceRequest

Category: PositionMaintenance

113.1 Message Functionality

The Position Maintenance Request message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a party providing investment services.

113.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AL
PosReqID	[0..1]	String	Unique identifier for the position maintenance request as assigned by the submitter. Conditionally required when used in a request/reply scenario (i.e. not required in batch scenario)
PosTransType	[1..1]	CodeSet	
PosMaintAction	[1..1]	CodeSet	
OrigPosReqRefID	[0..1]	String	Reference to the PosReqID of a previous maintenance request that is being replaced or canceled.
PosMaintRptRefID	[0..1]	String	Reference to a PosMaintRptID from a previous Position Maintenance Report that is being replaced or canceled.
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this maintenance request
SettlDate	[0..1]	LocalMktDate	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
Parties	[1..*]	Group	The Following PartyRoles can be specified:. ClearingOrganization. Clearing Firm. Position Account
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	

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

114 PositionReport

Category: PositionMaintenance

114.1 Message Functionality

The Position Report message is returned by the holder of a position in response to a Request for Position message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.

114.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AP
ApplicationSequenceControl	[0..1]	Component	
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PositionID	[0..1]	String	Unique identifier for this position entity.
PosReqID	[0..1]	String	Unique identifier for the Request for Positions associated with this report. This field should not be provided if the report was sent unsolicited.
PosReqType	[0..1]	CodeSet	Will be 7=Net Position if the report contains net position information for margin requirements.
PosReportAction	[0..1]	CodeSet	
MarginReqmtInqID	[0..1]	String	Unique identifier for the inquiry associated with this report. This field should not be provided if the report was sent unsolicited.
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports. If the field is absent, the value 0 will be the default
TotalNumPosReports	[0..1]	int	Total number of Position Reports being returned
TotNumReports	[0..1]	int	
LastRptRequested	[0..1]	CodeSet	
PosReqResult	[0..1]	CodeSet	Result of a Request for Position
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
RegulatoryReportType	[0..1]	CodeSet	

Name	Mult.	Type	Description
RegulatoryReportTypeBusinessDate	[0..1]	LocalMktDate	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
TransactionAttributeGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this maintenance request
PreviousClearingBusinessDate	[0..1]	LocalMktDate	The business date previous to the clearing business date referred to by this maintenance request.
ClearingPortfolioID	[0..1]	String	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
PriceType	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
MessageEventSource	[0..1]	String	Used to identify the event or source which gave rise to a message
ClearedIndicator	[0..1]	CodeSet	
ContractRefPosType	[0..1]	CodeSet	
PositionCapacity	[0..1]	CodeSet	
TerminatedIndicator	[0..1]	Boolean	
TerminationDate	[0..1]	LocalMktDate	
IntraFirmTradeIndicator	[0..1]	Boolean	
TradeContinuation	[0..1]	CodeSet	
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
TradeCollateralization	[0..1]	CodeSet	
Parties	[1..*]	Group	Position Account

Name	Mult.	Type	Description
Account	[0..1]	String	Account may also be specified through via Parties Block using Party Role 27 which signifies Account
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin). Account may also be specified through via Parties Block using Party Role 27 which signifies Account
TaxonomyType	[0..1]	CodeSet	
Instrument	[0..1]	Component	
FinancingDetails	[0..1]	Component	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Position Settlement Date
SettlPrice	[0..1]	Price	
SettlPriceFxRateCalc	[0..1]	CodeSet	Expresses whether to multiply or divide SettlPrice(730) to arrive at the amount reported in PosAmt(708).
SettlForwardPoints	[0..1]	PriceOffset	
SettlPriceUnitOfMeasure	[0..1]	CodeSet	
SettlPriceUnitOfMeasureCurrency	[0..1]	Currency	
SettlPriceUnitOfMeasureCurrency-CodeSource	[0..1]	CodeSet	
SettlPriceType	[0..1]	CodeSet	Values = Final, Theoretical
PriorSettlPrice	[0..1]	Price	
PositionContingentPrice	[0..1]	Price	
DiscountFactor	[0..1]	float	For a forward position this is an appropriate value to discount the mark to market amount from the contract's maturity date back to present value.
ValuationDate	[0..1]	LocalMktDate	Valuation date of the position(s) in this report
ValuationTime	[0..1]	LocalMktTime	Valuation time of the position(s) in this report
ValuationBusinessCenter	[0..1]	String	Business center of ValuationDate(2085) and ValuationTime(2086). Single value only.
MatchStatus	[0..1]	CodeSet	Used to indicate if a Position Report is matched or unmatched
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
RelatedInstrumentGrp	[0..*]	Group	
CollateralAmountGrp	[0..*]	Group	

Name	Mult.	Type	Description
CollateralizationValueDate	[0..1]	LocalMktDate	
PosUndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
TransactTime	[0..1]	UTCTimestamp	
PositionQty	[0..*]	Group	Insert here the set of "Position Qty" fields defined in "Common Components of Application Messages"
PositionAmountData	[0..*]	Group	Insert here the set of "Position Amount Data" fields defined in "Common Components of Application Messages"
RegulatoryTradeIDGrp	[0..*]	Group	
PaymentGrp	[0..*]	Group	
RegistStatus	[0..1]	CodeSet	RegNonRegInd
DeliveryDate	[0..1]	LocalMktDate	
ModelType	[0..1]	CodeSet	
PriceDelta	[0..1]	float	
RelatedTradeGrp	[0..*]	Group	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

115 PositionTransferInstruction

Category: PositionMaintenance

115.1 Message Functionality

The PositionTransferInstruction(35=DL) is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers.

115.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DL
TransferInstructionID	[1..1]	String	Submitting, cancelling, changing, accepting, and declining a transfer are all considered separate instructions, and each must have a unique ID. Chaining of firm generated IDs is not supported; TransferID(2437) assigned by the CCP must be used when sending an instruction referencing a previously submitted transfer.
TransferID	[0..1]	String	Conditionally required when responding to a PositionTransferReport(35=DN) message (e.g. when accepting or declining a transfer) or performing an action on a transfer (e.g. cancel or replace).
TransferTransType	[0..1]	CodeSet	
TransferType	[0..1]	CodeSet	
TransferScope	[0..1]	CodeSet	
Parties	[1..*]	Group	Specifies the source of the position transfer, e.g. the transferor.
TargetParties	[1..*]	Group	Specifies the target of the position transfer.
ClearingBusinessDate	[0..1]	LocalMktDate	Business date the transfer would clear.
TradeDate	[0..1]	LocalMktDate	Trade date associated with the position being transferred.
TransactTime	[0..1]	UTCTimestamp	
Instrument	[0..1]	Component	If not specified, indicates the transfer is for all instruments.
UndInstrmtGrp	[0..*]	Group	

Name	Mult.	Type	Description
PositionQty	[0..*]	Group	Position to transfer from the perspective of the source party prior to the transfer. If not specified, indicates transfer of all positions for a specified instrument, if Instrument is specified, or transfer of all positions if Instrument is not specified.
ClearingTradePrice	[0..1]	Price	Price at which the position is transferred.
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PositionAmountData	[0..*]	Group	Optionally used to include cash residuals, etc., from the perspective of the source party prior to the transfer.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

116 PositionTransferInstructionAck

Category: PositionMaintenance

116.1 Message Functionality

The PositionTransferInstructionAck(35=DM) is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions.

116.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DM
TransferInstructionID	[1..1]	String	The identifier of the PositionTransferInstruction(35=DL) this message is responding to.
TransferID	[0..1]	String	Optional when responding to a "new" transfer. When responding to a PositionTransferInstruction(35=DM) accepting, declining, or cancelling a transfer already initiated, this field can echo the TransferID(2437) sent.
TransferTransType	[0..1]	CodeSet	
TransferType	[0..1]	CodeSet	
TransferStatus	[0..1]	CodeSet	
TransferRejectReason	[0..1]	CodeSet	Conditionally required when TransferStatus(2442) = 1(Rejected by intermediary).
TransferScope	[0..1]	CodeSet	
Parties	[0..*]	Group	Specifies the source of the position transfer, e.g. the transferor.
TargetParties	[0..*]	Group	Specifies the target of the position transfer.
TransactTime	[0..1]	UTCTimestamp	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

117 PositionTransferReport

Category: PositionMaintenance

117.1 Message Functionality

The PositionTransferReport(35=DN) is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on status of the transfer to the clearing firms involved in the transfer process.

117.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = DN
TransferInstructionID	[0..1]	String	Conditionally required when sent in response to a PositionTransferInstruction(35=DM).
TransferReportID	[1..1]	String	
TransferID	[1..1]	String	
TransferTransType	[1..1]	CodeSet	
TransferReportType	[1..1]	CodeSet	
TransferStatus	[1..1]	CodeSet	
TransferRejectReason	[0..1]	CodeSet	Conditionally required when TransferStatus(2422) = 1(Rejected by intermediary).
TransferScope	[0..1]	CodeSet	
Parties	[1..*]	Group	Specifies the source of the position transfer, e.g. the transferor.
TargetParties	[1..*]	Group	Specifies the target of the position transfer.
ClearingBusinessDate	[0..1]	LocalMktDate	Business date the transfer would clear.
TradeDate	[0..1]	LocalMktDate	Trade date associated with the position being transferred.
TransactTime	[0..1]	UTCTimestamp	
Instrument	[0..1]	Component	If not specified, indicates the transfer is for all instruments.
UndInstrmtGrp	[0..*]	Group	

Name	Mult.	Type	Description
PositionQty	[0..*]	Group	Position to transfer from the perspective of the source party prior to the transfer. If not specified, indicates transfer of all positions for a specified instrument, if Instrument is specified, or transfer of all positions if Instrument is not specified.
ClearingTradePrice	[0..1]	Price	Price at which the position is transferred.
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PositionAmountData	[0..*]	Group	Optionally used to include cash residuals, etc., from the perspective of the source party prior to the transfer.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[0..1]	Component	

118 Quote

Category: QuotationNegotiation

118.1 Message Functionality

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

118.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = S
QuoteReqID	[0..1]	String	Required when quote is in response to a QuoteRequest(35=R) message.
QuoteID	[1..1]	String	
BidID	[0..1]	String	Unique identifier for the bid side of the quote.
OfferID	[0..1]	String	Unique identifier for the ask side of the quote.
SecondaryQuoteID	[0..1]	String	Can be used when modifying an existing quote.
QuoteMsgID	[0..1]	String	Optionally used to supply a message identifier for a quote.
QuoteRespID	[0..1]	String	Required when responding to the QuoteResponse(35=AJ) message. The counterparty specified ID of the QuoteResponse(35=AJ) message.
RefOrderID	[0..1]	String	May be used to refer to a related quote.
RefOrderIDSource	[0..1]	CodeSet	Conditionally required if RefOrderID(1080) is specified.
QuoteType	[0..1]	CodeSet	If not specified, the default is an indicative quote.
QuoteModelType	[0..1]	CodeSet	
PrivateQuote	[0..1]	CodeSet	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.
SingleQuoteIndicator	[0..1]	CodeSet	
QuotQualGrp	[0..*]	Group	

Name	Mult.	Type	Description
TrdType	[0..1]	CodeSet	
NegotiationMethod	[0..1]	CodeSet	
QuoteResponseLevel	[0..1]	CodeSet	
QuoteAttributeGrp	[0..*]	Group	May be used by the quote provider to indicate pre-trade transparency waiver determination in the context of MiFID II.
ValueChecksGrp	[0..*]	Group	
Parties	[0..*]	Group	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
Instrument	[1..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
Side	[0..1]	CodeSet	Required for 1-sided tradeable or counter quotes of single instruments. Omit for 2-sided tradeable quote.
OrderQtyData	[0..1]	Component	Conditionally required for Tradeable or Counter quotes of single instruments when applicable for the type of instrument.
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date". For NDFs this is required.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Required for NDFs to specify the settlement currency (fixing currency).
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
Stipulations	[0..*]	Group	

Name	Mult.	Type	Description
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
OwnerType	[0..1]	CodeSet	
SolicitedFlag	[0..1]	CodeSet	
LegQuotGrp	[0..*]	Group	Required for multileg quotes
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	If MinBidSize(647) is specified, BidSize(134) is interpreted to contain the maximum bid size.
TotalBidSize	[0..1]	Qty	
MinOfferSize	[0..1]	Qty	Used for markets that use a minimum and maximum offer size.
OfferSize	[0..1]	Qty	If MinOfferSize(648) is specified, OfferSize(135) is interpreted to contain the maximum offer size.
TotalOfferSize	[0..1]	Qty	
MinQty	[0..1]	Qty	For use in private/directed quote negotiations.
ExposureDuration	[0..1]	int	
ExposureDurationUnit	[0..1]	CodeSet	
ValidUntilTime	[0..1]	UTCTimestamp	The time when the quote will expire
BidSpotRate	[0..1]	Price	
OfferSpotRate	[0..1]	Price	
BidForwardPoints	[0..1]	PriceOffset	
OfferForwardPoints	[0..1]	PriceOffset	
BidSwapPoints	[0..1]	PriceOffset	
OfferSwapPoints	[0..1]	PriceOffset	
MidPx	[0..1]	Price	

Name	Mult.	Type	Description
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
TrdRegTimestamps	[0..*]	Group	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
CommissionData	[0..1]	Component	Can be used to show the counterparty the commission associated with the transaction.
CustOrderCapacity	[0..1]	CodeSet	
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
ExDestinationIDSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
BidSpread	[0..1]	float	SpreadOrBenchmarkCurveData component may be used to specify the benchmark.

Name	Mult.	Type	Description
OfferSpread	[0..1]	float	SpreadOrBenchmarkCurveData component may be used to specify the benchmark.
SpreadOrBenchmarkCurveData	[0..1]	Component	Spread(218) may be used for a mid-spread value.
RelativeValueGrp	[0..*]	Group	
YieldData	[0..1]	Component	
RoutingGrp	[0..*]	Group	
TradeContinuation	[0..1]	CodeSet	May be used to indicate the quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
SelfMatchPreventionID	[0..1]	String	
SelfMatchPreventionInstruction	[0..1]	CodeSet	
ThrottleInst	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StrikeTime	[0..1]	UTCTimestamp	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
StandardTrailer	[1..1]	Component	

119 QuoteAck

Category: QuotationNegotiation

119.1 Message Functionality

The QuoteAck(35=CW) message is used to acknowledge a Quote(35=S) submittal or request to cancel an individual quote using the QuoteCancel(35=Z) message during a Quote/Negotiation dialog.

119.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	35=CW
QuoteID	[0..1]	String	Contains the QuoteID(117) of a single Quote(35=S).
QuoteMsgID	[0..1]	String	Contains the QuoteMsgID(1166) of a single Quote(35=S) or QuoteCancel(35=Z).
QuoteReqID	[0..1]	String	
QuoteType	[0..1]	CodeSet	
QuoteCancelType	[0..1]	CodeSet	
SecondaryQuoteID	[0..1]	String	
QuoteAckStatus	[1..1]	CodeSet	
QuoteRejectReason	[0..1]	CodeSet	Conditionally required when QuoteAckStatus(1865) = 2(Rejected).
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
Parties	[0..*]	Group	
QuoteAttributeGrp	[0..*]	Group	May be used by the quote receiver to inform quote provider of pre-trade transparency waiver determination in the context of MiFID II.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

120 QuoteCancel

Category: QuotationNegotiation

120.1 Message Functionality

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

The Quote Cancel message supports cancellation of:

- All quotes
- Quotes for a specific symbol or security ID
- All quotes for a security type
- All quotes for an underlying

120.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Z
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[0..1]	String	Conditionally required when QuoteCancelType(298) = 5 (Cancel specified single quote) and SecondarlyQuoteID(1751) is not specified. Maps to QuoteID(117) of a single Quote(35=S) or QuoteEntryID(299) of a MassQuote(35=i)
SecondaryQuoteID	[0..1]	String	Conditionally required when QuoteCancelType(298) = 5 (Cancel specific single quote) and QuoteID(117) is not specified.
QuoteMsgID	[0..1]	String	Optionally used to supply a message identifier for a quote cancel.
QuoteCancelType	[1..1]	CodeSet	Identifies the type of Quote Cancel request.
QuoteType	[0..1]	CodeSet	Conditionally required when QuoteCancelType(298)=6(Cancel by type of quote).
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.

Name	Mult.	Type	Description
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TargetParties	[0..*]	Group	Can be used to specify the parties to whom the Quote Cancel should be applied.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
QuotCxlEntriesGrp	[0..*]	Group	The number of securities (instruments) whose quotes are to be canceled. Not required when cancelling all quotes.
StandardTrailer	[1..1]	Component	

121 QuoteRequest

Category: QuotationNegotiation

121.1 Message Functionality

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

121.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = R
QuoteReqID	[1..1]	String	
RFQReqID	[0..1]	String	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
ClOrdID	[0..1]	String	Required only in two party models when QuoteType(537) = '1' (Tradeable) and the OrdType(40) = '2' (Limit).
BookingType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
PrivateQuote	[0..1]	CodeSet	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.
RespondentType	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages". Used for acting parties that applies to the whole message, not individual legs, sides, etc.
QuotReqGrp	[1..*]	Group	Number of related symbols (instruments) in Request

Name	Mult.	Type	Description
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

122 QuoteRequestReject

Category: QuotationNegotiation

122.1 Message Functionality

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

122.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AG
QuoteReqID	[1..1]	String	
RFQReqID	[0..1]	String	For tradeable quote model - used to indicate to which RFQ Request this Quote Request is in response.
QuoteRequestRejectReason	[1..1]	CodeSet	Reason Quote was rejected
PrivateQuote	[0..1]	CodeSet	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes.
RespondentType	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
RootParties	[0..*]	Group	Insert here the set of "Root Parties" fields defined in "common components of application messages". Used for acting parties that applies to the whole message, not individual legs, sides, etc.
QuotReqRjctGrp	[1..*]	Group	Number of related symbols (instruments) in Request
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

123 QuoteResponse

Category: QuotationNegotiation

123.1 Message Functionality

The QuoteResponse(35=AJ) message is used for the following purposes:

1. Respond to an IOI(35=6) message
2. Respond to a Quote(35=S) message
3. Counter a Quote
4. End a negotiation dialog
5. Follow-up or end a QuoteRequest(35=R) dialog that did not receive a response.

123.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AJ
QuoteRespID	[1..1]	String	Unique ID as assigned by the Initiator
QuoteID	[0..1]	String	Required only when responding to a Quote.
QuoteMsgID	[0..1]	String	Optionally used when responding to a Quote.
QuoteReqID	[0..1]	String	Contains the QuoteReqID(131) of the QuoteRequest(35=R).
QuoteRespType	[1..1]	CodeSet	
ClOrdID	[0..1]	String	Unique ID as assigned by the Initiator. Required only in two-party models when QuoteRespType(694) = 1 (Hit/Lift) or 2 (Counter quote).
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
IOIID	[0..1]	String	Required only when responding to an IOI.
QuoteType	[0..1]	CodeSet	Default is Indicative.
PreTradeAnonymity	[0..1]	Boolean	
QuotQualGrp	[0..*]	Group	
TrdType	[0..1]	CodeSet	May be used by SEFs (Swap Execution Facilities) to indicate a block swap transaction.
RegulatoryTransactionType	[0..1]	CodeSet	

Name	Mult.	Type	Description
NegotiationMethod	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". For multilegs supply minimally a value for Symbol (55).
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages". For multilegs supply minimally a value for Symbol (55).
UndInstrmtGrp	[0..*]	Group	Number of underlyings
Side	[0..1]	CodeSet	Required when countering a single instrument quote or "hit/lift" an IOI or Quote.
OrderQtyData	[0..1]	Component	Conditionally required when countering a single instrument quote or "hit/lift" an IOI or Quote when applicable for the type of instrument.
MinQty	[0..1]	Qty	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
TerminationDate	[0..1]	LocalMktDate	
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	Optional
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	Used to identify the source of the Account code.

Name	Mult.	Type	Description
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
LegQuotGrp	[0..*]	Group	Required for multileg quote response
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Specifies the minimum bid size. Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	Specifies the bid size. If MinBidSize is specified, BidSize is interpreted to contain the maximum bid size.
MinOfferSize	[0..1]	Qty	Specifies the minimum offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
OfferSize	[0..1]	Qty	Specified the offer size. If MinOfferSize is specified, OfferSize is interpreted to contain the maximum offer size.
ValidUntilTime	[0..1]	UTCTimestamp	The time when the QuoteResponse(35=AJ) will expire. Required for FI when the QuoteRespType(694) is either 1 (Hit/Lift) or 2 (Counter quote) to indicate to the respondent when the offer is valid until.
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for.
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this quote message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this quote message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
CommissionData	[0..1]	Component	Can be used to show the counterparty the commission associated with the transaction.
CustOrderCapacity	[0..1]	CodeSet	For Futures Exchanges
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
ExDestinationIDSource	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
CoverPrice	[0..1]	Price	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
TradeContinuation	[0..1]	CodeSet	May be used to indicate the quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
StrikeTime	[0..1]	UTCTimestamp	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
StandardTrailer	[1..1]	Component	

124 QuoteStatusReport

Category: QuotationNegotiation

124.1 Message Functionality

The quote status report message is used:

- as the response to a Quote Status Request message
- as a response to a Quote Cancel message
- as a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME and USER GROUP: EXCHANGES AND MARKETS)

124.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AI
QuoteStatusReqID	[0..1]	String	
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[0..1]	String	Contains the QuoteID(117) of a single Quote(MsgType=S) or QuoteEntryID(299) of a MassQuote(MsgType=i).
BidID	[0..1]	String	Contains the BidID(390) of a single Quote(35=S).
OfferID	[0..1]	String	Contains the QuoteID(1867) of a single Quote(35=S).
SecondaryQuoteID	[0..1]	String	
QuoteMsgID	[0..1]	String	Contains the QuoteMsgID(1166) of a single Quote(MsgType=S) or QuoteID(117) of a MassQuote(MsgType=i).
QuoteRespID	[0..1]	String	Required when responding to a QuoteResponse(35=AJ) message.
QuoteType	[0..1]	CodeSet	If not specified, the default is an indicative quote.
QuoteCancelType	[0..1]	CodeSet	
Parties	[0..*]	Group	
TargetParties	[0..*]	Group	Can be populated with the values provided on the associated QuoteStatusRequest(MsgType=A).

Name	Mult.	Type	Description
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
Instrument	[0..1]	Component	Conditionally required when reporting status of a single security quote.
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
Side	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Conditionally required for quotes of single instrument depending on the type of instrument when QuoteType(537)=1 (Tradeable).
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
TerminationDate	[0..1]	LocalMktDate	
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
LegQuotStatGrp	[0..*]	Group	Conditionally required for multileg quote status reports.
QuotQualGrp	[0..*]	Group	
QuoteAttributeGrp	[0..*]	Group	
EventInitiatorType	[0..1]	CodeSet	
NegotiationMethod	[0..1]	CodeSet	
ExpireTime	[0..1]	UTCTimestamp	
Price	[0..1]	Price	
PriceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
PriceQualifierGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
BidQuoteID	[0..1]	String	
OfferQuoteID	[0..1]	String	
BidMDEntryID	[0..1]	String	
OfferMDEntryID	[0..1]	String	
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
MktBidPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MktOfferPx	[0..1]	Price	Can be used by markets that require showing the current best bid and offer
MinBidSize	[0..1]	Qty	Used for markets that use a minimum and maximum bid size.
BidSize	[0..1]	Qty	If MinBidSize(647) is specified, BidSize(134) is interpreted to contain the maximum bid size.
TotalBidSize	[0..1]	Qty	
MinOfferSize	[0..1]	Qty	Used for markets that use a minimum and maximum offer size.
OfferSize	[0..1]	Qty	If MinOfferSize(648) is specified, OfferSize(135) is interpreted to contain the maximum offer size.
TotalOfferSize	[0..1]	Qty	
MinQty	[0..1]	Qty	
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	
OfferSpotRate	[0..1]	Price	
BidForwardPoints	[0..1]	PriceOffset	
OfferForwardPoints	[0..1]	PriceOffset	
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	

Name	Mult.	Type	Description
TransactTime	[0..1]	UTCTimestamp	
TrdRegTimestamps	[0..*]	Group	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
SettlCurrBidFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all bid prices contained in this message
SettlCurrOfferFxRate	[0..1]	float	Can be used when the quote is provided in a currency other than the instrument's 'normal' trading currency. Applies to all offer prices contained in this message
SettlCurrFxRateCalc	[0..1]	CodeSet	Can be used when the quote is provided in a currency other than the instruments trading currency.
CommissionData	[0..1]	Component	Can be used to show the counterparty the commission associated with the transaction.
CustOrderCapacity	[0..1]	CodeSet	
ExDestination	[0..1]	Exchange	Used when routing quotes to multiple markets
ExDestinationIDSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	
QuoteStatus	[0..1]	CodeSet	
QuoteRejectReason	[0..1]	CodeSet	
RejectText	[0..1]	String	Reason description for rejecting the quote.
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
TradeContinuation	[0..1]	CodeSet	If specified, this should echo the value in the message this status message is in response to.
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
ThrottleResponse	[0..1]	Component	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StrikeTime	[0..1]	UTCTimestamp	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.
StandardTrailer	[1..1]	Component	

125 QuoteStatusRequest

Category: QuotationNegotiation

125.1 Message Functionality

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

- For the issuer of a quote in a market to query the status of that quote (using the QuoteID to specify the target quote).
- To subscribe and unsubscribe for Quote Status Report messages for one or more securities.

125.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = a (lowercase)
QuoteStatusReqID	[0..1]	String	
QuoteID	[0..1]	String	Maps to:. - QuoteID(117) of a single Quote. - QuoteEntryID(299) of a Mass Quote.
Instrument	[0..1]	Component	Conditionally required when requesting status of a single security quote.
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Required for multileg quotes
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TargetParties	[0..*]	Group	Can be used to specify the parties to whom the Quote Status Request should apply.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	

Name	Mult.	Type	Description
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe for Quote Status Report messages
StandardTrailer	[1..1]	Component	

126 RFQRequest

Category: QuotationNegotiation

126.1 Message Functionality

In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument. Quote Requests are then distributed by the market to liquidity providers who make markets in the instrument. The RFQ Request is used by liquidity providers to indicate to the market for which instruments they are interested in receiving Quote Requests. It can be used to register interest in receiving quote requests for a single instrument or for multiple instruments

126.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AH
RFQReqID	[1..1]	String	
Parties	[0..*]	Group	Insert here the set of Parties (firm identification) fields defined in COMMON COMPONENTS OF APPLICATION MESSAGES
RFQReqGrp	[1..*]	Group	Number of related symbols (instruments) in Request
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe for Quote Requests that are sent into a market
PrivateQuote	[0..1]	CodeSet	Used to indicate whether a private negotiation is requested or if the response should be public. Only relevant in markets supporting both Private and Public quotes. If field is not provided in message, the model used must be bilaterally agreed.
StandardTrailer	[1..1]	Component	

127 RegistrationInstructions

Category: RegistrationInstruction

127.1 Message Functionality

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

127.2 Structure

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

128 RegistrationInstructionsResponse

Category: RegistrationInstruction

128.1 Message Functionality

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

128.2 Structure

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

129 Reject

Category: Session

129.1 Message Functionality

The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.

129.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 3
RefSeqNum	[1..1]	SeqNum	MsgSeqNum of rejected message
RefTagID	[0..1]	int	The tag number of the FIX field being referenced.
RefMsgType	[0..1]	CodeSet	The MsgType of the FIX message being referenced.
RefApplVerID	[0..1]	CodeSet	Recommended when rejecting an application message that does not explicitly provide ApplVerID (1128) on the message being rejected. In this case the value from the DefaultApplVerID(1137) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.
RefApplExtID	[0..1]	int	Recommended when rejecting an application message that does not explicitly provide ApplExtID(1156) on the rejected message. In this case the value from the DefaultApplExtID(1407) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.
RefCstmApplVerID	[0..1]	String	Recommended when rejecting an application message that does not explicitly provide CstmApplVerID(1129) on the message being rejected. In this case the value from the DefaultCstmApplVerID(1408) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.

Name	Mult.	Type	Description
SessionRejectReason	[0..1]	CodeSet	Code to identify reason for a session-level Reject message.
Text	[0..1]	String	Where possible, message to explain reason for rejection
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

130 RequestForPositions

Category: PositionMaintenance

130.1 Message Functionality

The Request For Positions message is used by the owner of a position to request a Position Report from the holder of the position, usually the central counter party or clearing organization. The request can be made at several levels of granularity.

130.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AN
PosReqID	[1..1]	String	Unique identifier for the Request for Positions as assigned by the submitter
PosReqType	[1..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports. If the field is absent, the value 0 will be the default
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
Parties	[1..*]	Group	Position Account
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
ClearingBusinessDate	[1..1]	LocalMktDate	The Clearing Business Date referred to by this request

Name	Mult.	Type	Description
SettlDate	[0..1]	LocalMktDate	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

131 RequestForPositionsAck

Category: PositionMaintenance

131.1 Message Functionality

The Request for Positions Ack message is returned by the holder of the position in response to a Request for Positions message. The purpose of the message is to acknowledge that a request has been received and is being processed.

131.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AO
PosMaintRptID	[1..1]	String	Unique identifier for this position report
PosReqID	[0..1]	String	Unique identifier for the Request for Position associated with this report. This field should not be provided if the report was sent unsolicited.
TotalNumPosReports	[0..1]	int	Total number of Position Reports being returned
TotNumReports	[0..1]	int	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration as opposed to a Position Request.
PosReqResult	[1..1]	CodeSet	
PosReqStatus	[1..1]	CodeSet	
PosReqType	[0..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
ClearingBusinessDate	[0..1]	LocalMktDate	
SubscriptionRequestType	[0..1]	CodeSet	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
Parties	[1..*]	Group	Position Account
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
AccountType	[0..1]	CodeSet	Type of account associated with the order (Origin)
Instrument	[0..1]	Component	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	Specifies the number of legs that make up the Security
UndInstrmtGrp	[0..*]	Group	Specifies the number of underlying legs that make up the Security
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

132 ResendRequest

Category: Session

132.1 Message Functionality

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

132.2 Structure

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

133 SecurityDefinition

Category: SecuritiesReferenceData

133.1 Message Functionality

The SecurityDefinition(35=d) message is used for the following:

1. Accept the security defined in a SecurityDefinition(35=d) message.
2. Accept the security defined in a SecurityDefinition(35=d) message with changes to the definition and/or identity of the security.
3. Reject the security requested in a SecurityDefinition(35=d) message.
4. Respond to a request for securities within a specified market segment.
5. Convey comprehensive security definition for all market segments that the security participates in.
6. Convey the security's trading rules that differ from default rules for the market segment.

133.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = d (lowercase)
ApplicationSequenceControl	[0..1]	Component	
SecurityReportID	[0..1]	int	Used to identify the SecurityDefinition(35=d) message.
ClearingBusinessDate	[0..1]	LocalMktDate	
SecurityReqID	[0..1]	String	
OrderRequestID	[0..1]	int	
SecurityResponseID	[0..1]	String	Used to identify the response to a SecurityDefinitionRequest(35=c) message.
SecurityResponseType	[0..1]	CodeSet	
SecurityRequestResult	[0..1]	CodeSet	Allow result of query request to be returned to requester
SecurityRejectReason	[0..1]	CodeSet	Used to specify a rejection reason when SecurityResponseType(323)=5 (Reject security proposal).
CorporateAction	[0..1]	CodeSet	
Instrument	[0..1]	Component	

Name	Mult.	Type	Description
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
SecurityClassificationGrp	[0..*]	Group	Used to specify forms of product classifications
Currency	[0..1]	Currency	Currency in which the price is denominated
CurrencyCodeSource	[0..1]	CodeSet	
PreviousAdjustedOpenInterest	[0..1]	Amt	
PreviousUnadjustedOpenInterest	[0..1]	Amt	
PriorSettlPrice	[0..1]	Price	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Stipulations	[0..*]	Group	
NumOfSimpleInstruments	[0..1]	int	
NumOfComplexInstruments	[0..1]	int	
InstrmtLegGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
MarketSegmentGrp	[0..*]	Group	Contains all the security details related to listing and trading the security
LastUpdateTime	[0..1]	UTCTimestamp	Represents the time at which a security was last updated
EffectiveBusinessDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
StandardTrailer	[1..1]	Component	

134 SecurityDefinitionRequest

Category: SecuritiesReferenceData

134.1 Message Functionality

The SecurityDefinitionRequest(35=c) message is used for the following:

1. Request a specific security to be traded with the second party. The requested security can be defined as a multileg security made up of one or more instrument legs.
2. Request a set of individual securities for a single market segment.
3. Request all securities, independent of market segment.

134.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = c (lowercase)
SecurityReqID	[1..1]	String	
SecurityRequestType	[1..1]	CodeSet	
MarketID	[0..1]	Exchange	Identifies the market for which the security definition request is being made.
MarketSegmentID	[0..1]	String	Identifies the segment of the market for which the security definition request is being made.
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
TradingSessionID	[0..1]	CodeSet	Optional trading session identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
ExpirationCycle	[0..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

135 SecurityDefinitionUpdateReport

Category: SecuritiesReferenceData

135.1 Message Functionality

This message is used for reporting updates to a product security master file. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions.

135.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BP
ApplicationSequenceControl	[0..1]	Component	
SecurityReportID	[0..1]	int	Used to identify the SecurityDefinitionUpdateReport(35=BP) message in a bulk message transfer. Not used in request/response messaging.
SecurityReqID	[0..1]	String	Conditionally required when responding to the SecurityDefinitionRequest(35=c) message.
SecurityResponseID	[0..1]	String	Used to identify the SecurityDefinitionUpdateReport(35=BP) message.
SecurityResponseType	[0..1]	CodeSet	
ClearingBusinessDate	[0..1]	LocalMktDate	
SecurityUpdateAction	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
PreviousAdjustedOpenInterest	[0..1]	Amt	
PreviousUnadjustedOpenInterest	[0..1]	Amt	

Name	Mult.	Type	Description
PriorSettlPrice	[0..1]	Price	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Stipulations	[0..*]	Group	
NumOfSimpleInstruments	[0..1]	int	
NumOfComplexInstruments	[0..1]	int	
InstrmtLegGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
YieldData	[0..1]	Component	
MarketSegmentGrp	[0..*]	Group	Contains all the security details related to listing and trading the security
LastUpdateTime	[0..1]	UTCTimestamp	Represents the time at which a security was last updated
EffectiveBusinessDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
StandardTrailer	[1..1]	Component	

136 SecurityList

Category: SecuritiesReferenceData

136.1 Message Functionality

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

136.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = y (lowercase Y)
ApplicationSequenceControl	[0..1]	Component	
SecurityReportID	[0..1]	int	
ClearingBusinessDate	[0..1]	LocalMktDate	
SecurityListID	[0..1]	String	Identifies a specific Security List Entry
SecurityListRefID	[0..1]	String	Provides a reference to another Security List
SecurityListDesc	[0..1]	String	
EncodedSecurityListDescLen	[0..1]	Length	
EncodedSecurityListDesc	[0..1]	data	
SecurityListType	[0..1]	CodeSet	Identifies a list type
SecurityListTypeSource	[0..1]	CodeSet	Identifies the source of a list type
SecurityReqID	[0..1]	String	
SecurityResponseID	[0..1]	String	Identifier for the Security List message
SecurityRequestResult	[0..1]	CodeSet	Result of the Security Request identified by the SecurityReqID
SecurityRejectReason	[0..1]	CodeSet	Used to specify a rejection reason when SecurityResponseType (323) is equal to 1 (Invalid or unsupported request) or 5 (Request for instrument data not supported).
TransactTime	[0..1]	UTCTimestamp	
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
MarketID	[0..1]	Exchange	Identifies the market which lists and trades the instrument.

Name	Mult.	Type	Description
MarketSegmentID	[0..1]	String	Identifies the segment of the market to which the specify trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
SecListGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
StandardTrailer	[1..1]	Component	

137 SecurityListRequest

Category: SecuritiesReferenceData

137.1 Message Functionality

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

137.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = x (lowercase X)
SecurityReqID	[1..1]	String	
SecurityListRequestType	[1..1]	CodeSet	Type of Security List Request being made
SecurityListID	[0..1]	String	Identifies a specific list
SecurityListType	[0..1]	CodeSet	Identifies a list type.
SecurityListTypeSource	[0..1]	CodeSet	Identifies the source a list type
MarketID	[0..1]	Exchange	Identifies the market which lists and trades the instrument.
MarketSegmentID	[0..1]	String	Identifies the segment of the market to which the specify trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	Number of underlyings
InstrmtLegGrp	[0..*]	Group	Number of legs that make up the Security
RelatedInstrumentGrp	[0..*]	Group	
Currency	[0..1]	Currency	

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

138 SecurityListUpdateReport

Category: SecuritiesReferenceData

138.1 Message Functionality

The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.

138.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BK
ApplicationSequenceControl	[0..1]	Component	
SecurityReportID	[0..1]	int	Identifier for the Security List Update message in a bulk transfer environment (No Request/Response)
SecurityListID	[0..1]	String	Identifies a specific Security List entity
SecurityListRefID	[0..1]	String	Provides a reference to another Security List
SecurityListDesc	[0..1]	String	
EncodedSecurityListDescLen	[0..1]	Length	
EncodedSecurityListDesc	[0..1]	data	
SecurityListType	[0..1]	CodeSet	Identifies a list type
SecurityListTypeSource	[0..1]	CodeSet	Identifies the sourec as a listype
SecurityReqID	[0..1]	String	
SecurityResponseID	[0..1]	String	Identifier for the Security List message.
SecurityRequestResult	[0..1]	CodeSet	Result of the Security Request identified by the SecurityReqID.
TotNoRelatedSym	[0..1]	int	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
ClearingBusinessDate	[0..1]	LocalMktDate	
SecurityUpdateAction	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	Identifies the type of Corporate Action that triggered the update

Name	Mult.	Type	Description
MarketID	[0..1]	Exchange	Identifies the market which lists and trades the instrument.
MarketSegmentID	[0..1]	String	Identifies the segment of the market to which the specific trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
TransactTime	[0..1]	UTCTimestamp	
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
SecLstUpdRelSymGrp	[0..*]	Group	Specifies the number of repeating symbols (instruments) specified
StandardTrailer	[1..1]	Component	

139 SecurityMassStatus

Category: SecuritiesReferenceData

139.1 Message Functionality

139.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CO
ApplicationSequenceControl	[0..1]	Component	
SecurityStatusReqID	[0..1]	String	Required when mass status is in response to a SecurityMassStatusRequest(35=CN) message.
SecurityListID	[0..1]	String	Identifies all securities for a security list identifier.
MarketID	[0..1]	Exchange	Identifies all securities for a market.
MarketSegmentID	[0..1]	String	Identifies all securities for a market segment.
TradeDate	[0..1]	LocalMktDate	Business day that the state change applies to.
TradingSessionID	[0..1]	CodeSet	Identifies all securities for a trading session.
TradingSessionSubID	[0..1]	CodeSet	Identifies all securities for a trading sub-session.
InstrumentScope	[0..1]	Component	
UnsolicitedIndicator	[0..1]	CodeSet	Set to "Y" if message is sent as a result of a subscription request not a snapshot request.
SecurityMassTradingStatus	[0..1]	CodeSet	
FastMarketIndicator	[0..1]	Boolean	
SecurityMassTradingEvent	[0..1]	CodeSet	
MassHaltReason	[0..1]	CodeSet	
MDBookType	[0..1]	CodeSet	Used to relay changes in the book type.
MarketDepth	[0..1]	int	Used to relay changes in Market Depth.
TransactTime	[0..1]	UTCTimestamp	Time of state change for security list.
Adjustment	[0..1]	CodeSet	
SecMassStatGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

140 SecurityMassStatusRequest

Category: SecuritiesReferenceData

140.1 Message Functionality

140.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CN
SecurityStatusReqID	[1..1]	String	Must be unique, or the ID of previous Security Mass Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
InstrumentScope	[0..1]	Component	
SubscriptionRequestType	[1..1]	CodeSet	SubcriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.
SecurityListID	[0..1]	String	
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

141 SecurityRiskMetricsReport

Category: SecuritiesReferenceData

141.1 Message Functionality

SecurityRiskMetricsReport(35=EG) is used for publishing the risk metrics, valuation metrics or analytics of one or more securities, or for an option series.

141.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=EG
SecurityRiskMetricsReportID	[1..1]	String	
RiskMetricsSecurityGroup	[0..1]	String	May be used to identify the group of related instruments provided in SecurityRiskMetricGrp. Conditionally required when RiskMetricsSecuritySubGroup(2990) is present.
RiskMetricsSecuritySubGroup	[0..1]	String	May be used with RiskMetricsSecurityGroup(2989) to provide a more granular group identification.
TransactTime	[0..1]	UTCTimestamp	
UnderlyingInstrument	[0..1]	Component	UnderlyingPx(810) within the component may be used when valuation calculation uses a single reference price.
UnderlyingBidPx	[0..1]	Price	May be used to specify the (best) bid of the underlying instrument when valuation calculation uses real-time prices.
UnderlyingOfferPx	[0..1]	Price	May be used to specify the (best) offer of the underlying instrument when valuation calculation uses real-time prices.
MetricsCalculationPriceSource	[0..1]	CodeSet	
RiskFreeRate	[0..1]	float	May be used to identify the risk free rate used in the pricing model specified.
AssetValuationModel	[0..1]	CodeSet	
LastFragment	[0..1]	CodeSet	
SecurityRiskMetricGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

142 SecurityStatus

Category: SecuritiesReferenceData

142.1 Message Functionality

The Security Status message provides for the ability to report changes in status to a security. The Security Status message contains fields to indicate trading status, corporate actions, financial status of the company. The Security Status message is used by one trading entity (for instance an exchange) to report changes in the state of a security.

142.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = f (lowercase)
ApplicationSequenceControl	[0..1]	Component	
SecurityStatusReqID	[0..1]	String	
Instrument	[1..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	Business day that the state change applies to.
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
SecurityTradingStatus	[0..1]	CodeSet	
MarketMakerActivity	[0..1]	CodeSet	
FastMarketIndicator	[0..1]	Boolean	

Name	Mult.	Type	Description
SecurityTradingEvent	[0..1]	CodeSet	
NextAuctionTime	[0..1]	UTCTimestamp	
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	
InViewOfCommon	[0..1]	CodeSet	
DueToRelated	[0..1]	CodeSet	
MDBookType	[0..1]	CodeSet	Used to relay changes in the book type
MarketDepth	[0..1]	int	Used to relay changes in market depth.
BuyVolume	[0..1]	Qty	
SellVolume	[0..1]	Qty	
HighPx	[0..1]	Price	
LowPx	[0..1]	Price	
LastPx	[0..1]	Price	Represents the last price for that security either on a consolidated or an individual participant basis at the time it is disseminated.
ClearingPriceParametersGrp	[0..*]	Group	
SettlPrice	[0..1]	Price	
SettlPriceType	[0..1]	CodeSet	
SettlPriceDeterminationMethod	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	Time of status information.
Adjustment	[0..1]	CodeSet	
FirstPx	[0..1]	Price	Represents the price of the first fill of the trading session.
LinkageHandlingIndicator	[0..1]	Boolean	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

143 SecurityStatusRequest

Category: SecuritiesReferenceData

143.1 Message Functionality

The Security Status Request message provides for the ability to request the status of a security. One or more Security Status messages are returned as a result of a Security Status Request message.

143.2 Structure

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

Name	Mult.	Type	Description
TradingSessionSubID	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

144 SecurityTypeRequest

Category: SecuritiesReferenceData

144.1 Message Functionality

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

144.2 Structure

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

145 SecurityTypes

Category: SecuritiesReferenceData

145.1 Message Functionality

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

145.2 Structure

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

Name	Mult.	Type	Description
TradingSessionID	[0..1]	CodeSet	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
TradingSessionSubID	[0..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Subscribe or unsubscribe for security status to security specified in request.
StandardTrailer	[1..1]	Component	

146 SequenceReset

Category: Session

146.1 Message Functionality

The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.

146.2 Structure

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

147 SettlementInstructionRequest

Category: SettlementInstruction

147.1 Message Functionality

The Settlement Instruction Request message is used to request standing settlement instructions from another party.

147.2 Structure

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

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

148 SettlementInstructions

Category: SettlementInstruction

148.1 Message Functionality

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

148.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = T
SettlInstMsgID	[1..1]	String	Unique identifier for this message
SettlInstReqID	[0..1]	String	Only used when this message is used to respond to a settlement instruction request (to which this ID refers)
SettlInstMode	[1..1]	CodeSet	1=Standing Instructions, 2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing , 4=Specific Order, 5=Reject SSI request
SettlInstReqRejCode	[0..1]	CodeSet	Required for SettlInstMode = 5. Used to provide reason for rejecting a Settlement Instruction Request message.
Text	[0..1]	String	Can be used to provide any additional rejection text where rejecting a Settlement Instruction Request message.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
ClOrdID	[0..1]	String	Required for SettlInstMode(160) = 4 and when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID.
TransactTime	[1..1]	UTCTimestamp	Date/time this message was generated
SettlInstGrp	[0..*]	Group	Required except where SettlInstMode is 5=Reject SSI request
StandardTrailer	[1..1]	Component	

149 SettlementObligationReport

Category: SettlementInstruction

149.1 Message Functionality

The Settlement Obligation Report message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation.

149.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BQ
ApplicationSequenceControl	[0..1]	Component	
ClearingBusinessDate	[0..1]	LocalMktDate	
SettlementCycleNo	[0..1]	int	Settlement cycle in which the settlement obligation was generated
SettlObligMsgID	[1..1]	String	Unique identifier for this message
SettlObligMode	[1..1]	CodeSet	Used to identify the reporting mode of the settlement obligation which is either preliminary or final
Text	[0..1]	String	Can be used to provide any additional rejection text where rejecting a Settlement Instruction Request message.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
TransactTime	[0..1]	UTCTimestamp	Time when the Settlemnt Obligation Report was created.
SettlObligationInstructions	[1..*]	Group	
StandardTrailer	[1..1]	Component	

150 SettlementStatusReport

Category: SettlementStatusManagement

150.1 Message Functionality

SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.

150.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=EE
SettlStatusReportID	[1..1]	String	Unique identifier assigned by sender of this message.
SettlStatusRequestID	[0..1]	String	Identifier of SettlementStatusRequest(35=EC) message being responded to.
SettlStatus	[1..1]	String	
SettlStatusReason	[0..1]	String	May be used when additional settlement status reason is available.
SettlStatusReasonText	[0..1]	String	May be used to provide additional textual status reason accompanying SettlStatusReason(2969).
EncodedSettlStatusReasonTextLen	[0..1]	Length	Must be set if EncodedSettlStatusReasonText(2972) is specified and must immediately precede it.
EncodedSettlStatusReasonText	[0..1]	data	Encoded (non-ASCII characters) representation of SettlStatusReasonText(2970) field in the encoded format specified via the MessageEncoding(347) field.
Parties	[0..*]	Group	
RegulatoryTradeIDGrp	[0..*]	Group	May be used to specify the UTI (ISO 23897) of the trade this status report is for. Either RegulatoryTradeIDGrp or SettleTradeDetails must be present.
SettlTradeDetails	[0..1]	Component	May be used to provide trade details this status report is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.

Name	Mult.	Type	Description
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

151 SettlementStatusReportAck

Category: SettlementStatusManagement

151.1 Message Functionality

SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.

151.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=EF
SettlStatusReportID	[1..1]	String	Identifier of SettlementStatusReport(35=EE) message being responded to.
SettlStatusReportStatus	[1..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[0..1]	Component	

152 SettlementStatusRequest

Category: SettlementStatusManagement

152.1 Message Functionality

SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.

152.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=EC
SettlStatusRequestID	[1..1]	String	Unique identifier assigned by sender of this message.
SubscriptionRequestType	[1..1]	CodeSet	
Parties	[0..*]	Group	
RegulatoryTradeIDGrp	[0..*]	Group	May be used to specify the UTI (ISO 23897) of the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
SettlTradeDetails	[0..1]	Component	May be used to provide trade details to look-up the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

153 SettlementStatusRequestAck

Category: SettlementStatusManagement

153.1 Message Functionality

SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.

153.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType(35)=ED
SettlStatusRequestID	[1..1]	String	Identifier of SettlementStatusRequest(35=EC) message being responded to.
SettlStatusRequestStatus	[1..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

154 StreamAssignmentReport

Category: MarketData

154.1 Message Functionality

The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the aggregator as to which clients to assign to receive which price stream based on requested CCY pair. This message can be sent unsolicited to the Aggregator from the Price Maker.

154.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CD
StreamAsgnRptID	[1..1]	String	Unique identifier of the Stream Assignment Report.
StreamAsgnReqType	[0..1]	CodeSet	Required if report is being sent in response to a StreamAssignmentRequest. The value should be the same as the value in the corresponding request.
StreamAsgnReqID	[0..1]	String	Conditionally required if Stream Assignment Report is being sent in response to a StreamAssignmentRequest(MsgType=CC). Not required for unsolicited stream assignments.
StrmAsgnRptGrp	[0..*]	Group	Stream assignments
StandardTrailer	[1..1]	Component	

155 StreamAssignmentReportACK

Category: MarketData

155.1 Message Functionality

This message is used to respond to the Stream Assignment Report, to either accept or reject an unsolicited assingment.

155.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CE
StreamAsgnAckType	[1..1]	CodeSet	
StreamAsgnRptID	[1..1]	String	
StreamAsgnRejReason	[0..1]	CodeSet	
Text	[0..1]	String	Can be used to provide additional information regarding the assignment report, such as reject description.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

156 StreamAssignmentRequest

Category: MarketData

156.1 Message Functionality

In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.

156.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CC
StreamAsgnReqID	[1..1]	String	Unique identifier of the request.
StreamAsgnReqType	[1..1]	CodeSet	Type of assignment being requested.
StrmAsgnReqGrp	[1..*]	Group	Assignment requests
StandardTrailer	[1..1]	Component	

157 TestActionReport

Category: Testing

157.1 Message Functionality

TestActionReport(35=EP) is used to report the testing results of the identified test suite that has been executed with TestActionRequest(35=EN). In the context of algorithmic trading, the results may be used to create a certificate for the algorithm upon meeting the success criteria.

157.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EP
TestActionReportID	[1..1]	String	Identifier of report assigned by report initiator.
TestSuiteRequestID	[1..1]	String	Use to identify the test suite.
StrategyParametersGrp	[0..*]	Group	
AlgoSystemModuleGrp	[0..*]	Group	
TestScenarioGrp	[0..*]	Group	Must contain all scenarios of the test suite identified by TestSuiteRequestID(3062). Set TestScenarioStatus(3030) to 0=Undefined for test scenarios that have not been executed yet, e.g. because the TestActionRequest(35=EN) message used the TestScenarioGrp to limit the test scenarios to be executed.
TestSuiteStatus	[0..1]	CodeSet	Overall status across all individual test scenarios defined in TestScenarioGrp.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

158 TestActionRequest

Category: Testing

158.1 Message Functionality

TestActionRequest(35=EN) is used to manage test executions or request for testing activity state of the identified test suite.

158.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EN
TestActionRequestID	[1..1]	String	Unique identifier assigned by request initiator.
TestActionType	[1..1]	CodeSet	
TestSuiteRequestID	[1..1]	String	Use to identify the test suite the TestActionType(3067) applies to.
Parties	[0..*]	Group	May be used to specify the algorithm related to the test suite.
TestScenarioGrp	[0..*]	Group	May be used to provide a list of references to test scenarios of the test suite identified by TestSuiteRequestID(3062) to be executed, using TestScenarioID(3029) with TestScenarioStatus(3030)=0 (Undefined).
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

159 TestActionRequestAck

Category: Testing

159.1 Message Functionality

TestActionRequestAck(35=EO) is used to respond to the TestActionRequest(35=EN) to acknowledge the request and provide status for the request message.

159.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EO
TestActionRequestID	[1..1]	String	Identifier of request assigned by request initiator.
TestSuiteRequestID	[1..1]	String	
TestSuiteActivityState	[1..1]	CodeSet	
TestActionRequestStatus	[1..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

160 TestRequest

Category: Session

160.1 Message Functionality

The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.

160.2 Structure

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

161 TestSuiteDefinitionRequest

Category: Testing

161.1 Message Functionality

TestSuiteDefinitionRequest(35=EL) is used to convey to the test system the suite of test scenarios to perform.

161.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EL
TestSuiteRequestID	[1..1]	String	Unique identifier assigned by request initiator.
TestSuiteRequestTransType	[1..1]	CodeSet	
TestSuiteRequestRefID	[0..1]	String	Required for TestSuiteRequestTransType(3064)=1 (Cancel).
Parties	[0..*]	Group	May be used to specify the algorithm related to the test schedule.
StrategyParametersGrp	[0..*]	Group	
AlgoSystemModuleGrp	[0..*]	Group	May be used with test suites related to the testing of algorithms.
TestScenarioGroupID	[0..1]	String	May be used to define a shortcut for TestScenarioGrp. The shortcut always references all test scenarios of the test suite. It must not be used to define shortcuts for a subset of test scenarios of a test suite.
TestScenarioGrp	[1..*]	Group	
TransactTime	[1..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

162 TestSuiteDefinitionRequestAck

Category: Testing

162.1 Message Functionality

TestSuiteDefinitionRequestAck(35=EM) is used to respond to the TestSuiteDefinitionRequest(35= EL) to acknowledge the request and provide status for the request message.

162.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=EM
TestSuiteRequestID	[1..1]	String	Identifier of request assigned by request initiator.
TestSuiteRequestStatus	[1..1]	CodeSet	
TestGatewayDetailGrp	[0..*]	Group	May be used to return information about market data and order entry gateways for execution venues.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

163 TradeAggregationReport

Category: TradeManagement

163.1 Message Functionality

TradeAggregationReport(35=DX) is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent.

163.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DX
TradeAggregationReportID	[1..1]	String	Unique identifier for the report message.
TradeAggregationRequestID	[0..1]	String	Unique identifier for the TradeAggregationRequest(35=DW) message being responded to.
TradeAggregationRequestStatus	[1..1]	CodeSet	
TradeID	[0..1]	String	Conditionally required when TradeAggregationRequestStatus(2790)=0 (Accepted). The trade identifier for the group of aggregated trades.
TradeAggregationRejectReason	[0..1]	CodeSet	
AggregatedQty	[0..1]	Qty	Conditionally required when TradeAggregationRequestStatus(2790)=0 (Accepted).
AvgPx	[0..1]	Price	
AvgSpotRate	[0..1]	Price	
AvgForwardPoints	[0..1]	PriceOffset	
SettlDate	[0..1]	LocalMktDate	
Instrument	[0..1]	Component	Conditionally required when TradeAggregationRequestStatus(2790)=0 (Accepted).
Side	[0..1]	CodeSet	Conditionally required when TradeAggregationRequestStatus(2790)=0 (Accepted).
RejectText	[0..1]	String	

Name	Mult.	Type	Description
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
StandardTrailer	[1..1]	Component	

164 TradeAggregationRequest

Category: TradeManagement

164.1 Message Functionality

TradeAggregationRequest(35=DW) is used to request that the identified trades between the initiator and respondent be aggregated together for further processing.

164.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DW
TradeAggregationRequestID	[1..1]	String	Unique identifier for the message.
TradeAggregationRequestRefID	[0..1]	String	Required when TradeAggregationTransType(2788)=1 (Cancel) or 2 (Replace)
TradeAggregationTransType	[1..1]	CodeSet	
AggregatedQty	[0..1]	Qty	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
AvgPx	[0..1]	Price	
Side	[1..1]	CodeSet	
PricePrecision	[0..1]	int	
OrderAggregationGrp	[0..*]	Group	Maybe used to specify the IDs of the orders being aggregated together.
ExecutionAggregationGrp	[0..*]	Group	Maybe used to specify the IDs of the execution fills being aggregated together.
Account	[0..1]	String	
Instrument	[1..1]	Component	
Parties	[0..*]	Group	
StandardTrailer	[1..1]	Component	

165 TradeCaptureReport

Category: TradeCapture

165.1 Message Functionality

The Trade Capture Report message can be:

- Used to report trades between counterparties.
- Used to report trades to a trade matching system.
- Sent unsolicited between counterparties.
- Sent as a reply to a Trade Capture Report Request.
- Used to report unmatched and matched trades.

165.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AE
ApplicationSequenceControl	[0..1]	Component	
TradeReportID	[0..1]	String	TradeReportID(571) is conditionally required in a message-chaining model in which a subsequent message may refer to a prior message via TradeReportRefID(572). The alternative to a message-chain model is an entity-based model in which TradeID(1003) is used to identify a trade. In this case, TradeID(1003) is required and TradeReportID(571) can be optionally specified.
TradeID	[0..1]	String	
SecondaryTradeID	[0..1]	String	
FirmTradeID	[0..1]	String	
SecondaryFirmTradeID	[0..1]	String	
PackageID	[0..1]	String	
TradeNumber	[0..1]	int	
TradeReportTransType	[0..1]	CodeSet	
TradeReportType	[0..1]	CodeSet	

Name	Mult.	Type	Description
TrdRptStatus	[0..1]	CodeSet	Status of the trade report. In 3-party listed derivatives model, this is used to convey status of a trade to a counterparty. Used specifically in a "give-up" (also known as "claim") model.
TradeRequestID	[0..1]	String	Identifier for the trade capture report request associated with this trade capture report.
TrdType	[0..1]	CodeSet	For optional use in reporting trades.
TrdSubType	[0..1]	CodeSet	For optional use in reporting trades.
SecondaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
TertiaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
TradeTypeGrp	[0..*]	Group	For optional use in reporting trades as alternative to the use of individual fields.
AnonymousTradeIndicator	[0..1]	Boolean	
AlgorithmicTradeIndicator	[0..1]	CodeSet	
OffsetInstruction	[0..1]	CodeSet	
TradePriceConditionGrp	[0..*]	Group	
TradeHandlingInstr	[0..1]	CodeSet	
OrigTradeHandlingInstr	[0..1]	CodeSet	
OrigTradeDate	[0..1]	LocalMktDate	
OrigTradeID	[0..1]	String	
OrigSecondaryTradeID	[0..1]	String	
TransferReason	[0..1]	String	
ExecType	[0..1]	CodeSet	Type of execution being reported. Uses subset of ExecType(150) for trade capture reports.
TotNumTradeReports	[0..1]	int	
LastRptRequested	[0..1]	CodeSet	
ManualOrderIndicator	[0..1]	Boolean	May be used to indicate manual reporting of the trade.
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request or out of band configuration.
SubscriptionRequestType	[0..1]	CodeSet	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
TradeReportRefID	[0..1]	String	The TradeReportID(571) that is being referenced for trade correction or cancelation.

Name	Mult.	Type	Description
SecondaryTradeReportRefID	[0..1]	String	
SecondaryTradeReportID	[0..1]	String	
TradeLinkID	[0..1]	String	
TrdMatchID	[0..1]	String	
ExecID	[0..1]	String	Market (exchange) assigned execution identifier as provided in the ExecutionReport(35=8) message. Conditionally required if ExecRefID(19) is present and refers to the new execution identifer assigned by the market (exchange).
ExecRefID	[0..1]	String	Reference to an execution identifier previously assigned by the market (exchange). If specified, ExecID(17) is required.
SecondaryExecID	[0..1]	String	
ExecRestatementReason	[0..1]	CodeSet	
RegulatoryTransactionType	[0..1]	CodeSet	
RegulatoryTradeIDGrp	[0..*]	Group	
PreviouslyReported	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	Can be used to indicate cabinet trade pricing.
PriceQualifierGrp	[0..*]	Group	
CrossType	[0..1]	CodeSet	
RootParties	[0..*]	Group	Used for acting parties that applies to the whole message, not individual legs, sides, etc.
AsOfIndicator	[0..1]	CodeSet	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
VenueType	[0..1]	CodeSet	
MarketSegmentID	[0..1]	String	
MarketID	[0..1]	Exchange	
TaxonomyType	[0..1]	CodeSet	
Instrument	[1..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
PaymentGrp	[0..*]	Group	
QtyType	[0..1]	CodeSet	
YieldData	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	

Name	Mult.	Type	Description
RelatedInstrumentGrp	[0..*]	Group	
CollateralAmountGrp	[0..*]	Group	
CollateralizationValueDate	[0..1]	LocalMktDate	
RateSource	[0..*]	Group	
TransactionAttributeGrp	[0..*]	Group	
UnderlyingTradingSessionID	[0..1]	String	
UnderlyingTradingSessionSubID	[0..1]	String	
LastQty	[0..1]	Qty	Conditionally required except when reporting trades to parties who will derive trade level quantity from the leg level information for multi-legged trades
LastQtyVariance	[0..1]	Qty	
LastQtyChanged	[0..1]	Qty	
LastMultipliedQty	[0..1]	Qty	
TotalTradeQty	[0..1]	Qty	
TotalTradeMultipliedQty	[0..1]	Qty	
LastPx	[0..1]	Price	Conditionally required except when reporting trades to parties who will derive trade level price from the leg level information for multi-legged trades
MidPx	[0..1]	Price	
DifferentialPrice	[0..1]	PriceOffset	Used to specify the differential price when reporting the individual leg of a spread trade.
CalculatedCcyLastQty	[0..1]	Qty	
PriceMarkup	[0..1]	PriceOffset	Dealer's markup of market price to LastPx(31).
AveragePriceDetail	[0..1]	Component	
Currency	[0..1]	Currency	Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAmt(381).
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).
SettlCurrencyCodeSource	[0..1]	CodeSet	
SettlPriceFxRateCalc	[0..1]	CodeSet	For FX trades expresses whether to multiply or divide LastPx(31) to arrive at GrossTradeAmt(381).
LastParPx	[0..1]	Price	
LastSpotRate	[0..1]	Price	Applicable for F/X orders

Name	Mult.	Type	Description
LastForwardPoints	[0..1]	PriceOffset	Applicable for F/X orders
LastSwapPoints	[0..1]	PriceOffset	
PricePrecision	[0..1]	int	
LastMkt	[0..1]	Exchange	
ClearingTradePrice	[0..1]	Price	Used when clearing price differs from execution price.
TradePriceNegotiationMethod	[0..1]	CodeSet	
LastUpfrontPrice	[0..1]	Price	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
UpfrontPriceType	[0..1]	CodeSet	
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
ClearingBusinessDate	[0..1]	LocalMktDate	
ClearingPortfolioID	[0..1]	String	
AvgPx	[0..1]	Price	If used then the LastPx(31) will contain the original price on the execution.
SpreadOrBenchmarkCurveData	[0..1]	Component	
AvgPxGroupID	[0..1]	String	
AvgPxIndicator	[0..1]	CodeSet	
ValuationDate	[0..1]	LocalMktDate	
ValuationTime	[0..1]	LocalMktTime	
ValuationBusinessCenter	[0..1]	String	
PositionAmountData	[0..*]	Group	
MultiLegReportingType	[0..1]	CodeSet	Type of report if multileg instrument. Provided to support a scenario for trades of multileg instruments between two parties.
TradeLegRefID	[0..1]	String	Reference to the leg of a multileg instrument to which this trade refers. Used when MultiLegReportingType(442) = 2 (Individual leg of a multileg security).
TrdInstrmtLegGrp	[0..*]	Group	Identifies a multileg execution if present and non-zero.

Name	Mult.	Type	Description
TransactTime	[0..1]	UTCTimestamp	Time the transaction represented by when this TradeCaptureReport(35=AE) occurred. Execution time of trade. Also describes the time of block trades.
TrdRegTimestamps	[0..*]	Group	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType(63) value and conditionally required/omitted for specific SettlType(63) values.
TerminationDate	[0..1]	LocalMktDate	
UnderlyingSettlementDate	[0..1]	LocalMktDate	The settlement date for the underlying instrument of a derivatives security.
MatchStatus	[0..1]	CodeSet	
ExecMethod	[0..1]	CodeSet	
MatchType	[0..1]	CodeSet	
TradeQtyGrp	[0..*]	Group	
TrdCapRptSideGrp	[1..*]	Group	
Volatility	[0..1]	float	
TimeToExpiration	[0..1]	float	
DividendYield	[0..1]	Percentage	
RiskFreeRate	[0..1]	float	
PriceDelta	[0..1]	float	
CurrencyRatio	[0..1]	float	
CopyMsgIndicator	[0..1]	Boolean	
TrdRepIndicatorsGrp	[0..*]	Group	
TradeReportingIndicator	[0..1]	CodeSet	
PublishTrdIndicator	[0..1]	CodeSet	
TradePublishIndicator	[0..1]	CodeSet	
TrdRegPublicationGrp	[0..*]	Group	
ShortSaleReason	[0..1]	CodeSet	
TierCode	[0..1]	String	Indicates the algorithm (tier) used to match a trade.
MessageEventSource	[0..1]	String	
LastUpdateTime	[0..1]	UTCTimestamp	Used to indicate reports after a specific time.
RndPx	[0..1]	Price	Specifies the rounded price to quoted precision.
TZTransactTime	[0..1]	TZTimestamp	

Name	Mult.	Type	Description
ReportedPxDiff	[0..1]	Boolean	
GrossTradeAmt	[0..1]	Amt	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as "percent of par" price.
TotalGrossTradeAmt	[0..1]	Amt	
TradeReportRejectReason	[0..1]	CodeSet	Indicates the reason that a trade report was rejected.
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
FeeMultiplier	[0..1]	float	
ClearedIndicator	[0..1]	CodeSet	
ClearingIntention	[0..1]	CodeSet	
TradeClearingInstruction	[0..1]	CodeSet	
BackloadedTradeIndicator	[0..1]	Boolean	
ConfirmationMethod	[0..1]	CodeSet	
MandatoryClearingIndicator	[0..1]	Boolean	
MandatoryClearingJurisdictionGrp	[0..*]	Group	
MixedSwapIndicator	[0..1]	Boolean	
MultiAssetSwapIndicator	[0..1]	Boolean	
InternationalSwapIndicator	[0..1]	Boolean	
OffMarketPriceIndicator	[0..1]	Boolean	
VerificationMethod	[0..1]	CodeSet	
ClearingRequirementException	[0..1]	CodeSet	
IRSDirection	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	
RegulatoryReportTypeBusinessDate	[0..1]	LocalMktDate	May be used when the business event date differs from when the regulatory report is actually being submitted (typically specified in TrdRegTimestamps component).
VoluntaryRegulatoryReport	[0..1]	Boolean	
MultiJurisdictionReportingIndicator	[0..1]	CodeSet	
TradeCollateralization	[0..1]	CodeSet	
TradeContinuation	[0..1]	CodeSet	
TradeContingency	[0..1]	CodeSet	

Name	Mult.	Type	Description
TradeVersion	[0..1]	String	
HistoricalReportIndicator	[0..1]	Boolean	
DeltaCrossed	[0..1]	Boolean	
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
IntraFirmTradeIndicator	[0..1]	Boolean	
AffiliatedFirmsTradeIndicator	[0..1]	Boolean	
AttachmentGrp	[0..*]	Group	
RiskLimitCheckStatus	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

166 TradeCaptureReportAck

Category: TradeCapture

166.1 Message Functionality

The Trade Capture Report Ack message can be:

- Used to acknowledge trade capture reports received from a counterparty.
- Used to reject a trade capture report received from a counterparty.

166.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AR
TradeReportID	[0..1]	String	
TradeID	[0..1]	String	
SecondaryTradeID	[0..1]	String	
FirmTradeID	[0..1]	String	
SecondaryFirmTradeID	[0..1]	String	
TradeReportTransType	[0..1]	CodeSet	
TradeReportType	[0..1]	CodeSet	Indicates action to take on trade.
TrdType	[0..1]	CodeSet	
TrdSubType	[0..1]	CodeSet	
SecondaryTrdType	[0..1]	CodeSet	
OffsetInstruction	[0..1]	CodeSet	
TradeHandlingInstr	[0..1]	CodeSet	
OrigTradeHandlingInstr	[0..1]	CodeSet	
OrigTradeDate	[0..1]	LocalMktDate	
OrigTradeID	[0..1]	String	
OrigSecondaryTradeID	[0..1]	String	
TransferReason	[0..1]	String	
RootParties	[0..*]	Group	
ExecType	[0..1]	CodeSet	Type of execution being reported. Uses subset of ExecType(150) for trade capture reports.

Name	Mult.	Type	Description
TradeReportRefID	[0..1]	String	The TradeReportID(571) that is being referenced for trade correction or cancelation.
SecondaryTradeReportRefID	[0..1]	String	The SecondaryTradeReportID that is being referenced for some action, such as correction or cancellation
TrdRptStatus	[0..1]	CodeSet	Status of trade report.
TrdAckStatus	[0..1]	CodeSet	
TradeReportRejectReason	[0..1]	CodeSet	
RejectText	[0..1]	String	Reason description for rejecting the TradeCaptureReport(35=AE).
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
SecondaryTradeReportID	[0..1]	String	
SubscriptionRequestType	[0..1]	CodeSet	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
TradeLinkID	[0..1]	String	
TrdMatchID	[0..1]	String	
ExecID	[0..1]	String	Exchanged assigned execution identifier (trade identifier).
SecondaryExecID	[0..1]	String	
ExecRestatementReason	[0..1]	CodeSet	
PreviouslyReported	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
CrossType	[0..1]	CodeSet	
UnderlyingTradingSessionID	[0..1]	String	
UnderlyingTradingSessionSubID	[0..1]	String	
SettlSessID	[0..1]	CodeSet	
SettlSessSubID	[0..1]	String	
QtyType	[0..1]	CodeSet	
LastQty	[0..1]	Qty	
LastPx	[0..1]	Price	
VenueType	[0..1]	CodeSet	

Name	Mult.	Type	Description
MarketSegmentID	[0..1]	String	
MarketID	[0..1]	Exchange	
Instrument	[1..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
LastParPx	[0..1]	Price	
CalculatedCcyLastQty	[0..1]	Qty	
LastSwapPoints	[0..1]	PriceOffset	
PriceMarkup	[0..1]	PriceOffset	Dealer's markup of market price to LastPx(31).
AveragePriceDetail	[0..1]	Component	
Currency	[0..1]	Currency	Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAmt(381).
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Contra currency of the deal. Used to qualify CalculatedCcyLastQty(1056).
SettlCurrencyCodeSource	[0..1]	CodeSet	
LastSpotRate	[0..1]	Price	
LastForwardPoints	[0..1]	PriceOffset	
LastMkt	[0..1]	Exchange	
TradeDate	[0..1]	LocalMktDate	
ClearingBusinessDate	[0..1]	LocalMktDate	
AvgPx	[0..1]	Price	
AvgPxGroupID	[0..1]	String	
AvgPxIndicator	[0..1]	CodeSet	
MultiLegReportingType	[0..1]	CodeSet	
TradeLegRefID	[0..1]	String	
TransactTime	[0..1]	UTCTimestamp	Time this message was issued by matching system, trading system or counterparty.
SettlType	[0..1]	CodeSet	
UndInstrmtGrp	[0..*]	Group	
MatchStatus	[0..1]	CodeSet	
MatchType	[0..1]	CodeSet	
CopyMsgIndicator	[0..1]	Boolean	
TrdRepIndicatorsGrp	[0..*]	Group	

Name	Mult.	Type	Description
PublishTrdIndicator	[0..1]	CodeSet	
TradePublishIndicator	[0..1]	CodeSet	
ShortSaleReason	[0..1]	CodeSet	
TrdInstrmtLegGrp	[0..*]	Group	
TrdRegTimestamps	[0..*]	Group	
ResponseTransportType	[0..1]	CodeSet	
ResponseDestination	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	
AsOfIndicator	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
PositionAmountData	[0..*]	Group	
TierCode	[0..1]	String	Indicates the algorithm (tier) used to match a trade.
MessageEventSource	[0..1]	String	
LastUpdateTime	[0..1]	UTCTimestamp	Used to indicate reports after a specific time.
RndPx	[0..1]	Price	Specifies the rounded price to quoted precision.
TradeQtyGrp	[0..*]	Group	
TrdCapRptAckSideGrp	[0..*]	Group	
RptSys	[0..1]	String	
GrossTradeAmt	[0..1]	Amt	(LastQty(32) * LastPx(31) or LastParPx(669)). For Fixed Income, LastParPx(669) is used when LastPx(31) is not expressed as "percent of par" price.
SettlDate	[0..1]	LocalMktDate	
FeeMultiplier	[0..1]	float	
RiskLimitCheckStatus	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

167 TradeCaptureReportRequest

Category: TradeCapture

167.1 Message Functionality

The Trade Capture Report Request can be used to:

- Request one or more trade capture reports based upon selection criteria provided on the trade capture report request
- Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.

167.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AD
TradeRequestID	[1..1]	String	Unique identifier for the trade request.
TradeID	[0..1]	String	
SecondaryTradeID	[0..1]	String	
FirmTradeID	[0..1]	String	
SecondaryFirmTradeID	[0..1]	String	
TradeRequestType	[1..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	If the field is absent, SubscriptionRequestType(263)=0(Snapshot) will be the default.
TradeReportID	[0..1]	String	Can be used to request a specific trade report.
SecondaryTradeReportID	[0..1]	String	To request a specific trade report
SecondaryExecID	[0..1]	String	To request all trades based on secondary execution identifier
ExecID	[0..1]	String	
ExecType	[0..1]	CodeSet	Can be used to request all trades of a specific execution type.
OrderID	[0..1]	String	
ClOrdID	[0..1]	String	
MatchStatus	[0..1]	CodeSet	

Name	Mult.	Type	Description
TrdType	[0..1]	CodeSet	Can be used to request all trades of a specific trade type.
TrdSubType	[0..1]	CodeSet	Can be used to request all trades of a specific trade sub type.
OffsetInstruction	[0..1]	CodeSet	
TradeHandlingInstr	[0..1]	CodeSet	
TransferReason	[0..1]	String	Can be used to request all trades for a specific transfer reason.
SecondaryTrdType	[0..1]	CodeSet	Can be used to request all trades of a specific secondary trade type.
TradeLinkID	[0..1]	String	Can be used to request all trades of a specific trade link identifier.
TrdMatchID	[0..1]	String	Can be used to request a trade matching a specific TrdMatchID(880).
Parties	[0..*]	Group	Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.). ExecutingBroker. ClearingFirm. ContraBroker. ContraClearingFirm. SettlementLocation - depository, CSD, or other settlement party. ExecutingTrader. InitiatingTrader. OrderOriginator
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
TrdCapDtGrp	[0..*]	Group	Number of date ranges provided (must be 1 or 2 if specified)
ClearingBusinessDate	[0..1]	LocalMktDate	Can be used to request trades for a specific clearing business date.
TradingSessionID	[0..1]	CodeSet	Can be used to request trades for a specific trading session.
TradingSessionSubID	[0..1]	CodeSet	Can be used to request trades for a specific trading session.
TimeBracket	[0..1]	String	Can be used to request trades within a specific time bracket.
Side	[0..1]	CodeSet	Can be used to request trades for a specific side of a trade.

Name	Mult.	Type	Description
MultiLegReportingType	[0..1]	CodeSet	Used to indicate if trades are to be returned for the individual legs of a multileg instrument or for the overall instrument.
TradeInputSource	[0..1]	String	Can be used to requests trades that were submitted from a specific trade input source.
TradeInputDevice	[0..1]	String	Can be used to request trades that were submitted from a specific trade input device.
ResponseTransportType	[0..1]	CodeSet	
ResponseDestination	[0..1]	String	
Text	[0..1]	String	Used to match specific values within Text(58) fields.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
MessageEventSource	[0..1]	String	
StandardTrailer	[1..1]	Component	

168 TradeCaptureReportRequestAck

Category: TradeCapture

168.1 Message Functionality

The Trade Capture Request Ack message is used to:

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

168.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = AQ
TradeRequestID	[1..1]	String	Identifier for the trade request
TradeID	[0..1]	String	
SecondaryTradeID	[0..1]	String	
FirmTradeID	[0..1]	String	
SecondaryFirmTradeID	[0..1]	String	
TradeRequestType	[1..1]	CodeSet	
SubscriptionRequestType	[0..1]	CodeSet	Used to subscribe / unsubscribe for trade capture reports. If the field is absent, the value 0 will be the default
TotNumTradeReports	[0..1]	int	Number of trade reports returned
TradeRequestResult	[1..1]	CodeSet	Result of Trade Request
TradeRequestStatus	[1..1]	CodeSet	Status of Trade Request

Name	Mult.	Type	Description
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	Number of legs. NoLegs > 0 identifies a Multi-leg Execution
MultiLegReportingType	[0..1]	CodeSet	Specify type of multileg reporting to be returned.
ResponseTransportType	[0..1]	CodeSet	Ability to specify whether the response to the request should be delivered inband or via pre-arranged out-of-band transport.
ResponseDestination	[0..1]	String	URI destination name. Used if ResponseTransportType is out-of-band.
Text	[0..1]	String	May be used by the executing market to record any execution Details that are particular to that market
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
MessageEventSource	[0..1]	String	Used to identify the event or source which gave rise to a message
StandardTrailer	[1..1]	Component	

169 TradeMatchReport

Category: TradeCapture

169.1 Message Functionality

The TradeMatchReport(35=DC) message is used by exchanges and ECN's to report matched trades to central counterparties (CCPs) as an atomic event. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments.

169.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DC
ApplicationSequenceControl	[0..1]	Component	
TrdMatchID	[1..1]	String	Unique identifier common for all trades included in a match event.
MatchType	[0..1]	CodeSet	
TradeReportType	[0..1]	CodeSet	
ClearingBusinessDate	[0..1]	LocalMktDate	
TrdType	[0..1]	CodeSet	
TrdSubType	[0..1]	CodeSet	
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
MarketID	[0..1]	Exchange	
MarketSegmentID	[0..1]	String	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
VenueType	[0..1]	CodeSet	
TradeMatchTimestamp	[0..1]	UTCTimestamp	
TransactTime	[0..1]	UTCTimestamp	Time of the match event or transaction that resulted in this match report.

Name	Mult.	Type	Description
MultiLegReportingType	[0..1]	CodeSet	Differentiates match events involving complex instruments (MultiLegReportingType(442)=3(multileg security)) from those only involving simple instruments (MultiLegReportingType(442)=1(single security)). MultiLegReportingType(442)=2(individual leg of multileg security) should not be used.
InstrmtMatchSideGrp	[0..*]	Group	Conditionally required when TradeReportType(856) = Submit(0).
StandardTrailer	[1..1]	Component	

170 TradeMatchReportAck

Category: TradeCapture

170.1 Message Functionality

The TradeMatchReportAck(35=DD) is used to respond to theTradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request).

170.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType=DD
ApplicationSequenceControl	[0..1]	Component	
TrdMatchID	[1..1]	String	Identifier of the TradeMatchReport(35=DC) being acknowledged.
TradeMatchAckStatus	[1..1]	CodeSet	
TradeMatchRejectReason	[0..1]	CodeSet	Conditionally required when TradeMatchAckStatus(1896) = Rejected(2).
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	
StandardTrailer	[1..1]	Component	

171 TradingSessionList

Category: MarketStructureReferenceData

171.1 Message Functionality

The Trading Session List message is sent as a response to a Trading Session List Request. The Trading Session List should contain the characteristics of the trading session and the current state of the trading session.

171.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BJ
ApplicationSequenceControl	[0..1]	Component	
TradSesReqID	[0..1]	String	Provided for a response to a specific Trading Session List Request message (snapshot).
TrdSessLstGrp	[1..*]	Group	
StandardTrailer	[1..1]	Component	

172 TradingSessionListRequest

Category: MarketStructureReferenceData

172.1 Message Functionality

The Trading Session List Request is used to request a list of trading sessions available in a market place and the state of those trading sessions. A successful request will result in a response from the counterparty of a Trading Session List (MsgType=BJ) message that contains a list of zero or more trading sessions.

172.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BI
TradSesReqID	[1..1]	String	Must be unique, or the ID of previous Trading Session List Request to disable if SubscriptionRequestType(263) = 2 (Disable previous Snapshot + Update Request).
MarketID	[0..1]	Exchange	Market for which Trading Session applies
MarketSegmentID	[0..1]	String	Market Segment for which Trading Session applies
TradingSessionID	[0..1]	CodeSet	Trading Session for which status is being requested
TradingSessionSubID	[0..1]	CodeSet	
SecurityExchange	[0..1]	Exchange	
TradSesMethod	[0..1]	CodeSet	Method of Trading
TradSesMode	[0..1]	CodeSet	Trading Session Mode
SubscriptionRequestType	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

173 TradingSessionListUpdateReport

Category: MarketStructureReferenceData

173.1 Message Functionality

The Trading Session List Update Report is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions.

173.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = BS
ApplicationSequenceControl	[0..1]	Component	
TradSesReqID	[0..1]	String	Provided for a response to a specific Trading Session List Request message (snapshot).
TrdSessLstGrp	[1..*]	Group	
StandardTrailer	[1..1]	Component	

174 TradingSessionStatus

Category: MarketStructureReferenceData

174.1 Message Functionality

The Trading Session Status provides information on the status of a market. For markets multiple trading sessions on multiple-markets occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session.

174.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = h (lowercase)
ApplicationSequenceControl	[0..1]	Component	
TradSesReqID	[0..1]	String	Conditionally required when responding to a specific TradingSessionStatusRequest(35=g)
MarketID	[0..1]	Exchange	Market for which trading session applies
MarketSegmentID	[0..1]	String	Market Segment for which trading session applies
TradeDate	[0..1]	LocalMktDate	Business day for which trading session applies to.
TradingSessionID	[1..1]	CodeSet	Identifier for trading session
TradingSessionSubID	[0..1]	CodeSet	
TradSesMethod	[0..1]	CodeSet	
TradSesMode	[0..1]	CodeSet	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent unsolicited as a result of a previous subscription request.
TradSesStatus	[1..1]	CodeSet	
TradSesEvent	[0..1]	CodeSet	Identifies an event related to the trading status of a trading session
FastMarketIndicator	[0..1]	Boolean	Indicates if trading session is in fast market.
TradSesStatusRejReason	[0..1]	CodeSet	Use with TradSesStatus(340) = 6(Request Rejected).
TradSesStartTime	[0..1]	UTCTimestamp	Starting time of the trading session
TradSesOpenTime	[0..1]	UTCTimestamp	Time of the opening of the trading session
TradSesPreCloseTime	[0..1]	UTCTimestamp	Time of the pre-close of the trading session

Name	Mult.	Type	Description
TradSesCloseTime	[0..1]	UTCTimestamp	Closing time of the trading session
TradSesEndTime	[0..1]	UTCTimestamp	End time of the trading session
TradSesControl	[0..1]	CodeSet	Indicates how control of trading session and subsession transitions are performed
TotalVolumeTraded	[0..1]	Qty	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Instrument	[0..1]	Component	Use if status information applies only to a subset of all instruments. Use SecurityStatus(35=f) message instead for status on a single instrument.
StandardTrailer	[1..1]	Component	

175 TradingSessionStatusRequest

Category: MarketStructureReferenceData

175.1 Message Functionality

The Trading Session Status Request is used to request information on the status of a market. With the move to multiple sessions occurring for a given trading party (morning and evening sessions for instance) there is a need to be able to provide information on what product is trading on what market.

175.2 Structure

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

176 UserNotification

Category: UserManagement

176.1 Message Functionality

The User Notification message is used to notify one or more users of an event or information from the sender of the message. This message is usually sent unsolicited from a marketplace (e.g. Exchange, ECN) to a market participant.

176.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = CB
UsernameGrp	[0..*]	Group	List of users to which the notification is directed
UserStatus	[1..1]	CodeSet	Reason for notification - when possible provide an explanation.
ThrottleParamsGrp	[0..*]	Group	
Text	[0..1]	String	Explanation for user notification.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

177 UserRequest

Category: UserManagement

177.1 Message Functionality

This message is used to initiate a user action, logon, logout or password change. It can also be used to request a report on a user's status.

177.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = "BE"
UserRequestID	[1..1]	String	
UserRequestType	[1..1]	CodeSet	
Username	[1..1]	String	
Password	[0..1]	String	
NewPassword	[0..1]	String	
EncryptedPasswordMethod	[0..1]	int	
EncryptedPasswordLen	[0..1]	Length	
EncryptedPassword	[0..1]	data	
EncryptedNewPasswordLen	[0..1]	Length	
EncryptedNewPassword	[0..1]	data	
RawDataLength	[0..1]	Length	
RawData	[0..1]	data	Can be used to hand structures etc to other API's etc
StandardTrailer	[1..1]	Component	

178 UserResponse

Category: UserManagement

178.1 Message Functionality

This message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.

178.2 Structure

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

179 XMLnonFIX

Category: Session

179.1 Message Functionality

179.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	
AttachmentGrp	[0..*]	Group	
StandardTrailer	[1..1]	Component	

180 Message Elements

180.1 Data Types

Data type	Base type	Description
Amt	float	float field typically representing a Price times a Qty
Boolean	char	char field containing one of two values:. 'Y' = True/Yes. 'N' = False/No
char		Single character value, can include any alphanumeric character or punctuation except the delimiter. All char fields are case sensitive (i.e. m != M).
Country	String	string field representing a country using ISO 3166 Country code (2 character) values (see Appendix 6-B).
Currency	String	string field representing a currency type using ISO 4217 Currency code (3 character) values (see Appendix 6-A).
data		string field containing opaque or non-ASCII data with no format or content restrictions. Data fields are always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field (up to but not including the terminating SOH). The number of bytes does not equal the number of characters when multibyte character sets are used. Caution: The value of these fields may contain the delimiter (SOH) character. Note that the value specified for these fields must be followed by the delimiter (SOH) character as all tag-value fields are terminated with an SOH.
Exchange	String	string field representing a market or exchange using ISO 10383 Market Identifier Code (MIC) values (see"Appendix 6-C).
float		Sequence of digits with optional decimal point and sign character (ASCII characters "-", "0" - "9" and "."); the absence of the decimal point within the string will be interpreted as the float representation of an integer value. All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties. Note that float values may contain leading zeros (e.g. "00023.23" = "23.23") and may contain or omit trailing zeros after the decimal point (e.g. "23.0" = "23.0000" = "23" = "23."). Note that fields which are derived from float may contain negative values unless explicitly specified otherwise.
int		Sequence of digits without commas or decimals and optional sign character (ASCII characters "-" and "0" - "9"). The sign character utilizes one byte (i.e. positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23").
Language	String	Identifier for a national language - uses ISO 639-1 standard
Length	int	int field representing the length in bytes. Value must be positive.

Data type	Base type	Description
LocalMktDate	String	string field representing a Date of Local Market (as opposed to UTC) in YYYYMMDD format. This is the "normal" date field used by the FIX Protocol. Valid values:. YYYY = 0000-9999, MM = 01-12, DD = 01-31
LocalMktTime	String	string field representing the time local to a particular market center. Used where offset to UTC varies throughout the year and the defining market center is identified in a corresponding field. Format is HH:MM:SS where HH = 00-23 hours, MM = 00-59 minutes, SS = 00-59 seconds. In general only the hour token is non-zero.
MonthYear	String	string field representing month of a year. An optional day of the month can be appended or an optional week code. Valid formats:. YYYYMM. YYYYMMDD. YYYYMMWW. Valid values:. YYYY = 0000-9999; MM = 01-12; DD = 01-31; WW = w1, w2, w3, w4, w5.
MultipleCharValue	String	string field containing one or more space delimited single character values (e.g.
MultipleStringValue	String	string field containing one or more space delimited multiple character values (e.g.
NumInGroup	int	int field representing the number of entries in a repeating group. Value must be positive.
Percentage	float	float field representing a percentage (e.g. 0.05 represents 5% and 0.9525 represents 95.25%). Note the number of decimal places may vary.
Price	float	float field representing a price. Note the number of decimal places may vary. For certain asset classes prices may be negative values. For example, prices for options strategies can be negative under certain market conditions. Refer to Volume 7: FIX Usage by Product for asset classes that support negative price values.
PriceOffset	float	float field representing a price offset, which can be mathematically added to a "Price". Note the number of decimal places may vary and some fields such as LastForwardPoints may be negative.
Qty	float	float field capable of storing either a whole number (no decimal places) of "shares" (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units).
SeqNum	int	int field representing a message sequence number. Value must be positive.
String		Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case sensitive (i.e. morstatt != Morstatt).
TagNum	int	int field representing a field's tag number when using FIX "Tag=Value" syntax. Value must be positive and may not contain leading zeros.

Data type	Base type	Description
TZTimeOnly	String	string field representing the time represented based on ISO 8601. This is the time with a UTC offset to allow identification of local time and timezone of that time. Format is HH:MM[:SS][Z
TZTimestamp	String	string field representing a time/date combination representing local time with an offset to UTC to allow identification of local time and timezone offset of that time. The representation is based on ISO 8601. Format is YYYYMMDD-HH:MM:SS.sss*[Z
UTCDateOnly	String	string field representing Date represented in UTC (Universal Time Coordinated, also known as "GMT") in YYYYMMDD format. This special-purpose field is paired with UTCTimeOnly to form a proper UTCTimestamp for bandwidth-sensitive messages. Valid values:. YYYY = 0000-9999, MM = 01-12, DD = 01-31.
UTCTimeOnly	String	string field representing time-only represented in UTC (Universal Time Coordinated, also known as "GMT") in either HH:MM:SS (whole seconds) or HH:MM:SS.sss* (milliseconds) format, colons, and period required. This special-purpose field is paired with UTCDateOnly to form a proper UTCTimestamp for bandwidth-sensitive messages. Valid values:. HH = 00-23, MM = 00-59, 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	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)

Data type	Base type	Description
XID	String	The purpose of the XID datatype is to define a unique identifier that is global to a FIX message. An identifier defined using this datatype uniquely identifies its containing element, whatever its type and name is. The constraint added by this datatype is that the values of all the fields that have an XID datatype in a FIX message must be unique.
XIDREF	String	The XIDREF datatype defines a reference to an identifier defined by the XID datatype.
XMLData	String	Contains an XML document raw data with no format or content restrictions. XMLData fields are always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field (up to but not including the terminating SOH).

180.2 Data Dictionary

180.2.1 Account

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

Type: String

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

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

180.2.2 AccountSummaryReportID

Unique identifier for the AccountSummaryReport(35=CQ).

Type: String

Used in messages: AccountSummaryReport

180.2.3 AccountType

Type of account associated with an order

Type: int

Allowed values in AccountTypeCodeSet:

Code	Name	Description
1	CarriedCustomerSide	Account is carried on customer side of the books
2	CarriedNonCustomerSide	Account is carried on non-customer side of books
3	HouseTrader	House Trader
4	FloorTrader	Floor Trader
6	CarriedNonCustomerSideCross-Margined	Account is carried on non-customer side of books and is cross margined
7	HouseTraderCrossMargined	Account is house trader and is cross margined
8	JointBackOfficeAccount	Joint back office account (JBO)
9	EquitiesSpecialist	Equities specialist
10	OptionsMarketMaker	Options market maker
11	OptionsFirmAccount	Options firm account
12	AccountCustomerNonCus-tomerOrders	Account for customer and non-customer orders. Account aggregates orders from customers and non-customers. In the context of IIROC UMIR this account type can be used for bundled orders (BU), i.e. orders including client, non-client and principal orders.
13	AccountOrdersMultipleCustomers	Account for orders from multiple customers. Account aggregates orders from multiple customers. In the context of IIROC UMIR this account type can be used for multiple client orders (MC), i.e. orders including orders from more than one client but no principal or non-client orders.

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdModGrp, TrdCapRptAckSide-Grp, TrdCapRptSideGrp

Used in messages: AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ExecutionReport, MassOrder, MassOrder-Ack, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteCancel, QuoteResponse, QuoteStatusRe-port, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck

180.2.4 AccruedInterestAmt

Amount of Accrued Interest for convertible bonds and fixed income

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.5 AccruedInterestRate

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

Type: Percentage

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.6 AcctIDSource

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

Type: int

Allowed values in AcctIDSourceCodeSet:

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

Code	Name	Description
6	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
99	Other	Other (custom or proprietary)

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

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

180.2.7 AccumulatedReturnModifiedVariationMargin

The economic cost of the variation margin from one trading day to the next.

Type: float

Used in groups: ClearingPriceParametersGrp

180.2.8 AdditionalDividendsIndicator

Indicates whether additional dividends are applicable.

Type: Boolean

Used in components: DividendConditions

180.2.9 AdditionalTermBondCouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in groups: AdditionalTermBondRefGrp

180.2.10 AdditionalTermBondCouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: AdditionalTermBondRefGrp

180.2.11 AdditionalTermBondCouponRate

Coupon rate of the bond. See also CouponRate(223).

Type: Percentage

Used in groups: AdditionalTermBondRefGrp

180.2.12 AdditionalTermBondCouponType

Coupon type of the bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate

Code	Name	Description
2	FloatingRate	Floating rate
3	Structured	Structured

Used in groups: AdditionalTermBondRefGrp

180.2.13 AdditionalTermBondCurrency

Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: AdditionalTermBondRefGrp

180.2.14 AdditionalTermBondCurrentTotalIssuedAmount

Total issued amount of the bond.

Type: Amt

Used in groups: AdditionalTermBondRefGrp

180.2.15 AdditionalTermBondDayCount

The day count convention used in interest calculations for a bond or an interest bearing security.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.

Code	Name	Description
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.

Code	Name	Description
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in groups: AdditionalTermBondRefGrp

180.2.16 AdditionalTermBondDesc

Description of the bond.

Type: String

Used in groups: AdditionalTermBondRefGrp

180.2.17 AdditionalTermBondIssuer

Issuer of the bond.

Type: String

Used in groups: AdditionalTermBondRefGrp

180.2.18 AdditionalTermBondMaturityDate

The maturity date of the bond.

Type: LocalMktDate

Used in groups: AdditionalTermBondRefGrp

180.2.19 AdditionalTermBondParValue

The par value of the bond.

Type: Amt

Used in groups: AdditionalTermBondRefGrp

180.2.20 AdditionalTermBondRefGrp

The AdditionalTermBondRefGrp is a repeating group subcomponent of the AdditionalTermGrp component used to identify an underlying reference bond for a swap.

Name	Mult.	Type	Description
NoAdditionalTermBondRefs	[1..1]	NumInGroup	
AdditionalTermBondSecurityID	[0..1]	String	Required if NoAdditionalTermBondRefs(40000) > 0.
AdditionalTermBondSecurityIDSource	[0..1]	CodeSet	Conditionally required when AdditionalTermBondSecurityID(40001) is specified.
AdditionalTermBondDesc	[0..1]	String	
EncodedAdditionalTermBondDescLen	[0..1]	Length	Must be set if EncodedAdditionalTermBondDesc(40005) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedAdditionalTermBondDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the AdditionalTermBondDesc(40003) field in the encoded format specified via the MessageEncoding(347) field.
AdditionalTermBondCurrency	[0..1]	Currency	
AdditionalTermBondIssuer	[0..1]	String	
EncodedAdditionalTermBondIssuerLen	[0..1]	Length	Must be set if EncodedAdditionalTermBondIssuer(40009) field is specified and must immediately precede it.
EncodedAdditionalTermBondIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the AdditionalTermBondIssuer(40007) field in the encoded format specified via the MessageEncoding(347) field.
AdditionalTermBondSeniority	[0..1]	CodeSet	
AdditionalTermBondCouponType	[0..1]	CodeSet	
AdditionalTermBondCouponRate	[0..1]	Percentage	
AdditionalTermBondMaturityDate	[0..1]	LocalMktDate	
AdditionalTermBondParValue	[0..1]	Amt	
AdditionalTermBondCurrentTotalIssuedAmount	[0..1]	Amt	
AdditionalTermBondCouponFrequencyPeriod	[0..1]	int	Conditionally required when AdditionalTermBondCouponFrequencyUnit(40017) is specified.
AdditionalTermBondCouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when AdditionalTermBondCouponFrequencyPeriod(40016) is specified.
AdditionalTermBondDayCount	[0..1]	CodeSet	

Used in groups: AdditionalTermGrp

180.2.21 AdditionalTermBondSecurityID

Security identifier of the bond.

Type: String

Used in groups: AdditionalTermBondRefGrp

180.2.22 AdditionalTermBondSecurityIDSource

Identifies the source scheme of the AdditionalTermBondSecurityID(40001) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: AdditionalTermBondRefGrp

180.2.23 AdditionalTermBondSeniority

Specifies the bond's payment priority in the event of a default.

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in groups: AdditionalTermBondRefGrp

180.2.24 AdditionalTermConditionPrecedentBondIndicator

Indicates whether the condition precedent bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.

Type: Boolean

Used in groups: AdditionalTermGrp

180.2.25 AdditionalTermDiscrepancyClauseIndicator

Indicates whether the discrepancy clause is applicable.

Type: Boolean

Used in groups: AdditionalTermGrp

180.2.26 AdditionalTermGrp

The AdditionalTermGrp is a repeating subcomponent of the Instrument component used to report additional contract terms.

Name	Mult.	Type	Description
NoAdditionalTerms	[1..1]	NumInGroup	
AdditionalTermConditionPrecedent-BondIndicator	[0..1]	Boolean	Required if NoAdditionalTerms(40019) > 0.
AdditionalTermDiscrepancyClau-seIndicator	[0..1]	Boolean	
AdditionalTermBondRefGrp	[0..*]	Group	

Used in components: Instrument

180.2.27 Adjustment

Identifies the type of adjustment.

Type: int

Allowed values in AdjustmentCodeSet:

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

Used in messages: SecurityMassStatus, SecurityStatus

180.2.28 AdjustmentType

Type of adjustment to be applied. Used for Position Change Submission (PCS), Position Adjustment (PAJ), and Customer Gross Margin (CGM).

Type: int

Allowed values in AdjustmentTypeCodeSet:

Code	Name	Description
0	ProcessRequestAsMarginDisposition	Process request as margin disposition
1	DeltaPlus	Delta plus
2	DeltaMinus	Delta minus
3	Final	Final
4	CustomerSpecificPosition	Customer specific position

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.29 AdvId

Unique identifier of advertisement message.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

180.2.30 AdvRefID

Reference identifier used with CANCEL and REPLACE transaction types.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

180.2.31 AdvSide

Broker's side of advertised trade

Type: char

Allowed values in AdvSideCodeSet:

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

Used in messages: Advertisement

180.2.32 AdvTransType

Identifies advertisement message transaction type

Type: String

Allowed values in AdvTransTypeCodeSet:

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

Used in messages: Advertisement

180.2.33 AffectedMarketSegmentGrp

List of market segments that have been affected by a mass action.

Name	Mult.	Type	Description
NoAffectedMarketSegments	[1..1]	NumInGroup	
AffectedMarketSegmentID	[0..1]	String	Required when NoAffectedMarketSegments(1791) > 0.

Used in messages: OrderMassActionReport

180.2.34 AffectedMarketSegmentID

Market segment within an affected market repeating segment group.

Type: String

Used in groups: AffectedMarketSegmentGrp

180.2.35 AffectedOrderID

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

Type: String

Used in groups: AffectedOrdGrp

180.2.36 AffectedOrdGrp

Name	Mult.	Type	Description
NoAffectedOrders	[1..1]	NumInGroup	
AffectedOrigClOrdID	[0..1]	String	Required if NoAffectedOrders(534) > 0. Indicates the client order id of an order affected by this request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string "MANUAL".

Name	Mult.	Type	Description
AffectedOrderID	[0..1]	String	Contains the OrderID(37) assigned by the counterparty of an affected order. Conditionally required when AffectedOrigClOrdID(1824) = "MANUAL".
AffectedSecondaryOrderID	[0..1]	String	Contains the SecondaryOrderID(198) assigned by the counterparty of an affected order.

Used in messages: OrderMassActionReport, OrderMassCancelReport

180.2.37 AffectedOrigClOrdID

OrigClOrdID(41) of an order affected by a mass cancel or mass action request.

Type: String

Used in groups: AffectedOrdGrp

180.2.38 AffectedSecondaryOrderID

SecondaryOrderID(198) of an order affected by a mass cancel or mass action request.

Type: String

Used in groups: AffectedOrdGrp

180.2.39 AffiliatedFirmsTradeIndicator

Indicates whether the transaction or position was entered into between two affiliated firms. I.e. one counterparty has an ownership interest in the other counterparty but less than the majority interest.

Type: Boolean

Used in messages: ExecutionReport, NewOrderSingle, TradeCaptureReport

180.2.40 AffirmStatus

Specifies the affirmation status of the confirmation.

Type: int

Allowed values in AffirmStatusCodeSet:

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

Used in messages: Confirmation, ConfirmationAck

180.2.41 AggregatedBook

Specifies whether or not book entries should be aggregated. (Not specified) = broker option

Type: Boolean

Allowed values in AggregatedBookCodeSet:

Code	Name	Description
Y	BookEntriesToBeAggregated	book entries to be aggregated
N	BookEntriesShouldNotBeAggregated	book entries should not be aggregated

Used in messages: MarketDataRequest

180.2.42 AggregatedQty

Total quantity of orders or fills quantity aggregated.

Type: Qty

Used in messages: TradeAggregationReport, TradeAggregationRequest

180.2.43 AggressorIndicator

Used to identify whether the order initiator is an aggressor or not in the trade.

Type: Boolean

Allowed values in AggressorIndicatorCodeSet:

Code	Name	Description
Y	OrderInitiatorIsAggressor	Order initiator is aggressor
N	OrderInitiatorIsPassive	Order initiator is passive

Used in components: MDStatisticParameters

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: ExecutionReport

180.2.44 AggressorSide

Side of aggressive order or quote resulting in match event.

Type: char

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy. For Securities Financing indicates the receipt of securities or collateral.
2	Sell	Sell. For Securities Financing indicates the delivery of securities or collateral.
3	BuyMinus	Buy minus
4	SellPlus	Sell plus
5	SellShort	Sell short
6	SellShortExempt	Sell short exempt
7	Undisclosed	Undisclosed
8	Cross	Cross (orders where counterparty is an exchange, valid for all messages except IOIs)
9	CrossShort	Cross short
A	CrossShortExempt	Cross short exempt
B	AsDefined	"As Defined" (for use with multileg instruments)
C	Opposite	"Opposite" (for use with multileg instruments)
D	Subscribe	Subscribe (e.g. CIV)
E	Redeem	Redeem (e.g. CIV)
F	Lend	Lend (FINANCING - identifies direction of collateral)
G	Borrow	Borrow (FINANCING - identifies direction of collateral)

Code	Name	Description
H	SellUndisclosed	Sell undisclosed. In the context of ESMA RTS 22, this allows for reporting of transactions where the investment firm (broker) is not able to determine whether the sell is a short sale transaction. Corresponds to RTS 22 "short selling indicator" value of 'UNDI'.

Used in groups: MDFullGrp, MDIncGrp

180.2.45 AggressorTime

Timestamp of aggressive order or quote resulting in match event.

Type: UTCTimestamp

Used in groups: MDFullGrp, MDIncGrp

180.2.46 AgreementCurrency

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

Type: Currency

Used in components: FinancingDetails

180.2.47 AgreementCurrencyCodeSource

Identifies class or source of the AgreementCurrency(918) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: FinancingDetails

180.2.48 AgreementDate

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

Type: LocalMktDate

Used in components: FinancingDetails

180.2.49 AgreementDesc

The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.

Type: String

Used in components: FinancingDetails

180.2.50 AgreementID

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

Type: String

Used in components: FinancingDetails

180.2.51 AgreementVersion

The version of the master agreement

Type: String

Used in components: FinancingDetails

180.2.52 AlgoCertificateDesc

Description of a certificate issued by an algorithmic trading firm.

Type: String

Used in messages: AlgoCertificateReport, AlgoCertificateRequest

180.2.53 AlgoCertificateID

Unique identifier for a certificate issued by an algorithmic trading firm.

Type: String

Used in messages: AlgoCertificateReport, AlgoCertificateRequest, ExecutionReport

180.2.54 AlgoCertificateReportID

Unique identifier of the AlgoCertificateReport(35=EJ).

Type: String

Used in messages: AlgoCertificateReport, AlgoCertificateReportAck

180.2.55 AlgoCertificateReportRefID

Reference identifier of the AlgoCertificateReport(35=EJ).

Type: String

Used in messages: AlgoCertificateReport

180.2.56 AlgoCertificateReportStatus

Status of the report being responded to.

Type: int

Allowed values in AlgoCertificateReportStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: AlgoCertificateReportAck

180.2.57 AlgoCertificateReportTransType

Identifies the message transaction type.

Type: int

Allowed values in AlgoCertificateReportTransTypeCodeSet:

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

Used in messages: AlgoCertificateReport

180.2.58 AlgoCertificateReportType

Specifies the type of business event related to an algo certification report.

Type: int

Allowed values in AlgoCertificateReportTypeCodeSet:

Code	Name	Description
0	CertificateInformation	Certificate information. The recipient of the report is informed about a certificate.
1	CertificateStateChanged	Certificate state changed. The recipient of the report is informed that the status of a certificate has changed. The new state is provided with AlgoCertificateStatus(3022).

Used in messages: AlgoCertificateReport, AlgoCertificateReportAck

180.2.59 AlgoCertificateRequestID

Unique identifier of the AlgoCertificateRequest(35=EH).

Type: String

Used in messages: AlgoCertificateReport, AlgoCertificateRequest, AlgoCertificateRequestAck

180.2.60 AlgoCertificateRequestRefID

Reference identifier of the AlgoCertificateRequest(35=EH).

Type: String

Used in messages: AlgoCertificateRequest

180.2.61 AlgoCertificateRequestStatus

Status of the AlgoCertificateRequest(35=EH) message being responded to.

Type: int

Allowed values in AlgoCertificateRequestStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: AlgoCertificateRequestAck

180.2.62 AlgoCertificateRequestTransType

Identifies the message transaction type.

Type: int

Allowed values in AlgoCertificateRequestTransTypeCodeSet:

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

Used in messages: AlgoCertificateRequest

180.2.63 AlgoCertificateRequestType

Specifies the type of business event related to an algo certification request.

Type: int

Allowed values in AlgoCertificateRequestTypeCodeSet:

Code	Name	Description
0	CertificateInformation	Certificate information. The recipient of the request is asked to provide certificates based on the criteria defined as part of the request.
1	GenerateCertificate	Generate certificate. The recipient of the request is asked to generate a new certificate based on the information defined or referenced in the request.
2	ChangeCertificateStatus	Change certificate status. The recipient of the request is asked to update the status of the certificate referenced in the request. The requested status is provided with AlgoCertificateStatus(3022).
3	ForwardCertificate	Forward certificate. The recipient of the request is asked to submit the certificate referenced in the request to the venue identified in the TargetParties component.

Used in messages: AlgoCertificateRequest, AlgoCertificateRequestAck

180.2.64 AlgoCertificateStatus

Status of the certification as provided by the regulatory authority.

Type: int

Allowed values in AlgoCertificateStatusCodeSet:

Code	Name	Description
0	Draft	Draft. Algo certificate created.
1	Approved	Approved. Algo certificate approved by authorized person.
2	Submitted	Submitted. Algo certificate sent to venue.
3	Registered	Registered. Algo certificate accepted and registered by venue.

Used in messages: AlgoCertificateReport, AlgoCertificateRequest

180.2.65 AlgorithmicTradeIndicator

Indicates that the order or trade originates from a computer program or algorithm requiring little-to-no human intervention.

Type: int

Allowed values in AlgorithmicTradeIndicatorCodeSet:

Code	Name	Description
0	NonAlgorithmicTrade	Non-algorithmic trade
1	AlgorithmicTrade	Algorithmic trade. In the context of ESMA MiFID II, a trade has to be flagged as "algorithmic" if at least one of the matched orders was submitted by a trading algorithm. See Directive 2014/65/EU Article 4(1)(39).

Used in groups: MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, TradeCaptureReport

180.2.66 AlgoSystemModuleGrp

AlgoSystemModuleGrp is a repeating group used to provide information regarding the modules of a system for algorithmic trading.

Name	Mult.	Type	Description
NoAlgoSystemModules	[1..1]	NumInGroup	
AlgoSystemModuleName	[0..1]	String	Required if NoAlgoSystemModules(3025)>0.
AlgoSystemModuleVersion	[0..1]	String	Required if NoAlgoSystemModules(3025)>0.

Name	Mult.	Type	Description
AlgoSystemModuleLastUpdateTime	[0..1]	UTCTimestamp	

Used in messages: AlgoCertificateReport, TestActionReport, TestSuiteDefinitionRequest

180.2.67 AlgoSystemModuleLastUpdateTime

Support Timestamp of last update to Algo System Module.

Type: UTCTimestamp

Used in groups: AlgoSystemModuleGrp

180.2.68 AlgoSystemModuleName

Name of the component of a system for algorithmic trading.

Type: String

Used in groups: AlgoSystemModuleGrp

180.2.69 AlgoSystemModuleVersion

Version (e.g. build or commit number) of the component of a system for algorithmic trading.

Type: String

Used in groups: AlgoSystemModuleGrp

180.2.70 AlgoTestDesc

Description of means of testing for an algorithm.

Type: String

Used in messages: AlgoCertificateReport

180.2.71 AlgoTrialID

Identifies the behaviour or configuration that has been selected by the executing party for this order.

Type: String

Used in messages: ExecutionReport

180.2.72 AllDividendsIndicator

Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non-cash dividend per share (including extraordinary dividends) declared by the issuer.

Type: Boolean

Used in components: DividendConditions

180.2.73 AllocAccount

Sub-account mnemonic

Type: String

Used in components: SettlTradeDetails

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

Used in messages: Confirmation, ConfirmationRequest, SettlementInstructionRequest

180.2.74 AllocAccountType

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

Type: int

Allowed values in AllocAccountTypeCodeSet:

Code	Name	Description
1	CarriedCustomerSide	Account is carried pn customer side of books
2	CarriedNonCustomerSide	Account is carried on non-customer side of books
3	HouseTrader	House trader

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

Used in messages: Confirmation, ConfirmationRequest

180.2.75 AllocAccruedInterestAmt

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

Type: Amt

Used in groups: AllocGrp

180.2.76 AllocAcctIDSource

Used to identify the source of the AllocAccount (79) code.

See AcctIDSource (660) for valid values.

Type: int

Allowed values in AcctIDSourceCodeSet:

Code	Name	Description
1	BIC	BIC
2	SIDCode	SID Code
3	TFM	TFM (GSPTA)
4	OMGEO	OMGEO (Alert ID)
5	DTCCCode	DTCC Code
6	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
99	Other	Other (custom or proprietary)

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

Used in messages: Confirmation, ConfirmationRequest, SettlementInstructionRequest

180.2.77 AllocAckGrp

This repeating group is optionally used for messages with AllocStatus(87) = 2 (Account level reject), to provide details of the individual accounts that were accepted or rejected. In the case of a reject, the reasons for the rejection should be specified.

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	Indicates number of allocation groups to follow.
AllocAccount	[0..1]	String	Required if NoAllocs(78) > 0. Must be first field in repeating group.
AllocAcctIDSource	[0..1]	CodeSet	
AllocPrice	[0..1]	Price	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount(79) plus AllocPrice(366) form a unique Allocs entry. Used in lieu of AllocAvgPx(153).
AllocPositionEffect	[0..1]	CodeSet	
IndividualAllocID	[0..1]	String	
ParentAllocID	[0..1]	String	
FirmMnemonic	[0..1]	String	
ClearedIndicator	[0..1]	CodeSet	Used to communicate the status of central clearing workflow.
AllocLegRefID	[0..1]	String	The field may not be used in any message where there are no legs.
AllocRegulatoryTradeIDGrp	[0..*]	Group	
IndividualAllocRejCode	[0..1]	CodeSet	Required if NoAllocs(78) > 0 and AllocStatus(87) = 2 (Account level reject).
NestedParties	[0..*]	Group	
AllocHandlInst	[0..1]	CodeSet	
AllocText	[0..1]	String	Can be used here to hold text relating to the rejection of this AllocAccount(366))
EncodedAllocTextLen	[0..1]	Length	Must be set if EncodedAllocText(361) field is specified and must immediately precede it.
EncodedAllocText	[0..1]	data	Encoded (non-ASCII characters) representation of the AllocText(161) field in the encoded format specified via the MessageEncoding(347) field.
FirmAllocText	[0..1]	String	

Name	Mult.	Type	Description
EncodedFirmAllocTextLen	[0..1]	Length	Must be set if EncodedFirmAllocText(1734) field is specified and must immediately precede it.
EncodedFirmAllocText	[0..1]	data	Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field.
SecondaryIndividualAllocID	[0..1]	String	
AllocCustomerCapacity	[0..1]	String	
IndividualAllocType	[0..1]	CodeSet	
AllocQty	[0..1]	Qty	
AllocCalculatedCcyQty	[0..1]	Qty	
CustodialLotID	[0..1]	String	Only used for specific lot trades.
VersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
VersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
CurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
AllocAvgPxGroupID	[0..1]	String	
AllocAvgPxIndicator	[0..1]	CodeSet	

Used in messages: AllocationInstructionAck, AllocationReportAck

180.2.78 AllocationRollupInstruction

An indicator to override the normal procedure to roll up allocations for the same take-up firm.

Type: int

Allowed values in AllocationRollupInstructionCodeSet:

Code	Name	Description
0	Rollup	Roll up
1	DoNotRollUp	Do not roll up

Used in groups: AllocGrp, TrdAllocGrp

180.2.79 AllocAvgPx

AvgPx (6) for a specific AllocAccount (79)

For Fixed Income this is always expressed as "percent of par" price type.

Type: Price

Used in groups: AllocGrp

180.2.80 AllocAvgPxGroupID

Used by submitting firm to group trades being sub-allocated into an average price group. The trades in the average price group will be used to calculate an average price for the group.

Type: String

Used in groups: AllocAckGrp, AllocGrp

180.2.81 AllocAvgPxIndicator

Average pricing indicator at the allocation level.

Type: int

Allowed values in AvgPxIndicatorCodeSet:

Code	Name	Description
0	NoAveragePricing	No average pricing
1	Trade	Trade is part of an average price group identified by the AvgPxGroupID(1731)
2	LastTrade	Last trade of the average price group identified by the AvgPxGroupID(1731)
3	NotionalValueAveragePxGroupTrade	Trade is part of a notional value average price group. A notional value average price (NVAP) group is effectively closed and available for allocation as long as the NVAP of the group is non-zero.
4	AveragePricedTrade	Trade is average priced

Used in groups: AllocAckGrp, AllocGrp

180.2.82 AllocCalculatedCcyQty

Used for the calculated quantity of the other side of the currency trade applicable to the allocation instance.

Type: Qty

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.83 AllocCancReplaceReason

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

Type: int

Allowed values in AllocCancReplaceReasonCodeSet:

Code	Name	Description
1	OriginalDetailsIncomplete	Original details incomplete/incorrect
2	ChangeInUnderlyingOrderDetails	Change in underlying order details
3	CancelledByGiveupFirm	Cancelled by give-up firm
99	Other	Other

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.84 AllocClearingFeeIndicator

ClearingFeeIndicator(635) for Allocation, see ClearingFeeIndicator(635) for permitted values.

Type: String

Used in groups: TrdAllocGrp

180.2.85 AllocCommissionAmount

The commission amount.

Type: Amt

Used in groups: AllocCommissionDataGrp

180.2.86 AllocCommissionAmountShared

Commission amount to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement. If specified, this amount should not exceed the amount in AllocCommission-Amount(2654).

Type: Amt

Used in groups: AllocCommissionDataGrp

180.2.87 AllocCommissionAmountSubType

Further sub classification of the AllocCommissionAmountType(2655).

Type: int

Allowed values in CommissionAmountSubTypeCodeSet:

Code	Name	Description
0	ResearchPaymentAccount	Research payment account (RPA)
1	CommissionSharingAgreement	Commission sharing agreement (CSA)
2	OtherTypeResearchPayment	Other type of research payment. A type of research payment other than RPA or CSA.

Used in groups: AllocCommissionDataGrp

180.2.88 AllocCommissionAmountType

Indicates what type of commission is being expressed in AllocCommissionAmount(2654).

Type: int

Allowed values in CommissionAmountTypeCodeSet:

Code	Name	Description
0	Unspecified	Unspecified
1	Acceptance	Acceptance. The bank's charge for issuing a Letter of Credit.
2	Broker	Broker. The executing broker's commission.
3	ClearingBroker	Clearing broker. The clearing broker's commission.
4	Retail	Retail. Commission charged by or related to retail sales.

Code	Name	Description
5	SalesCommission	Sales commission. The commission charged by the sales desk.
6	LocalCommission	Local commission. Commission paid to local broker in a cross-border transaction.
7	ResearchPayment	Research payment

Used in groups: AllocCommissionDataGrp

180.2.89 AllocCommissionBasis

Specifies the basis or unit used to calculate the commission.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in groups: AllocCommissionDataGrp

180.2.90 AllocCommissionCurrency

Specifies the currency denomination of the commission amount if different from the trade's currency.

AllocCommissionCurrencyCodeSource(2925) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: AllocCommissionDataGrp

180.2.91 AllocCommissionCurrencyCodeSource

Identifies class or source of the AllocCommissionCurrency(2657) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: AllocCommissionDataGrp

180.2.92 AllocCommissionDataGrp

The AllocCommissionDataGrp component block is used to carry commission information such as the type of commission and the rate at the allocation level. It provides a means to express commission applicable for the specified allocation account.

Name	Mult.	Type	Description
NoAllocCommissions	[1..1]	NumInGroup	

Name	Mult.	Type	Description
AllocCommissionAmount	[0..1]	Amt	Required if NoAllocCommissions(2653) > 0. If the commission is based on a percentage of trade quantity or a factor of "unit of measure", AllocCommissionRate(2660) and AllocCommissionUnitOfMeasure(2658) may also be specified as appropriate.
AllocCommissionAmountType	[0..1]	CodeSet	Required if NoAllocCommissions(2653) > 0.
AllocCommissionAmountSubType	[0..1]	CodeSet	
AllocCommissionBasis	[0..1]	CodeSet	Required if NoAllocCommissions(2653) > 0.
AllocCommissionCurrency	[0..1]	Currency	
AllocCommissionCurrencyCodeSource	[0..1]	CodeSet	
AllocCommissionUnitOfMeasure	[0..1]	CodeSet	
AllocCommissionUnitOfMeasureCurrency	[0..1]	Currency	
AllocCommissionUnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
AllocCommissionRate	[0..1]	float	
AllocCommissionSharedIndicator	[0..1]	Boolean	
AllocCommissionAmountShared	[0..1]	Amt	If specified, AllocCommissionSharedIndicator(2661) must be set to "Y".
AllocCommissionLegRefID	[0..1]	String	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
AllocCommissionDesc	[0..1]	String	
EncodedAllocCommissionDescLen	[0..1]	Length	Must be set if EncodedAllocCommissionDesc(2666) is specified and must immediately precede it.
EncodedAllocCommissionDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the AllocCommissionDesc(2664) field in the encoded format specified via the MessageEncoding(347) field.

Used in groups: AllocGrp, TrdAllocGrp

180.2.93 AllocCommissionDesc

Description of the commission.

Type: String

Used in groups: AllocCommissionDataGrp

180.2.94 AllocCommissionLegRefID

Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: AllocCommissionDataGrp

180.2.95 AllocCommissionRate

The commission rate when AllocCommissionAmount(2654) is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage or expressed in basis points, use the decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.

Type: float

Used in groups: AllocCommissionDataGrp

180.2.96 AllocCommissionSharedIndicator

Indicates whether the amount in AllocCommissionAmount(2654) is to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.

Type: Boolean

Used in groups: AllocCommissionDataGrp

180.2.97 AllocCommissionUnitOfMeasure

The commission rate unit of measure.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet

Code	Name	Description
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)

Code	Name	Description
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint

Code	Name	Description
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: AllocCommissionDataGrp

180.2.98 AllocCommissionUnitOfMeasureCurrency

Indicates the currency of the unit of measure. Conditionally required when AllocCommissionUnitOfMeasure(2658) = Ccy (Currency).

Type: Currency

Used in groups: AllocCommissionDataGrp

180.2.99 AllocCommissionUnitOfMeasureCurrencyCodeSource

Identifies class or source of the AllocCommissionUnitOfMeasureCurrency(2659) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP

Code	Name	Description
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: AllocCommissionDataGrp

180.2.100 AllocCustomerCapacity

Capacity of customer in the allocation block.

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.101 AllocGrossTradeAmt

Total amount traded for this account (i.e. quantity * price) expressed in units of currency.

Type: Amt

Used in groups: AllocGrp

180.2.102 AllocGroupAmount

Indicates the notional units or amount being allocated.

Type: Amt

Used in groups: AllocGrp

180.2.103 AllocGroupID

Intended to be used by a central counterparty to assign an identifier to allocations of trades for the same instrument traded at the same price.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationReport, AllocationReportAck

180.2.104 AllocGroupQuantity

Indicates the total quantity of an allocation group. Includes any allocated quantity.

Type: Qty

Used in messages: AllocationInstructionAlert, AllocationReport

180.2.105 AllocGroupRemainingQuantity

Indicates the remaining quantity of an allocation group that has not yet been allocated.

Type: Qty

Used in messages: AllocationInstructionAlert, AllocationReport

180.2.106 AllocGroupRemainingSubQty

Remaining quantity in the subgroup of an allocation group.

Type: Qty

Used in groups: AllocGroupSubQtyGrp

180.2.107 AllocGroupStatus

Status of the trade give-up relative to the group identified in AllocGroupID(1730).

Type: int

Allowed values in AllocGroupStatusCodeSet:

Code	Name	Description
0	Added	Added. This trade has been associated with the group for the first time.
1	Canceled	Canceled. This trade has been removed from the group.

Code	Name	Description
2	Replaced	Replaced. This trade already in the group has been updated.
3	Changed	Changed. An allocated trade or give-up has moved from one allocation group to another.
4	Pending	Pending. A request to assign or change an allocation group is pending.

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationReport

180.2.108 AllocGroupSubQty

Total quantity in the subgroup of an allocation group.

Type: Qty

Used in groups: AllocGroupSubQtyGrp

180.2.109 AllocGroupSubQtyAttributeGrp

This repeating group is used to identify attributes of trades in subgroups of an average pricing group.

Name	Mult.	Type	Description
NoAllocGroupSubQtyAttributes	[1..1]	NumInGroup	
AllocGroupSubQtyType	[0..1]	CodeSet	Required if NoAllocGroupSubQtyAttributes (2979) > 0.
AllocGroupSubQtyValue	[0..1]	String	Required if NoAllocGroupSubQtyAttributes (2979) > 0.

Used in groups: AllocGroupSubQtyGrp

180.2.110 AllocGroupSubQtyGrp

This repeating group is used to identify subgroups of an average pricing group. The total and remaining quantities of the average pricing group are split into sub-quantities based on trade attributes.

Name	Mult.	Type	Description
NoAllocGroupSubQtys	[1..1]	NumInGroup	
AllocGroupSubQty	[0..1]	Qty	Required if NoAllocGroupSubQtys(2975) > 0.
AllocGroupSubQtyOffset	[0..1]	Qty	
AllocGroupRemainingSubQty	[0..1]	Qty	
AllocGroupSubQtyID	[0..1]	String	Conditionally required if AllocGroupSubQtyAttributeGrp is not present.
AllocGroupSubQtyAttributeGrp	[0..*]	Group	Conditionally required if AllocGroupSubQtyID(2974) is not present.

Used in messages: AllocationInstructionAlert

180.2.111 AllocGroupSubQtyID

Identifier for quantity subgroup assigned by the clearinghouse.

Type: String

Used in groups: AllocGroupSubQtyGrp

Used in messages: AllocationInstruction

180.2.112 AllocGroupSubQtyOffset

Change in quantity in the subgroup of an allocation group.

Type: Qty

Used in groups: AllocGroupSubQtyGrp

180.2.113 AllocGroupSubQtyType

Type of trade attribute defining a subgroup in an allocation group.

Type: int

Allowed values in AllocGroupSubQtyTypeCodeSet:

Code	Name	Description
1	TradeType	Trade type
2	TradePublicationIndicator	Trade publication indicator
3	OrderHandlingInstruction	Order handling instruction

Used in groups: AllocGroupSubQtyAttributeGrp

180.2.114 AllocGroupSubQtyValue

Value of the trade attribute defining a subgroup in an allocation group.

Type: String

Used in groups: AllocGroupSubQtyAttributeGrp

180.2.115 AllocGrp

The AllocGrp component conveys the details of each account when a trade (or block trade) is allocated into one or more accounts.

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	Required if NoAllocs(78) > 0. May specify the broker of credit if ProcessCode(81) is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the executing broker.
AllocAcctIDSource	[0..1]	CodeSet	
MatchStatus	[0..1]	CodeSet	
AllocPrice	[0..1]	Price	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount(79) plus AllocPrice(366) form a unique Allocs entry. Used in lieu of AllocAvgPx(153).
AllocQty	[0..1]	Qty	Conditionally required except when for AllocTransType="Cancel", or when AllocType= "Ready-To-Book" or "Warehouse instruction".
AllocCalculatedCcyQty	[0..1]	Qty	

Name	Mult.	Type	Description
CustodialLotID	[0..1]	String	Only used for specific lot trades.
VersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
VersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
CurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
IndividualAllocID	[0..1]	String	
IndividualAllocSubQtyAttributeGrp	[0..*]	Group	
FirmMnemonic	[0..1]	String	Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).
ParentAllocID	[0..1]	String	
AllocLegRefID	[0..1]	String	The field may not be used in any message where there are no legs.
AllocRegulatoryTradeIDGrp	[0..*]	Group	
AllocTrdRegTimestamps	[0..*]	Group	
ProcessCode	[0..1]	CodeSet	
SecondaryIndividualAllocID	[0..1]	String	Can be used by an intermediary to specify an allocation ID assigned by the intermediary's system.
AllocMethod	[0..1]	CodeSet	Specifies the method under which a trade quantity was allocated.
AllocationRollupInstruction	[0..1]	CodeSet	An indicator to override the normal procedure to roll up allocations for the same Carry Firm.
AllocCustomerCapacity	[0..1]	String	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.
AllocPositionEffect	[0..1]	CodeSet	
IndividualAllocType	[0..1]	CodeSet	

Name	Mult.	Type	Description
NestedParties	[0..*]	Group	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages". Used for NestedPartyRole=BrokerOfCredit, ClientID, Settlement location (PSET), etc. Note: this field can be used for settlement location (PSET) information.
NotifyBrokerOfCredit	[0..1]	CodeSet	
AllocHandlInst	[0..1]	CodeSet	
AllocText	[0..1]	String	Free format text field related to this AllocAccount
EncodedAllocTextLen	[0..1]	Length	Must be set if EncodedAllocText field is specified and must immediately precede it.
EncodedAllocText	[0..1]	data	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
FirmAllocText	[0..1]	String	
EncodedFirmAllocTextLen	[0..1]	Length	
EncodedFirmAllocText	[0..1]	data	
CommissionData	[0..1]	Component	
AllocCommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
AllocAvgPx	[0..1]	Price	AvgPx for this AllocAccount. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation, expressed in terms of Currency(15). For Fixed Income always express value as "percent of par".
AllocNetMoney	[0..1]	Amt	NetMoney for this AllocAccount. ((AllocQty * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell. ((AllocQty * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy. For FX, if specified, expressed in terms of Currency(15).
SettlCurrAmt	[0..1]	Amt	Replaced by AllocSettlCurrAmt
AllocGrossTradeAmt	[0..1]	Amt	
AllocSettlCurrAmt	[0..1]	Amt	AllocNetMoney in AllocSettlCurrency for this AllocAccount if AllocSettlCurrency is different from "overall" Currency

Name	Mult.	Type	Description
SettlCurrency	[0..1]	Currency	Replaced by AllocSettlCurrency. SettlCurrency for this AllocAccount if different from "overall" Currency. Required if SettlCurrAmt is specified.
AllocSettlCurrency	[0..1]	Currency	AllocSettlCurrency for this AllocAccount if different from "overall" Currency. Required if AllocSettlCurrAmt is specified. Required for NDFs.
AllocSettlCurrencyCodeSource	[0..1]	CodeSet	
SettlCurrFxRate	[0..1]	float	Foreign exchange rate used to compute AllocSettlCurrAmt from Currency to AllocSettlCurrency
SettlCurrFxRateCalc	[0..1]	CodeSet	Specifies whether the SettlCurrFxRate should be multiplied or divided
AllocAccruedInterestAmt	[0..1]	Amt	Applicable for Convertible Bonds and fixed income
AllocInterestAtMaturity	[0..1]	Amt	Applicable for securities that pay interest in lump-sum at maturity
MiscFeesGrp	[0..*]	Group	
ClrInstGrp	[0..*]	Group	
ClearingFeeIndicator	[0..1]	CodeSet	
AllocSettlInstType	[0..1]	CodeSet	Used to indicate whether settlement instructions are provided on this message, and if not, how they are to be derived. Absence of this field implies use of default instructions.
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages". Used to communicate settlement instructions for this AllocAccount detail. Required if AllocSettlInstType = 2 or 3.
AllocRefRiskLimitCheckID	[0..1]	String	Conditionally required when AllocRefRiskLimitCheckIDType(2393) is specified.
AllocRefRiskLimitCheckIDType	[0..1]	CodeSet	Conditionally required when AllocRefRiskLimitCheckID(2392) is specified.
AllocRiskLimitCheckStatus	[0..1]	CodeSet	
AllocGroupAmount	[0..1]	Amt	
AllocAvgPxGroupID	[0..1]	String	
AllocAvgPxIndicator	[0..1]	CodeSet	
TradeAllocAmtGrp	[0..*]	Group	

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.116 AllocHandlInst

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

Type: int

Allowed values in AllocHandlInstCodeSet:

Code	Name	Description
1	Match	Match
2	Forward	Forward
3	ForwardAndMatch	Forward and Match
4	AutoClaimGiveUp	Auto claim give-up. Indicates that the give-up and take-up party are the same and that trade give-up is to be claimed automatically.

Used in groups: AllocAckGrp, AllocGrp, PreAllocGrp, TrdAllocGrp

180.2.117 AllocID

Unique identifier for allocation message.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in components: SettlTradeDetails

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

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

180.2.118 AllocInterestAtMaturity

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

Type: Amt

Used in groups: AllocGrp

180.2.119 AllocIntermedReqType

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

Type: int

Allowed values in AllocIntermedReqTypeCodeSet:

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

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck

180.2.120 AllocLegRefID

Unique identifier for a specific leg (uniqueness not defined as part of the FIX specification). AllocLegRefID(2727) references the value from LegID(1788) in the current multileg order or trade message specifying to which leg the allocation instance applies.

Type: String

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

180.2.121 AllocLinkID

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

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.122 AllocLinkType

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

Type: int

Allowed values in AllocLinkTypeCodeSet:

Code	Name	Description
0	FXNetting	FX Netting
1	FXSwap	FX Swap

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.123 AllocMethod

Specifies the method under which a trade quantity was allocated.

Type: int

Allowed values in AllocMethodCodeSet:

Code	Name	Description
1	Automatic	Automatic
2	Guarantor	Guarantor
3	Manual	Manual
4	BrokerAssigned	Broker assigned

Used in groups: AllocGrp, TrdAllocGrp

180.2.124 AllocNetMoney

NetMoney(118) for a specific AllocAccount(79).

Type: Amt

Used in groups: AllocGrp

180.2.125 AllocNoOrdersType

Indicates how the orders being booked and allocated by an AllocationInstruction or AllocationReport message are identified, e.g. by explicit definition in the OrdAllocGrp or ExecAllocGrp components, or not identified explicitly.

Type: int

Allowed values in AllocNoOrdersTypeCodeSet:

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

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.126 AllocPositionEffect

Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Type: char

Allowed values in AllocPositionEffectCodeSet:

Code	Name	Description
O	Open	Open
C	Close	Close
R	Rolled	Rolled
F	FIFO	FIFO

Used in groups: AllocAckGrp, AllocGrp

180.2.127 AllocPrice

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

Type: Price

Used in groups: AllocAckGrp, AllocGrp

180.2.128 AllocQty

Quantity to be allocated to specific sub-account

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

Type: Qty

Used in components: SettlTradeDetails

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

Used in messages: Confirmation

180.2.129 AllocRefRiskLimitCheckID

The reference identifier to the PartyRiskLimitCheckRequest(35=DF), or a similar out of band message, message that contained the approval or rejection for risk/credit limit check for this allocation.

Type: String

Used in groups: AllocGrp, TrdAllocGrp

180.2.130 AllocRefRiskLimitCheckIDType

Specifies which type of identifier is specified in AllocRefRiskLimitCheckID(2392) field.

Type: int

Allowed values in RefRiskLimitCheckIDTypeCodeSet:

Code	Name	Description
0	RiskLimitRequestID	RiskLimitRequestID(1666)
1	RiskLimitCheckID	RiskLimitCheckID(2319)
3	OutOfBandID	Out of band identifier

Used in groups: AllocGrp, TrdAllocGrp

180.2.131 AllocRegulatoryLegRefID

Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: AllocRegulatoryTradeIDGrp

180.2.132 AllocRegulatoryTradeID

Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifer (USI) as required by the U.S. Commodity Futures Trading Commission.

Type: String

Used in groups: AllocRegulatoryTradeIDGrp

180.2.133 AllocRegulatoryTradeIDEvent

Identifies the event which caused the origination of the identifier in AllocRegulatoryTradeID(1909). When more than one event is the cause, use the higher enumeration value. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2(Clearing).

Type: int

Allowed values in RegulatoryTradeIDEventCodeSet:

Code	Name	Description
0	InitialBlockTrade	Initial block trade.
1	Allocation	Allocation. Determination that the block trade will not be further allocated.
2	Clearing	Clearing
3	Compression	Compression
4	Novation	Novation
5	Termination	Termination
6	PostTrdVal	Post-trade valuation

Used in groups: AllocRegulatoryTradeIDGrp

180.2.134 AllocRegulatoryTradeIDGrp

The AllocRegulatoryTradeIDGrp is a repeating component within the TrdAllocGrp component used to report the source, value and relationship of multiple trade identifiers for the same trade allocation instance.

This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) are required to be reported, showing the chaining of these identifiers as needed.

Name	Mult.	Type	Description
NoAllocRegulatoryTradeIDs	[1..1]	NumInGroup	
AllocRegulatoryTradeID	[0..1]	String	Required if NoAllocRegulatoryTradeIDs(1908) > 0.
AllocRegulatoryTradeIDSource	[0..1]	CodeSet	
AllocRegulatoryTradeIDEvent	[0..1]	CodeSet	
AllocRegulatoryTradeIDType	[0..1]	CodeSet	
AllocRegulatoryLegRefID	[0..1]	String	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
AllocRegulatoryTradeIDScope	[0..1]	CodeSet	

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.135 AllocRegulatoryTradeIDScope

Specifies the scope to which the AllocRegulatoryTradeID(1909) applies. Used when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe.

Type: int

Allowed values in RegulatoryTradeIDScopeCodeSet:

Code	Name	Description
1	ClearingMember	Clearing member
2	Client	Client

Used in groups: AllocRegulatoryTradeIDGrp

180.2.136 AllocRegulatoryTradeIDSource

Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator or from a supported standard identifier source scheme.

Type: String

Allowed values in RegulatoryTradeIDSourceCodeSet:

Code	Name	Description
1	UniqueTransactionIdentifier	Unique Transaction Identifier (ISO 23897)

Used in groups: AllocRegulatoryTradeIDGrp

180.2.137 AllocRegulatoryTradeIDType

Specifies the type of trade identifier provided in AllocRegulatoryTradeID(1909), within the context of the hierarchy of trade events.

Type: int

Allowed values in RegulatoryTradeIDTypeCodeSet:

Code	Name	Description
0	Current	Current. The default if not specified.
1	Previous	Previous. The previous trade's identifier when reporting a cleared trade or novation of a previous trade.
2	Block	Block. The block trade's identifier when reporting an allocated subtrade.
3	Related	Related. The related trade identifier when reporting a mixed swap.
4	ClearedBlockTrade	Cleared block trade. Assigned by the CCP to a bunched order/trade when it needs to be cleared with the standby clearing firm prior to post-trade allocation.

Code	Name	Description
5	TradingVenueTransactionIdentifier	Trading venue transaction identifier. Assigned by the trading venue to a transaction. In the context of ESMA RTS 22 and RTS 24, this is an unique transaction identification "number generated by trading venues and disseminated to both the buying and selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU]." (quoted text from RTS 22). "Uniqueness" may be defined per relevant regulations.
6	ReportTrackingNumber	Report tracking number. In the context of EMIR Refit this is a "unique code assigned to the execution of an order and common for a group of reports related to the same execution" (see Q28 in https://www.esma.europa.eu/sites/default/files/library/esma74-362-2281_final_report_guidelines_emir_refit.pdf). Also referred to as the RTN.

Used in groups: AllocRegulatoryTradeIDGrp

180.2.138 AllocRejCode

Identifies reason for rejection.

Type: int

Allowed values in AllocRejCodeCodeSet:

Code	Name	Description
0	UnknownAccount	Unknown or missing account(s)
1	IncorrectQuantity	Incorrect or missing block quantity
2	IncorrectAveragePrice	Incorrect or missing average price
3	UnknownExecutingBrokerMnemonic	Unknown executing broker mnemonic
4	CommissionDifference	Incorrect or missing commission
5	UnknownOrderID	Unknown OrderID(37)
6	UnknownListID	Unknown ListID(66)
7	OtherSeeText	Other (further in Text (58))
8	IncorrectAllocatedQuantity	Incorrect or missing allocated quantity
9	CalculationDifference	Calculation difference

Code	Name	Description
10	UnknownOrStaleExecID	Unknown or Stale ExecID(17)
11	MismatchedData	Mismatched data
12	UnknownClOrdID	Unknown ClOrdID(11)
13	WarehouseRequestRejected	Warehouse request rejected
14	DuplicateOrMissingIndividualAllocID	Duplicate or missing IndividualAllocID(467)
15	TradeNotRecognized	Trade not recognized
16	DuplicateTrade	Trade previously allocated
17	IncorrectOrMissingInstrument	Incorrect or missing instrument
18	IncorrectOrMissingSettlDate	Incorrect or missing settlement date
19	IncorrectOrMissingFundIDOrFund-Name	Incorrect or missing fund ID or fund name
20	IncorrectOrMissingSettlInstructions	Incorrect or missing settlement instructions
21	IncorrectOrMissingFees	Incorrect or missing fees
22	IncorrectOrMissingTax	Incorrect or missing tax
23	UnknownOrMissingParty	Unknown or missing party
24	IncorrectOrMissingSide	Incorrect or missing side
25	IncorrectOrMissingNetMoney	Incorrect or missing net-money
26	IncorrectOrMissingTradeDate	Incorrect or missing trade date
27	IncorrectOrMissingSettlCcyInstruc-tions	Incorrect or missing settlement currency instructions
28	IncorrectOrMissingProcessCode	Incorrrect or missing ProcessCode(81)
99	Other	Other. Use RejectText(1328) for further reject reasons.

Used in messages: AllocationInstructionAck, AllocationReport, AllocationReportAck

180.2.139 AllocReportID

Unique identifier for Allocation Report message.

Type: String

Used in messages: AllocationReport, AllocationReportAck

180.2.140 AllocReportRefID

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

Type: String

Used in messages: AllocationReport

180.2.141 AllocReportType

Describes the specific type or purpose of an Allocation Report message

Type: int

Allowed values in AllocReportTypeCodeSet:

Code	Name	Description
2	PreliminaryRequestToIntermediary	Preliminary request to intermediary
3	SellsideCalculatedUsingPreliminary	Sellside calculated using preliminary (includes MiscFees and NetMoney)
4	SellsideCalculatedWithoutPrelimi-nary	Sellside calculated without preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)
5	WarehouseRecap	Warehouse recap
8	RequestToIntermediary	Request to intermediary
9	Accept	Accept
10	Reject	Reject
11	AcceptPending	Accept Pending
12	Complete	Complete
14	ReversePending	Reverse Pending
15	Giveup	Give-up
16	Takeup	Take-up
17	Reversal	Reversal
18	Alleged	Alleged reversal
19	SubAllocationGiveup	Sub-allocation give-up

Used in messages: AllocationReport, AllocationReportAck

180.2.142 AllocRequestID

Unique identifier for the request message.

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck

180.2.143 AllocRequestStatus

Status of the AllocationInstructionAlertRequest(35=DU).

Type: int

Allowed values in AllocRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Rejected	Rejected

Used in messages: AllocationInstructionAlertRequestAck

180.2.144 AllocReversalStatus

Identifies the status of a reversal transaction.

Type: int

Allowed values in AllocReversalStatusCodeSet:

Code	Name	Description
0	Completed	Completed
1	Refused	Refused
2	Cancelled	Cancelled

Used in messages: AllocationReport

180.2.145 AllocRiskLimitCheckStatus

Indicates the status of the risk limit check performed on a trade for this allocation instance.

Type: int

Allowed values in RiskLimitCheckStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted. For use when none of the more specific status enumerations apply.
1	Rejected	Rejected. For use when none of the more specific status enumerations apply.
2	ClaimRequired	Claim required. Indicates that the clearing firm is required to accept or decline the trade.
3	PreDefinedLimitCheckSucceeded	Pre-defined limit check succeeded. Indicates a check enforced automatically by the clearing house.
4	PreDefinedLimitCheckFailed	Pre-defined limit check failed. Indicates a check enforced automatically by the clearing house.
5	PreDefinedAutoAcceptRuleInvoked	Pre-defined auto-accept rule invoked. Indicates that the clearing firm is required to accept or decline the trade because no limit or rule applies.
6	PreDefinedAutoRejectRuleInvoked	Pre-defined auto-reject rule invoked. Indicates a check enforced automatically by the clearing house. Note that clearing house rules of engagement may still require a clearing firm accept or reject the trade.
7	AcceptedByClearingFirm	Accepted by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for accepting the trade.
8	RejectedByClearingFirm	Rejected by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for rejecting the trade.
9	Pending	Pending. Indicates that one or more side level risk checks are in progress.
10	AcceptedByCreditHub	Accepted by credit hub. Indicates that a credit hub accepted the trade. An identifier assigned by the credit hub may appear in the appropriate RefRiskLimitCheckID(2334) field.
11	RejectedByCreditHub	Rejected by credit hub. Indicates that a credit hub rejected the trade.
12	PendingCreditHubCheck	Pending credit hub check. Indicates that a check is pending at a credit hub.
13	AcceptedByExecVenue	Accepted by execution venue. Indicates acceptance by an execution venue, such as a SEF.
14	RejectedByExecVenue	Rejected by execution venue. Indicates that the trade was rejected by an execution venue, such as a SEF.

Used in groups: AllocGrp

180.2.146 AllocSettlCurrAmt

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

Type: Amt

Used in groups: AllocGrp

180.2.147 AllocSettlCurrency

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

Type: Currency

Used in groups: AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

180.2.148 AllocSettlCurrencyCodeSource

Identifies class or source of the AllocSettlCurrency(736) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

180.2.149 AllocSettlInstType

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

Type: int

Allowed values in AllocSettlInstTypeCodeSet:

Code	Name	Description
0	UseDefaultInstructions	Use default instructions
1	DeriveFromParametersProvided	Derive from parameters provided
2	FullDetailsProvided	Full details provided
3	SSIDBIDsProvided	SSI DB IDs provided
4	PhoneForInstructions	Phone for instructions

Used in groups: AllocGrp

180.2.150 AllocStatus

Identifies status of allocation.

Type: int

Allowed values in AllocStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted (successfully processed)
1	BlockLevelReject	Block level reject
2	AccountLevelReject	Account level reject
3	Received	Received (received not yet processed)
4	Incomplete	Incomplete
5	RejectedByIntermediary	Rejected by intermediary
6	AllocationPending	Allocation pending
7	Reversed	Reversed
8	CancelledByIntermediary	Cancelled by intermediary.
9	Claimed	Claimed
10	Refused	Refused
11	PendingGiveUpApproval	Pending give-up approval
12	Cancelled	Cancelled
13	PendingTakeUpApproval	Pending take-up approval
14	ReversalPending	Reversal pending

Used in messages: AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck

180.2.151 AllocText

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

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.152 AllocTransType

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

Type: char

Allowed values in AllocTransTypeCodeSet:

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

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, AllocationReportAck

180.2.153 AllocTrdRegTimestamp

Same as TrdRegTimestamp(769). Used to provide relevant timestamp for the allocation account.

Type: UTCTimestamp

Used in groups: AllocTrdRegTimestamps

180.2.154 AllocTrdRegTimestamps

The AllocTrdRegTimestamps component block is used to convey trading or regulatory timestamps associated with an allocation for one account.

Name	Mult.	Type	Description
NoAllocTrdRegTimestamps	[1..1]	NumInGroup	
AllocTrdRegTimestamp	[0..1]	UTCTimestamp	Required if NoAllocTrdRegTimestamps(3008) > 0.
AllocTrdRegTimestampType	[0..1]	CodeSet	Required if NoAllocTrdRegTimestamps(3008) > 0.
AllocTrdRegTimestampSrc	[0..1]	String	

Used in groups: AllocGrp

180.2.155 AllocTrdRegTimestampSrc

Same as TrdRegTimestampOrigin(771). Used to indicate the "origin" or source of the timestamp relevant for the allocation account.

Type: String

Used in groups: AllocTrdRegTimestamps

180.2.156 AllocTrdRegTimestampType

Same as TrdRegTimestampType(770). Used to indicate the timestamp type relevant for the allocation account.

Type: int

Allowed values in TrdRegTimestampTypeCodeSet:

Code	Name	Description
1	ExecutionTime	Execution time. Timestamp for the order execution. In the context of US futures markets (CFTC regulated) this is the non-qualified reporting time of order execution.
2	TimeIn	Time in. Timestamp for receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp of when the order was received on the trading floor (booth).

Code	Name	Description
3	TimeOut	Time out. Timestamp for sending an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp when the trade was received from the pit.
4	BrokerReceipt	Broker receipt. Timestamp for a broker receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the time at which the broker received the order.
5	BrokerExecution	Broker execution. Timestamp for the broker executing an order. In the context of US futures markets (CFTC regulated) this is the time at which a broker executed the order for another broker.
6	DeskReceipt	Desk receipt. Timestamp for the transmission of an order to an internal desk or department on the same day the firm received the order.
7	SubmissionToClearing	Submission to clearing. The timestamp when the trade was officially acknowledged by the Clearing House.
8	TimePriority	Time priority. A timestamp (manually or electronically) assigned by a market to specify time priority for an order or quote.
9	OrderbookEntryTime	Orderbook entry time. Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry time cannot change during the lifetime of the order.
10	OrderSubmissionTime	Order submission time. Time the order was sent by the submitter.
11	PubliclyReported	Publicly reported. In the context of MiFID II, this is used to identify the time at which the transaction was first published to the market.
12	PublicReportUpdated	Public report updated. In the context of MiFID II, this is used to identify the time at which the transaction's publication to the market was last updated
13	NonPubliclyReported	Non-publicly reported
14	NonPublicReportUpdated	Non-public report updated
15	SubmittedForConfirmation	Submitted for confirmation
16	UpdatedForConfirmation	Updated for confirmation
17	Confirmed	Confirmed
18	UpdatedForClearing	Updated for clearing
19	Cleared	Cleared
20	AllocationsSubmitted	Allocations submitted
21	AllocationsUpdated	Allocations updated
22	AllocationsCompleted	Allocations completed

Code	Name	Description
23	SubmittedToRepository	Submitted to repository
24	PostTrdContntnEvnt	Post-trade continuation event
25	PostTradeValuation	Post-trade valuation
26	PreviousTimePriority	Previous time priority. Can be used in conjunction with TrdRegTimestampType(770) = 8 (Time priority) to provide the current and last priority timestamp in a single message.
27	IdentifierAssigned	Identifier assigned. Timestamp for the assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
28	PreviousIdentifierAssigned	Previous identifier assigned. Timestamp of previous assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
29	OrderCancellationTime	Order cancellation time. Timestamp for the cancellation of an order or quote.
30	OrderModificationTime	Order modification time. Timestamp for the modification of an order or quote.
31	OrderRoutingTime	Order routing time. Timestamp for the routing of an order to another broker or electronic execution venue.
32	TradeCancellationTime	Trade cancellation time. Timestamp for the cancellation of an execution (ExecType(150) = H (Trade Cancel)) or trade (TradeReportType(856) = 6 (Trade Report Cancel)).
33	TradeModificationTime	Trade modification time. Timestamp for the modification of an execution (ExecType(150) = G (Trade Correct)) or trade (TradeReportType(856) = 5 (No/Was)).
34	ReferenceTimeForNBBO	Reference time for NBBO. Timestamp for an NBBO reference price.
35	Affirmed	Affirmed

Used in groups: AllocTrdRegTimestamps

180.2.157 AllocType

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

(see Volume : "Glossary" for value definitions)

*** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***

Type: int

Allowed values in AllocTypeCodeSet:

Code	Name	Description
1	Calculated	Calculated (includes MiscFees and NetMoney)
2	Preliminary	Preliminary (without MiscFees and NetMoney)
5	ReadyToBook	Ready-To-Book
7	WarehouseInstruction	Warehouse instruction
8	RequestToIntermediary	Request to intermediary
9	Accept	Accept
10	Reject	Reject
11	AcceptPending	Accept Pending
12	IncompleteGroup	Incomplete group
13	CompleteGroup	Complete group
14	ReversalPending	Reversal Pending
15	ReopenGroup	Reopen group
16	CancelGroup	Cancel group
17	Giveup	Give-up
18	Takeup	Take-up
19	RefuseTakeup	Refuse take-up
20	InitiateReversal	Initiate reversal
21	Reverse	Reverse
22	RefuseReversal	Refuse reversal
23	SubAllocationGiveup	Sub-allocation give-up
24	ApproveGiveup	Approve give-up
25	ApproveTakeup	Approve take-up
26	NotionalValueAveragePxGroupAlloc	Notional value average price group allocation. Used when conducting notional value average price (NVAP) group allocation with a clearinghouse.

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert

180.2.158 AllowableOneSidednessCurr

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

Type: Currency

Used in messages: NewOrderList

180.2.159 AllowableOneSidednessPct

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

Type: Percentage

Used in messages: NewOrderList

180.2.160 AllowableOneSidednessValue

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

Type: Amt

Used in messages: NewOrderList

180.2.161 AltMDSourceID

Session layer source for market data

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

Type: String

Used in groups: MDRjctGrp

180.2.162 AnnualTradingBusinessDays

Number of trading business days in a year.

Type: int

Used in components: MDStatisticParameters

Used in groups: ClearingPriceParametersGrp

180.2.163 AnonymousTradeIndicator

Indicates whether the trade or transaction was executed anonymously.

Type: Boolean

Used in groups: MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, TradeCaptureReport

180.2.164 ApplBegSeqNum

Beginning range of application sequence numbers

Type: SeqNum

Used in groups: ApplIDRequestAckGrp, ApplIDRequestGrp

180.2.165 ApplEndSeqNum

Ending range of application sequence numbers

Type: SeqNum

Used in groups: ApplIDRequestAckGrp, ApplIDRequestGrp

180.2.166 ApplExtID

The extension pack number associated with an application message.

Type: int

Used in components: StandardHeader

180.2.167 ApplicationSequenceControl

The ApplicationSequenceControl is used for application sequencing and recovery. Consisting of ApplSeqNum (1181), ApplID (1180), ApplLastSeqNum (1350), and ApplResendFlag (1352), FIX application messages that carries this component block will be able to use application level sequencing. ApplID, ApplSeqNum and ApplLastSeqNum fields identify the application id, application sequence number and the previous application sequence number (in case of intentional gaps) on each application message that carries this block.

Name	Mult.	Type	Description
ApplID	[0..1]	String	Identifies the application with which a message is associated. Used only if application sequencing is in effect.

Name	Mult.	Type	Description
ApplSeqNum	[0..1]	SeqNum	Application sequence number assigned to the message by the application generating the message. Used only if application sequencing is in effect. Conditionally required if ApplID has been specified.
ApplLastSeqNum	[0..1]	SeqNum	The previous sequence number in the application sequence stream. Permits an application to publish messages with sequence gaps where it cannot be avoided. Used only if application sequencing is in effect. Conditionally required if ApplID has been specified
ApplResendFlag	[0..1]	Boolean	Used to indicate that a message is being sent in response to an Application Message Request. Used only if application sequencing is in effect. It is possible for both ApplResendFlag and PossDupFlag to be set on the same message if the Sender's cache size is greater than zero and the message is being resent due to a session level resend request.

Used in messages: AccountSummaryReport, AssignmentReport, ContraryIntentionReport, DerivativeSecurityList, DerivativeSecurityListUpdateReport, ExecutionReport, IOI, MarginRequirementReport, MarketDataIncrementalRefresh, MarketDataReport, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDefinition, MarketDefinitionUpdateReport, MassOrderAck, News, PartyDetailsListReport, PartyDetailsListUpdateReport, PartyEntitlementsReport, PartyEntitlementsUpdateReport, PartyRiskLimitsReport, PartyRiskLimitsUpdateReport, PositionReport, SecurityDefinition, SecurityDefinitionUpdateReport, SecurityList, SecurityListUpdateReport, SecurityMassStatus, SecurityStatus, SecurityTypes, SettlementObligationReport, TradeCaptureReport, TradeMatchReport, TradeMatchReportAck, TradingSessionList, TradingSessionListUpdateReport, TradingSessionStatus

180.2.168 ApplID

Identifies the application with which a message is associated. Used only if application sequencing is in effect.

Type: String

Used in components: ApplicationSequenceControl

180.2.169 ApplIDReportGrp

Name	Mult.	Type	Description
NoApplIDs	[1..1]	NumInGroup	Number of applications
RefApplID	[0..1]	String	
ApplNewSeqNum	[0..1]	SeqNum	
RefApplLastSeqNum	[0..1]	SeqNum	

Used in messages: ApplicationMessageReport

180.2.170 ApplIDRequestAckGrp

Name	Mult.	Type	Description
NoApplIDs	[1..1]	NumInGroup	Number of applications
RefApplID	[0..1]	String	
RefApplReqID	[0..1]	String	
ApplBegSeqNum	[0..1]	SeqNum	
ApplEndSeqNum	[0..1]	SeqNum	
RefApplLastSeqNum	[0..1]	SeqNum	
ApplResponseError	[0..1]	CodeSet	
NestedParties	[0..*]	Group	

Used in messages: ApplicationMessageRequestAck

180.2.171 ApplIDRequestGrp

Name	Mult.	Type	Description
NoApplIDs	[1..1]	NumInGroup	Specifies number of application id occurrences
RefApplID	[0..1]	String	
RefApplReqID	[0..1]	String	
ApplBegSeqNum	[0..1]	SeqNum	Message sequence number of first message in range to be resent

Name	Mult.	Type	Description
ApplEndSeqNum	[0..1]	SeqNum	Message sequence number of last message in range to be resent. If request is for a single message ApplBeginSeqNo = ApplEndSeqNo. If request is for all messages subsequent to a particular message, ApplEndSeqNo = "0" (representing infinity).
NestedParties	[0..*]	Group	

Used in messages: ApplicationMessageRequest

180.2.172 ApplLastSeqNum

Application sequence number of last message in transmission

Type: SeqNum

Used in components: ApplicationSequenceControl

180.2.173 ApplNewSeqNum

Used to specify a new application sequence number.

Type: SeqNum

Used in groups: ApplIDReportGrp

180.2.174 ApplQueueAction

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

Type: int

Allowed values in ApplQueueActionCodeSet:

Code	Name	Description
0	NoActionTaken	No Action Taken
1	QueueFlushed	Queue Flushed
2	OverlayLast	Overlay Last
3	EndSession	End Session

Used in messages: MarketDataRequest

180.2.175 ApplQueueDepth

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

Type: int

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

180.2.176 ApplQueueMax

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

Type: int

Used in messages: MarketDataRequest

180.2.177 ApplQueueResolution

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

Type: int

Allowed values in ApplQueueResolutionCodeSet:

Code	Name	Description
0	NoActionTaken	No Action Taken
1	QueueFlushed	Queue Flushed
2	OverlayLast	Overlay Last
3	EndSession	End Session

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

180.2.178 ApplReportID

Identifier for the Application Sequence Reset

Type: String

Used in messages: ApplicationMessageReport

180.2.179 ApplReportType

Type of report

Type: int

Allowed values in ApplReportTypeCodeSet:

Code	Name	Description
0	ApplSeqNumReset	Reset ApplSeqNum to new value specified in ApplNewSeqNum(1399)
1	LastMessageSent	Reports that the last message has been sent for the ApplIDs Refer to RefApplLastSeqNum(1357) for the application sequence number of the last message.
2	ApplicationAlive	Heartbeat message indicating that Application identified by RefApplID(1355) is still alive. Refer to RefApplLastSeqNum(1357) for the application sequence number of the previous message.
3	ResendComplete	Application message re-send completed.

Used in messages: ApplicationMessageReport

180.2.180 ApplReqID

Unique identifier for request

Type: String

Used in messages: ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck

180.2.181 ApplReqType

Type of Application Message Request being made.

Type: int

Allowed values in ApplReqTypeCodeSet:

Code	Name	Description
0	Retransmission	Retransmission of application messages for the specified Applications
1	Subscription	Subscription to the specified Applications
2	RequestLastSeqNum	Request for the last ApplLastSeqNum published for the specified Applications
3	RequestApplications	Request valid set of Applications
4	Unsubscribe	Unsubscribe to the specified Applications
5	CancelRetransmission	Cancel retransmission
6	CancelRetransmissionUnsubscribe	Cancel retransmission and unsubscribe to the specified applications

Used in messages: ApplicationMessageRequest, ApplicationMessageRequestAck

180.2.182 ApplResendFlag

Used to indicate that a message is being sent in response to an Application Message Request. It is possible for both ApplResendFlag and PossDupFlag to be set on the same message if the Sender's cache size is greater than zero and the message is being resent due to a session level resend request

Type: Boolean

Used in components: ApplicationSequenceControl

180.2.183 ApplResponseError

Used to return an error code or text associated with a response to an Application Request.

Type: int

Allowed values in ApplResponseErrorCodeSet:

Code	Name	Description
0	ApplicationDoesNotExist	Application does not exist
1	MessagesRequestedAreNotAvailable	Messages requested are not available
2	UserNotAuthorizedForApplication	User not authorized for application

Used in groups: ApplIDRequestAckGrp

180.2.184 ApplResponseID

Identifier for the Applicaton Message Request Ack

Type: String

Used in messages: ApplicationMessageRequestAck

180.2.185 ApplResponseType

Used to indicate the type of acknowledgement being sent.

Type: int

Allowed values in ApplResponseTypeCodeSet:

Code	Name	Description
0	RequestSuccessfullyProcessed	Request successfully processed
1	ApplicationDoesNotExist	Application does not exist
2	MessagesNotAvailable	Messages not available

Used in messages: ApplicationMessageRequestAck

180.2.186 ApplSeqNum

Data sequence number to be used when FIX session is not in effect

Type: SeqNum

Used in components: ApplicationSequenceControl

180.2.187 ApplTestMessageIndicator

Used to indicate whether the message being sent is to test the receiving application's availability to process the message. When set to "Y" the message is a test message. If not specified, the message is by default not a test message.

Type: Boolean

Used in messages: PartyActionReport, PartyActionRequest

180.2.188 ApplTotalMessageCount

Total number of messages included in transmission.

Type: int

Used in messages: ApplicationMessageRequestAck

180.2.189 ApplVerID

Specifies the application layer version being applied at the message level.

Type: String

Allowed values in ApplVerIDCodeSet:

Code	Name	Description
0	FIX27	FIX27
1	FIX30	FIX30
2	FIX40	FIX40
3	FIX41	FIX41
4	FIX42	FIX42
5	FIX43	FIX43
6	FIX44	FIX44
7	FIX50	FIX50
8	FIX50SP1	FIX50SP1
9	FIX50SP2	FIX50SP2
10	FIXLatest	FIXLatest

Used in components: StandardHeader

180.2.190 ApprovalTime

Date and time the details within the message have been approved.

Type: UTCTimestamp

Used in messages: AlgoCertificateReport, AlgoCertificateRequest

180.2.191 AsgnRptID

Unique identifier for the Assignment Report

Type: String

Used in messages: AssignmentReport

180.2.192 AsOfIndicator

A trade that is being submitted for a trade date prior to the current trade or clearing date, e.g. in an open outcry market an out trade being submitted for the previous trading session or trading day.

Type: char

Allowed values in AsOfIndicatorCodeSet:

Code	Name	Description
0	False	false - trade is not an AsOf trade
1	True	true - trade is an AsOf trade

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.193 AssetAttributeGrp

The AssetAttributeGrp is a repeating subcomponent of the Instrument component used to detail attributes of the instrument asset.

Name	Mult.	Type	Description
NoAssetAttributes	[1..1]	NumInGroup	
AssetAttributeType	[0..1]	String	Required if NoAssetAttributes(2304) > 0.
AssetAttributeValue	[0..1]	String	

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

Used in components: Instrument

180.2.194 AssetAttributeLimit

Limit or lower acceptable value of the attribute.

Type: String

Used in groups: AssetAttributeGrp

180.2.195 AssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: AssetAttributeGrp

180.2.196 AssetAttributeValue

Specifies the value of the asset attribute.

Type: String

Used in groups: AssetAttributeGrp

180.2.197 AssetClass

The broad asset category for assessing risk exposure.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in components: Instrument

180.2.198 AssetGroup

Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.).

Type: int

Allowed values in AssetGroupCodeSet:

Code	Name	Description
1	Financials	Financials. A categorization which usually includes rates, foreign exchange, credit, bonds and equity products or assets.
2	Commodities	Commodities. A categorization which usually includes hard commodities such as agricultural, metals, freight, energy products or assets.
3	AlternativeInvestments	Alternative investments. A categorization which usually includes weather, housing, and commodity indices products or assets.

Used in components: Instrument

180.2.199 AssetSubClass

The subcategory description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle

Code	Name	Description
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene
46	OfficialEconomicStatistics	Official economic statistics
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in components: Instrument

180.2.200 AssetSubType

Used to provide a more specific description of the asset specified in AssetType(1940).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in components: Instrument

180.2.201 AssetType

Used to provide more specific description of the asset specified in AssetSubClass(1939).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in components: Instrument

180.2.202 AssetValuationModel

Identifies the model used for asset valuation or pricing calculations.

Type: int

Allowed values in AssetValuationModelCodeSet:

Code	Name	Description
1	BlackScholes	Black-Scholes
2	Whaley	Whaley
3	Bachelier	Bachelier
4	Kirk	Kirk
5	Curran	Curran
6	Black76	Black-76
7	Binomial	Binomial
99	OtherModel	Other model

Used in messages: SecurityRiskMetricsReport

180.2.203 AssignmentMethod

Method by which short positions are assigned to an exercise notice during exercise and assignment processing

Type: char

Allowed values in AssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	Pro rata
R	Random	Random

Used in messages: AssignmentReport

180.2.204 AssignmentUnit

Quantity Increment used in performing assignment.

Type: Qty

Used in messages: AssignmentReport

180.2.205 AttachmentClassification

Specifies semantically the type of the attached document from a business perspective. The default classification scheme reuses the FIX standard classification scheme of a high level section (pretrade, trade, posttrade, etc.) and a category, then a specific application or document type. The expression follows {"section/category/application type"}.

The goal here is to map the attachment into the sections and categories of the FIX business messages if possible. The classification scheme can be expanded or replaced by counterparty agreement. This approach permits the introduction and reference to other business ontologies.

Example:

posttrade/confirmation/confirm

pretrade//termsheet

Type: String

Used in groups: AttachmentGrp

180.2.206 AttachmentEncodingType

The encoding type of the content provided in EncodedAttachment(2112).

Type: int

Allowed values in AttachmentEncodingTypeCodeSet:

Code	Name	Description
0	Base64	Base64 encoding.
1	RawBinary	Raw binary. Unencoded binary content.

Used in groups: AttachmentGrp

180.2.207 AttachmentExternalURL

Used to specify an external URL where the attachment can be obtained.

Type: String

Used in groups: AttachmentGrp

180.2.208 AttachmentGrp

The AttachmentGrp component provides the ability to attach other media type documents to a FIX message for transmission. The media type can be any of the media types (previously referred to as MIME types) that are listed by IANA (www.iana.org) [RFC2046].

The AttachmentGrp is intended to be used to attach documents in other formats, such as PDF, TIFF, and Microsoft Word, for example to a FIX message.

Note when the AttachmentGrp is used within a business message, such as the TradeCaptureReport(35=AE), the attachment should supplement the data already contained in the business message It is not intended to replace the content of the business message. The standard fields within the business message should be populated, even if they duplicate data expressed within the attachment(s).

Name	Mult.	Type	Description
NoAttachments	[1..1]	NumInGroup	
AttachmentName	[0..1]	String	Required if NoAttachments(2104) > 0.
AttachmentMediaType	[0..1]	String	Required if EncodedAttachment(2112) is present.

Name	Mult.	Type	Description
AttachmentClassification	[0..1]	String	
AttachmentExternalURL	[0..1]	String	Either AttachmentExternalURL(2108) or EncodedAttachment(2112) must be specified if NoAttachments(2104) > 0.
AttachmentEncodingType	[0..1]	CodeSet	Required if EncodedAttachment(2112) is present.
UnencodedAttachmentLen	[0..1]	int	
EncodedAttachmentLen	[0..1]	Length	Must be set if EncodedAttachment(2112) is specified and must immediately precede it.
EncodedAttachment	[0..1]	data	Either AttachmentExternalURL(2108) or EncodedAttachment(2112) must be specified if NoAttachments(2104) > 0.
AttachmentKeywordGrp	[0..*]	Group	

Used in messages: Email, TradeCaptureReport, XMLnonFIX

180.2.209 AttachmentKeyword

Can be used to provide data or keyword tagging of the content of the attachment.

Type: String

Used in groups: AttachmentKeywordGrp

180.2.210 AttachmentKeywordGrp

The AttachmentKeywordGrp component provides a place to associate keywords with an attachment document to support the current approach of tagging to support metadata.

Name	Mult.	Type	Description
NoAttachmentKeywords	[1..1]	NumInGroup	
AttachmentKeyword	[0..1]	String	Required if NoAttachmentKeywords(2113) > 0.

Used in groups: AttachmentGrp

180.2.211 AttachmentMediaType

The MIME media type (and optional subtype) of the attachment. The values used are those assigned, listed and maintained by IANA (www.iana.org) [RFC2046]. See http://www.iana.org/assignments/media-types/index.html for available types.

Examples values (RFC number provided for reference here only):

"application/pdf" (see [RFC3778])

"application/msword" (for .doc files)

"multipart/signed" (see [RFC1847])

"application/vnd.openxmlformats-officedocument.wordprocessingml.document" (for .docx files)

Type: String

Used in groups: AttachmentGrp

180.2.212 AttachmentName

Specifies the file name of the attachment.

Type: String

Used in groups: AttachmentGrp

180.2.213 AttachmentPoint

Lower bound percentage of the loss that the tranche can endure.

Type: Percentage

Used in components: Instrument

180.2.214 AttrbGrp

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

Used in components: InstrumentExtension

180.2.215 AuctionAllocationPct

Percentage of matched quantity to be allocated to the submitter of the response to an auction order.

Type: Percentage

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

180.2.216 AuctionInstruction

Instruction related to system generated auctions, e.g. flash order auctions.

Type: int

Allowed values in AuctionInstructionCodeSet:

Code	Name	Description
0	AutomatedAuctionPermitted	Automatic auction permitted (default)
1	AutomatedAuctionNotPermitted	Automatic auction not permitted

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

180.2.217 AuctionType

Type of auction order.

Type: int

Allowed values in AuctionTypeCodeSet:

Code	Name	Description
0	None	None
1	BlockOrderAuction	Block order auction
2	DirectedOrderAuction	Directed order auction
3	ExposureOrderAuction	Exposure order auction
4	FlashOrderAuction	Flash order auction
5	FacilitationOrderAuction	Facilitation order auction
6	SolicitationOrderAuction	Solicitation order auction

Code	Name	Description
7	PriceImprovementMechanism	Price improvement mechanism (PIM)
8	DirectedOrderPriceImprovement-Mechanism	Directed Order price improvement mechanism (PIM)

Used in groups: AuctionTypeRuleGrp

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

180.2.218 AuctionTypeProductComplex

Identifies an entire suite of products for which the auction order type rule applies.

Type: String

Used in groups: AuctionTypeRuleGrp

180.2.219 AuctionTypeRuleGrp

The AuctionTypeRuleGrp component is used to specify the auction rule applicable for a given product group or complex, for example.

Name	Mult.	Type	Description
NoAuctionTypeRules	[1..1]	NumInGroup	
AuctionType	[0..1]	CodeSet	Required if NoAuctionTypeRules(2548) > 0. AuctionType(1803) = 0 (None) can be used to invalidate all auction types on the instrument level that are defined on a market segment level.
AuctionTypeProductComplex	[0..1]	String	Can be used to limit auction order type to specific product suite. Use multiple entries with the same AuctionType(1803) if multiple but not all product suites are supported.

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.220 AutoAcceptIndicator

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

Type: Boolean

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.221 AutomaticExerciseIndicator

Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.

Type: Boolean

Used in components: OptionExercise

180.2.222 AutomaticExerciseThresholdRate

The threshold rate for triggering automatic exercise.

Type: float

Used in components: OptionExercise

180.2.223 AveragePriceDetail

The AveragePriceDetail component provides average pricing details in a trade report, including the average pricing model and the start and end times of averaging period.

Name	Mult.	Type	Description
AveragePriceType	[0..1]	CodeSet	
AveragePriceStartTime	[0..1]	UTCTimestamp	Required if AveragePriceType(2763)=2 (Percent of volume average price) or 0 (Time weighted average price).
AveragePriceEndTime	[0..1]	UTCTimestamp	Required if AveragePriceType(2763)=2 (Percent of volume average price) or 0 (Time weighted average price).

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.224 AveragePriceEndTime

End of the time period during which price averaging occurred.

Type: UTCTimestamp

Used in components: AveragePriceDetail

180.2.225 AveragePriceStartTime

Start of the time period during which price averaging occurred.

Type: UTCTimestamp

Used in components: AveragePriceDetail

180.2.226 AveragePriceType

The average pricing model used for block trades.

Type: int

Allowed values in AveragePriceTypeCodeSet:

Code	Name	Description
0	TimeWeightedAveragePrice	Time weighted average price. TWAP is the simple average price of a security over a specified time without regard to the volume traded.
1	VolumeWeightedAveragePrice	Volume weighted average price. VWAP is the sum of the currency amount traded for all trades in the averaging group (price times quantity) divided by the total quantity.
2	PercentOfVolumeAveragePrice	Percent of volume average price. POV is the sum of the currency amount traded for all trades executed as part of an order intended to purchase a specified percentage of the total volume of an instrument, divided by the total quantity.
3	LimitOrderAveragePrice	Limit order average price. The limit order average price is the currency amount of all trades executed to fill a limit order, divided by the total quantity.

Used in components: AveragePriceDetail

180.2.227 AvgForwardPoints

The average forward points. May be a negative value.

Type: PriceOffset

Used in messages: TradeAggregationReport

180.2.228 AvgParPx

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

Type: Price

Used in components: SettlTradeDetails

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation

180.2.229 AvgPx

Calculated average price of all fills on this order.

For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType (423) of LastPx (31). I.e., AvgPx will contain an average of percent-of-par values (see LastParPx (669)) for issues traded in Yield, Spread or Discount.

Type: Price

Used in components: SettlTradeDetails

Used in groups: OrdListStatGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionAck, ExecutionReport, TradeAggregationReport, TradeAggregationRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.230 AvgPxGroupID

Used by submitting firm to group trades being allocated into an average price group. The trades in average price group will be used to calculate an average price for the group.

Type: String

Used in groups: TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationReport, AllocationReportAck, TradeCaptureReport, TradeCaptureReportAck

180.2.231 AvgPxIndicator

Average pricing indicator.

Type: int

Allowed values in AvgPxIndicatorCodeSet:

Code	Name	Description
0	NoAveragePricing	No average pricing
1	Trade	Trade is part of an average price group identified by the AvgPxGroupID(1731)
2	LastTrade	Last trade of the average price group identified by the AvgPxGroupID(1731)
3	NotionalValueAveragePxGroupTrade	Trade is part of a notional value average price group. A notional value average price (NVAP) group is effectively closed and available for allocation as long as the NVAP of the group is non-zero.
4	AveragePricedTrade	Trade is average priced

Used in groups: MDFullGrp, MDIncGrp, TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, AllocationReportAck, TradeCaptureReport, TradeCaptureReportAck

180.2.232 AvgPxPrecision

Indicates number of decimal places to be used for average pricing. Absence of this field indicates that default precision arranged by the broker/institution is to be used.

Type: int

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation

180.2.233 AvgSpotRate

The average FX spot rate.

Type: Price

Used in messages: TradeAggregationReport

180.2.234 BackloadedTradeIndicator

Indicates that the trade being reported occurred in the past and is still in effect or active.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.235 BaseTradingRules

Trading rules that are applicable to a market, market segment or individual security independent of a trading session.

Name	Mult.	Type	Description
TickRules	[0..*]	Group	Specifies price tick rules for the security.
LotTypeRules	[0..*]	Group	Specifies the lot types that are valid for trading.
PriceLimits	[0..1]	Component	Specifies the price limits that are valid for trading.
PriceRangeRuleGrp	[0..*]	Group	Specifies the valid price range tables for trading.
QuoteSizeRuleGrp	[0..*]	Group	Specifies the valid quote sizes for trading.
ExpirationCycle	[0..1]	CodeSet	
TradeVolType	[0..1]	CodeSet	
MinTradeVol	[0..1]	Qty	
MaxTradeVol	[0..1]	Qty	For listed derivatives this indicates the minimum quantity necessary for an order or trade to qualify as a block trade.
MaxPriceVariation	[0..1]	float	
ImpliedMarketIndicator	[0..1]	CodeSet	
TradingCurrency	[0..1]	Currency	
TradingCurrencyCodeSource	[0..1]	CodeSet	
RoundLot	[0..1]	Qty	
MultilegModel	[0..1]	CodeSet	Used for multileg security only.

Name	Mult.	Type	Description
MultilegPriceMethod	[0..1]	CodeSet	Used for multileg security only.
PriceType	[0..1]	CodeSet	Defines the default price type used for trading.
FastMarketPercentage	[0..1]	Percentage	Can be used as a factor to be applied to other base trading rules during a fast market, e.g. to widen price or size ranges by the specified percentage factor.
QuoteSideIndicator	[0..1]	CodeSet	

Used in components: SecurityTradingRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.236 BasisFeatureDate

BasisFeatureDate allows requesting firms within fixed income the ability to request an alternative yield-to-worst, -maturity, -extended or other call. This flows through the confirm process.

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in messages: ExecutionReport

180.2.237 BasisFeaturePrice

Price for BasisFeatureDate.

See BasisFeatureDate (259)

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

Type: Price

Used in messages: ExecutionReport

180.2.238 BasisPxType

Code to represent the basis price type.

Type: char

Allowed values in BasisPxTypeCodeSet:

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

Used in messages: BidRequest

180.2.239 BeginSeqNo

Message sequence number of first message in range to be resent

Type: SeqNum

Used in messages: ResendRequest

180.2.240 BeginString

Identifies beginning of new message and session protocol version by means of a session profile identifier (see FIX Session Layer for details). ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted).

Type: String

Allowed values in BeginStringCodeSet:

Code	Name	Description
FIX.4.2	FIX42	Session profile FIX.4.2
FIX.4.4	FIX44	Session profile FIX4
FIXT.1.1	FIXT11	Session profile FIXT or LFXIT. The choice between FIXT and LFIXT is subject to counterparty agreement.

Used in components: StandardHeader

180.2.241 BenchmarkCurveCurrency

Specifies currency used for benchmark curve.

BenchmarkCurveCurrencyCodeSource(2950) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in components: SpreadOrBenchmarkCurveData

180.2.242 BenchmarkCurveCurrencyCodeSource

Identifies class or source of the BenchmarkCurveCurrency(220) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: SpreadOrBenchmarkCurveData

180.2.243 BenchmarkCurveName

Name of benchmark curve.

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

Type: String

Allowed values in BenchmarkCurveNameCodeSet:

Code	Name	Description
EONIA	EONIA	EONIA
EUREPO	EUREPO	EUREPO
Euribor	Euribor	EURIBOR (deprecated use enum EURIBOR instead). Deprecated use of EURIBOR for the enumeration.
FutureSWAP	FutureSWAP	FutureSWAP
LIBID	LIBID	LIBID
LIBOR	LIBOR	LIBOR (London Inter-Bank Offer)
MuniAAA	MuniAAA	MuniAAA
OTHER	OTHER	OTHER
Pfandbriefe	Pfandbriefe	Pfandbriefe
SONIA	SONIA	SONIA
SWAP	SWAP	SWAP
Treasury	Treasury	Treasury
FEDEFF	FedFundRateEffective	US Federal Reserve fed funds effective rate. US Federal Reserve fed funds effective rate or the weighted average of the actual negotiated rates banks pay each other to to borrow funds.
FEDOPEN	FedOpen	US fed funds target rate. Fed funds target rate as determined by the US Federal Reserve Federal Open Market Committee.
EURIBOR	EURIBOR	Euro interbank offer rate
AUBSW	AUBSW	Australian Bank Bill Swap Rate
BUBOR	BUBOR	Budapest Bank Offered Rate
CDOR	CDOR	Canadian Dollar Offered Rate
CIBOR	CIBOR	Copenhagen Interbank Offered Rate
EONIASWAP	EONIASWAP	Euro Overnight Index Average Swap Rate
ESTR	ESTR	Euro Short Term Rate. Replaces EONIA.
EURODOLLAR	EURODOLLAR	Euro Dollar Rate
EUROSWISS	EUROSWISS	Euro Swiss Franc Rate

Code	Name	Description
GCFREPO	GCFREPO	DTCC General Collateral Finance Repo Index
ISDAFIX	ISDAFIX	ICE Swap Rate
JIBAR	JIBAR	Johannesburg Interbank Agreed Rate
MOSPRIM	MOSPRIM	Moscow Prime Offered Rate
NIBOR	NIBOR	Nigeria Three Month Interbank Rate
PRIBOR	PRIBOR	Czech Republic Interbank Offered Rate
SOFR	SOFR	Secured Overnight Financing Rate. Replaces LIBOR.
STIBOR	STIBOR	Stockholm Interbank Offered Rate
TELBOR	TELBOR	Bank of Israel Interbank Offered Rate
TIBOR	TIBOR	Tokyo Interbank Offered Rate
WIBOR	WIBOR	Warsaw Interbank Offered Rate
AONIA	AONIA	Reserve Bank of Australia Interbank Overnight Cash Rate. Also known as AUD Overnight Index Average.
AONIA-R	AONIAR	Realised AONIA. "Realised AONIA applies a compounding formula to the daily AONIA rate, to determine the compounded average rate over the prior 1 to 6 month period." (source https://www.asx.com.au/documents/products/realised-aonia-explained.pdf).
BKBM	BKBM	New Zealand Bank Bill Market Rate
CD91D	CD91D	Republic of Korea 90-Day Certificate of Deposit Rate
CORRA	CORRA	Canadian Overnight Repo Rate Average
DIRR-TN	DIRRTN	Danish Interbank Interest Rate-Tomorrow or Next
EIBOR	EIBOR	Emirates Interbank Offered Rate
FixingRepoRate	FixingRepoRate	China Interbank Overnight Repo Rate
HIBOR	HIBOR	Hong Kong Interbank Offered Rate
IBR	IBR	Colombia Overnight Interbank Reference Rate
KLIBOR	KLIBOR	Kuala Lumpur Interbank Offered Rate
MIBOR	MIBOR	Mumbia Interbank Offered Rate
NZONIA	NZONIA	New Zealand Overnight Indexed Swaps (OIS)
PHIREF	PHIREF	Philippines Interbank Reference Rate
REIBOR	REIBOR	Reykjavik Interbank Offered Rate
SAIBOR	SAIBOR	Saudi Arabian Interbank Offered Rate
SARON	SARON	Swiss Average Rate Overnight
SORA	SORA	Singapore Swap Offer Rate
TLREF	TLREF	Turkish Lira Overnight Reference Rate

Code	Name	Description
TIIE	TIIE	Mexico Interbank Equilibrium Interest Rate
THBFIX	THBFIX	Thai Baht Interest Rate Fixing
TONAR	TONAR	Tokyo Overnight Average Rate

Used in components: SpreadOrBenchmarkCurveData

180.2.244 BenchmarkCurvePoint

Point on benchmark curve. Free form values: e.g. "Y", "7Y", "INTERPOLATED".

Sample values:

M = combination of a number between 1-12 and a "M" for month

Y = combination of number between 1-100 and a "Y" for year}

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon

See Fixed Income-specific documentation at http://www.fixtradingcommunity.org for additional values.

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

Type: String

Used in components: SpreadOrBenchmarkCurveData

180.2.245 BenchmarkPrice

Specifies the price of the benchmark.

Type: Price

Used in components: SpreadOrBenchmarkCurveData

180.2.246 BenchmarkPriceType

Identifies type of BenchmarkPrice (662).

See PriceType (423) for valid values.

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.

Code	Name	Description
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in components: SpreadOrBenchmarkCurveData

180.2.247 BenchmarkSecurityID

The identifier of the benchmark security, e.g. Treasury against Corporate bond.

See SecurityID (tag 48) for description and valid values.

Type: String

Used in components: SpreadOrBenchmarkCurveData

180.2.248 BenchmarkSecurityIDSource

Identifies class or source of the BenchmarkSecurityID(699) value.

Required if BenchmarkSecurityID is specified.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)

Code	Name	Description
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: SpreadOrBenchmarkCurveData

180.2.249 BidCompReqGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	NumInGroup	Used if BidType="Disclosed"
ListID	[0..1]	String	Required if NoBidComponents > 0. Must be first field in repeating group.
Side	[0..1]	CodeSet	When used in request for a "Disclosed" bid indicates that bid is required on assumption that SideValue1 is Buy or Sell. SideValue2 can be derived by inference.
TradingSessionID	[0..1]	CodeSet	Indicates off-exchange type activities for Detail.
TradingSessionSubID	[0..1]	CodeSet	
NetGrossInd	[0..1]	CodeSet	Indicates Net or Gross for selling Detail.
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	

Used in messages: BidRequest

180.2.250 BidCompRspGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	NumInGroup	Number of bid repeating groups
CommissionData	[1..1]	Component	First element Commission required if NoBidComponents > 0.
ListID	[0..1]	String	
Country	[0..1]	Country	ISO Country Code
Side	[0..1]	CodeSet	When used in response to a "Disclosed" request indicates whether SideValue1 is Buy or Sell. SideValue2 can be derived by inference.
Price	[0..1]	Price	Second element of price
PriceType	[0..1]	CodeSet	
FairValue	[0..1]	Amt	The difference between the value of a future and the value of the underlying equities after allowing for the discounted cash flows associated with the underlying stocks (E.g. Dividends etc).

Name	Mult.	Type	Description
NetGrossInd	[0..1]	CodeSet	Net/Gross
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: BidResponse

180.2.251 BidDescReqGrp

Name	Mult.	Type	Description
NoBidDescriptors	[1..1]	NumInGroup	Used if BidType="Non Disclosed"
BidDescriptorType	[0..1]	CodeSet	Required if NoBidDescriptors > 0. Must be first field in repeating group.
BidDescriptor	[0..1]	String	
SideValueInd	[0..1]	CodeSet	Refers to the SideValue1 or SideValue2. These are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.
LiquidityValue	[0..1]	Amt	Value between LiquidityPctLow and LiquidityPctHigh in Currency
LiquidityNumSecurities	[0..1]	int	Number of Securites between LiquidityPctLow and LiquidityPctHigh in Currency
LiquidityPctLow	[0..1]	Percentage	Liquidity indicator or lower limit if LiquidityNumSecurities > 1
LiquidityPctHigh	[0..1]	Percentage	Upper liquidity indicator if LiquidityNumSecurities > 1
EFPTrackingError	[0..1]	Percentage	Eg Used in EFP (Exchange For Physical) trades 12%
FairValue	[0..1]	Amt	Used in EFP trades

Name	Mult.	Type	Description
OutsideIndexPct	[0..1]	Percentage	Used in EFP trades
ValueOfFutures	[0..1]	Amt	Used in EFP trades

Used in messages: BidRequest

180.2.252 BidDescriptor

BidDescriptor value. Usage depends upon BidDescriptorTyp (399).

If BidDescriptorType = 1

Industrials etc - Free text

If BidDescriptorType = 2

"FR" etc - ISO Country Codes

If BidDescriptorType = 3

FT00, FT250, STOX - Free text

Type: String

Used in groups: BidDescReqGrp

180.2.253 BidDescriptorType

Code to identify the type of BidDescriptor (400).

Type: int

Allowed values in BidDescriptorTypeCodeSet:

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

Used in groups: BidDescReqGrp

180.2.254 BidForwardPoints

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

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.255 BidForwardPoints2

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

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.256 BidID

For bid lists, unique identifier for BidResponse(35=I) as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day.

For quotes, unique identifier for the bid side of the quote assigned by the quote issuer.

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, NewOrderList, Quote, QuoteStatusReport

180.2.257 BidMDEntryID

The market data entry identifier of the bid side of a quote

Type: String

Used in messages: QuoteStatusReport

180.2.258 BidPx

Bid price/rate

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp, SecurityRiskMetricGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.259 BidQuoteID

Marketplace assigned quote identifier for the bid side. Can be used to indicate priority.

Type: String

Used in messages: QuoteStatusReport

180.2.260 BidRequestTransType

Identifies the Bid Request message type.

Type: char

Allowed values in BidRequestTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New

Used in messages: BidRequest

180.2.261 BidSize

Quantity of bid

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

Type: Qty

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.262 BidSpotRate

Bid F/X spot rate.

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.263 BidSpread

Basis points relative to a benchmark curve on the bid side, such as LIBOR, or a known security, such as 10Y US Treasury bond. The benchmark security or curve name is specified in the SpreadOrBenchmarkCurveData component.

Type: float

Used in messages: Quote

180.2.264 BidSwapPoints

The bid FX Swap points for an FX Swap. It is the "far bid forward points - near offer forward point". Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in messages: Quote

180.2.265 BidTradeType

Code to represent the type of trade.

(Prior to FIX 4.4 this field was named "TradeType")

Type: char

Allowed values in BidTradeTypeCodeSet:

Code	Name	Description
A	Agency	Agency
G	VWAPGuarantee	VWAP Guarantee

Code	Name	Description
J	GuaranteedClose	Guaranteed Close
R	RiskTrade	Risk Trade

Used in messages: BidRequest

180.2.266 BidType

Code to identify the type of Bid Request.

Type: int

Allowed values in BidTypeCodeSet:

Code	Name	Description
1	NonDisclosed	"Non Disclosed" style (e.g. US/European)
2	Disclosed	"Disclosed" style (e.g. Japanese)
3	NoBiddingProcess	No bidding process

Used in messages: BidRequest, NewOrderList

180.2.267 BidVolatility

Volatility based on bid prices.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.268 BidYield

Bid yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.269 BlockTradeEligibilityIndicator

Indicates if a given instrument is eligible for block trading.

Type: Boolean

Used in components: Instrument

180.2.270 BlockTrdAllocIndicator

Indication that a block trade will be allocated.

Type: int

Allowed values in BlockTrdAllocIndicatorCodeSet:

Code	Name	Description
0	BlockToBeAllocated	Block to be allocated
1	BlockNotToBeAllocated	Block not to be allocated
2	AllocatedTrade	Allocated trade. A sub-trade of a block trade.

Used in groups: TrdCapRptSideGrp

180.2.271 BodyLength

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

Type: Length

Used in components: StandardHeader

180.2.272 BookingRefID

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

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.273 BookingType

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

Type: int

Allowed values in BookingTypeCodeSet:

Code	Name	Description
0	RegularBooking	Regular booking
1	CFD	CFD (Contract for difference)
2	TotalReturnSwap	Total Return Swap

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, SideCrossOrdModGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteRequest, QuoteStatusReport

180.2.274 BookingUnit

Indicates what constitutes a bookable unit.

Type: char

Allowed values in BookingUnitCodeSet:

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

Used in groups: ListOrdGrp, SideCrossOrdModGrp

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

180.2.275 BrokerConfirmationDesc

Describes the type of broker confirmation executed between the parites. Can be used as an alterative to MasterConfirmationDesc(1962). See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.

Type: String

Used in components: FinancingDetails

180.2.276 BusinessCenter

A business center whose calendar is used for date adjustment, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: BusinessCenterGrp

180.2.277 BusinessCenterGrp

BusinessCenterGrp is a repeating subcomponent within the DateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument unless specifically overridden in the respective specified components elsewhere.

Name	Mult.	Type	Description
NoBusinessCenters	[1..1]	NumInGroup	
BusinessCenter	[0..1]	String	Required if NoBusinessCenters(40278) > 0.

Used in components: DateAdjustment

180.2.278 BusinessDayConvention

The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument unless specifically overridden.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: DateAdjustment

180.2.279 BusinessDayType

Relative identification of a business day.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: ClearingPriceParametersGrp

180.2.280 BusinessRejectReason

Code to identify reason for a Business Message Reject message.

Type: int

Allowed values in BusinessRejectReasonCodeSet:

Code	Name	Description
0	Other	Other
1	UnknownID	Unknown ID
2	UnknownSecurity	Unknown Security
3	UnsupportedMessageType	Unsupported Message Type
4	ApplicationNotAvailable	Application not available
5	ConditionallyRequiredFieldMissing	Conditionally required field missing
6	NotAuthorized	Not Authorized
7	DeliverToFirmNotAvailableAtThis-Time	DeliverTo firm not available at this time
8	ThrottleLimitExceeded	Throttle limit exceeded
9	ThrottleLimitExceededSessionDis-connected	Throttle limit exceeded, session will be disconnected
10	ThrottledMessagesRejectedOnRe-quest	Throttled messages rejected on request
18	InvalidPriceIncrement	Invalid price increment

Used in messages: BusinessMessageReject

180.2.281 BusinessRejectRefID

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

Type: String

Used in messages: BusinessMessageReject

180.2.282 BuyVolume

Quantity bought.

Type: Qty

Used in messages: SecurityStatus

180.2.283 CalculatedCcyLastQty

Used for the calculated quantity of the other side of the currency trade. Can be derived from LastQty and LastPx.

Type: Qty

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.284 CalculationMethod

Specifies how the calculation will be made.

Type: int

Allowed values in CalculationMethodCodeSet:

Code	Name	Description
0	Automatic	Automatic (default).
1	Manual	Manual.

Used in groups: ClearingPriceParametersGrp

180.2.285 CancellationRights

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

Type: char

Allowed values in CancellationRightsCodeSet:

Code	Name	Description
Y	Yes	Yes
N	NoExecutionOnly	No - Execution Only
M	NoWaiverAgreement	No - Waiver agreement
O	NoInstitutional	No - Institutional

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

180.2.286 CancelText

Identifies the reason for cancelation.

Type: String

Used in messages: PayManagementRequest

180.2.287 CapPrice

Used to express the ceiling price of a capped call

Type: Price

Used in components: Instrument

180.2.288 CardExpDate

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

Type: LocalMktDate

Used in groups: SettlInstGrp

180.2.289 CardHolderName

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

Type: String

Used in groups: SettlInstGrp

180.2.290 CardIssNum

The issue number of the payment card as specified on the card being used for payment. This is only applicable to certain types of card.

Type: String

Used in groups: SettlInstGrp

180.2.291 CardNumber

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

Type: String

Used in groups: SettlInstGrp

180.2.292 CardStartDate

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

Type: LocalMktDate

Used in groups: SettlInstGrp

180.2.293 CashDistribAgentAcctName

Name of account at agent bank for distributions.

Type: String

Used in groups: RgstDistInstGrp

180.2.294 CashDistribAgentAcctNumber

Account number at agent bank for distributions.

Type: String

Used in groups: RgstDistInstGrp

180.2.295 CashDistribAgentCode

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

Type: String

Used in groups: RgstDistInstGrp

180.2.296 CashDistribAgentName

Name of local agent bank if for cash distributions

Type: String

Used in groups: RgstDistInstGrp

180.2.297 CashDistribCurr

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

Type: Currency

Used in groups: RgstDistInstGrp

180.2.298 CashDistribPayRef

Free format Payment reference to assist with reconciliation of distributions.

Type: String

Used in groups: RgstDistInstGrp

180.2.299 CashMargin

Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.

Type: char

Allowed values in CashMarginCodeSet:

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

Used in groups: ListOrdGrp, SideCrossOrdModGrp

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

180.2.300 CashOrderQty

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

Type: Qty

Used in components: OrderQtyData

180.2.301 CashOutstanding

Starting consideration less repayments

Type: Amt

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

180.2.302 CashSettlAccruedInterestIndicator

Indicates whether accrued interest is included or not in the value provided in CashSettlAmount(40034). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest.

For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest.

Type: Boolean

Used in groups: CashSettlTermGrp

180.2.303 CashSettlAmount

The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date.

Type: Amt

Used in groups: CashSettlTermGrp

180.2.304 CashSettlBusinessCenter

Identifies the business center calendar used at valuation time for cash settlement purposes e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: CashSettlTermGrp

180.2.305 CashSettlBusinessDays

The number of business days used in the determination of the cash settlement payment date.

Type: int

Used in groups: CashSettlTermGrp

180.2.306 CashSettlCurrency

Specifies the currency the CashSettlAmount(40034) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: CashSettlTermGrp

180.2.307 CashSettlDateAdjusted

The adjusted cash settlement date.

Type: LocalMktDate

Used in components: CashSettlDate

180.2.308 CashSettlDateBusinessCenter

The business center calendar used for date adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: CashSettlDateBusinessCenterGrp

180.2.309 CashSettlDateBusinessCenterGrp

CashSettlDateBusinessCenterGrp is a repeating subcomponent within the CashSettlDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component within the Instrument component.

Name	Mult.	Type	Description
NoCashSettlDateBusinessCenters	[1..1]	NumInGroup	
CashSettlDateBusinessCenter	[0..1]	String	Required if NoCashSettlDateBusinessCenters(42214) > 0.

Used in components: CashSettlDate

180.2.310 CashSettlDateBusinessDayConvention

The business day convention used to adjust the cash settlement provision's date. Used only to override the business day convention defined in the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: CashSettlDate

180.2.311 CashSettlDate

The CashSettlDate component is a subcomponent within the CashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.

Name	Mult.	Type	Description
CashSettlDateUnadjusted	[0..1]	LocalMktDate	
CashSettlDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
CashSettlDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
CashSettlDateRelativeTo	[0..1]	int	
CashSettlDateOffsetPeriod	[0..1]	int	Conditionally required when CashSettlDateOffsetUnit(42211) is specified.
CashSettlDateOffsetUnit	[0..1]	CodeSet	Conditionally required when CashSettlDateOffsetPeriod(42210) is specified.
CashSettlDateOffsetDayType	[0..1]	CodeSet	
CashSettlDateAdjusted	[0..1]	LocalMktDate	

Used in groups: CashSettlTermGrp

180.2.312 CashSettlDateOffsetDayType

Specifies the day type of the relative cash settlement date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business

Code	Name	Description
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: CashSettlDate

180.2.313 CashSettlDateOffsetPeriod

Time unit multiplier for the relative cash settlement date offset.

Type: int

Used in components: CashSettlDate

180.2.314 CashSettlDateOffsetUnit

Time unit associated with the relative cash settlement date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: CashSettlDate

180.2.315 CashSettlDateRelativeTo

Specifies the anchor date when the cash settlement date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: CashSettlDate

180.2.316 CashSettlDateUnadjusted

The unadjusted cash settlement date.

Type: LocalMktDate

Used in components: CashSettlDate

180.2.317 CashSettlDealer

Identifies the dealer from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation calculation.

Type: String

Used in groups: CashSettlDealerGrp

180.2.318 CashSettlDealerGrp

CashSettlDealerGrp is a repeating subcomponent within the CashSettlTermGrp component. It is used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.

Name	Mult.	Type	Description
NoCashSettlDealers	[1..1]	NumInGroup	
CashSettlDealer	[0..1]	String	Required if NoCashSettlDealers(40277) > 0.

Used in groups: CashSettlTermGrp

180.2.319 CashSettlFixedTermIndicator

Indicates whether fixed settlement is applicable or not applicable in a recovery lock.

Type: Boolean

Used in groups: CashSettlTermGrp

180.2.320 CashSettlMinimumQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevant obligation currency) or the (minimum) quoted amount.

Type: Amt

Used in groups: CashSettlTermGrp

180.2.321 CashSettlMinimumQuoteCurrency

Specifies the currency the CashSettlMinimumQuoteAmount(40030) is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: CashSettlTermGrp

180.2.322 CashSettlNumOfValuationDates

Where multiple valuation dates are specified as being applicable for cash settlement, this specifies the number of applicable valuation dates.

Type: int

Used in groups: CashSettlTermGrp

180.2.323 CashSettlPriceDefault

The default election for determining settlement price.

Type: int

Allowed values in CashSettlPriceDefaultCodeSet:

Code	Name	Description
0	Close	Close. Official closing price.
1	Hedge	Hedge. Determined by the hedging party.

Used in groups: CashSettlTermGrp

180.2.324 CashSettlPriceSource

The source from which the settlement price is to be obtained.

See http://www.fpml.org/coding-scheme/settlement-price-source for values.

Type: String

Used in groups: CashSettlTermGrp

180.2.325 CashSettlQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount.

Type: Amt

Used in groups: CashSettlTermGrp

180.2.326 CashSettlQuoteCurrency

Specifies the currency the CashSettlQuoteAmount(40028) is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: CashSettlTermGrp

180.2.327 CashSettlQuoteMethod

The type of quote used to determine the cash settlement price.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: CashSettlTermGrp

180.2.328 CashSettlRecoveryFactor

Used for fixed recovery, this specifies the recovery level as determined at contract inception, to be applied in the event of a default. The factor is used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. The amount calculated is (1 - CashSettlRecoveryFactor(40035)) x floating rate payer calculation amount. The currency is derived from the floating rate payer calculation amount.

Type: float

Used in groups: CashSettlTermGrp

180.2.329 CashSettlTermGrp

The CashSettlTermGrp is a repeating component within the Instrument component used to report cash settlement terms referenced from UnderlyingInstruments.

Name	Mult.	Type	Description
NoCashSettlTerms	[1..1]	NumInGroup	
CashSettlCurrency	[0..1]	Currency	Required if NoCashSettlTerms(40022) > 0.
CashSettlValuationFirstBusinessDayOffset	[0..1]	int	
CashSettlValuationSubsequentBusinessDaysOffset	[0..1]	int	
CashSettlNumOfValuationDates	[0..1]	int	
CashSettlValuationTime	[0..1]	LocalMktTime	
CashSettlBusinessCenter	[0..1]	String	
CashSettlQuoteMethod	[0..1]	CodeSet	
CashSettlQuoteAmount	[0..1]	Amt	
CashSettlQuoteCurrency	[0..1]	Currency	
CashSettlMinimumQuoteAmount	[0..1]	Amt	
CashSettlMinimumQuoteCurrency	[0..1]	Currency	
CashSettlDealerGrp	[0..*]	Group	
CashSettlPriceSource	[0..1]	String	
CashSettlPriceDefault	[0..1]	CodeSet	
CashSettlBusinessDays	[0..1]	int	

Name	Mult.	Type	Description
CashSettlAmount	[0..1]	Amt	
CashSettlDate	[0..1]	Component	
CashSettlRecoveryFactor	[0..1]	float	
CashSettlFixedTermIndicator	[0..1]	Boolean	
CashSettlAccruedInterestIndicator	[0..1]	Boolean	
CashSettlValuationMethod	[0..1]	CodeSet	
CashSettlTermXID	[0..1]	XID	

Used in components: Instrument

180.2.330 CashSettlTermXID

A named string value referenced by UnderlyingSettlTermXIDRef(41315).

Type: XID

Used in groups: CashSettlTermGrp

180.2.331 CashSettlValuationFirstBusinessDayOffset

The number of business days after settlement conditions have been satisfied, when the calculation agent is to obtain a price quotation on the reference obligation for the purpose of cash settlement.

Type: int

Used in groups: CashSettlTermGrp

180.2.332 CashSettlValuationMethod

The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.

Type: int

Allowed values in CashSettlValuationMethodCodeSet:

Code	Name	Description
0	Market	Market
1	Highest	Highest
2	AverageMarket	Average market
3	AverageHighest	Average highest
4	BlendedMarket	Blended market
5	BlendedHighest	Blended highest
6	AverageBlendedMarket	Average blended market
7	AverageBlendedHighest	Average blended highest

Used in groups: CashSettlTermGrp

180.2.333 CashSettlValuationSubsequentBusinessDaysOffset

The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement.

Type: int

Used in groups: CashSettlTermGrp

180.2.334 CashSettlValuationTime

The time of valuation.

Type: LocalMktTime

Used in groups: CashSettlTermGrp

180.2.335 CcyAmt

Net flow of Currency 1

Type: Amt

Used in groups: SettlObligationInstructions

180.2.336 CFICode

Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority. See "Appendix 6-B FIX Fields Based Upon Other Standards". See also the Product (460) and SecurityType (167) fields. It is recommended that CFICode be used instead of SecurityType (167) for non-Fixed Income instruments.

A subset of possible values applicable to FIX usage are identified in "Appendix 6-D CFICode Usage - ISO 10962 Classification of Financial Instruments (CFI code)"

Type: String

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: SettlementInstructionRequest

180.2.337 CheckSum

Three byte, simple checksum (see Volume 2: "Checksum Calculation" for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted)

Type: String

Used in components: StandardTrailer

180.2.338 ClearedIndicator

Indicates whether the trade or position being reported was cleared through a clearing organization.

Type: int

Allowed values in ClearedIndicatorCodeSet:

Code	Name	Description
0	NotCleared	Not cleared. Trade or position has not yet been submitted for clearing.
1	Cleared	Cleared. Trade or position has been successfully cleared.
2	Submitted	Submitted. Trade or position has been submitted for clearing.
3	Rejected	Rejected. Trade or position was rejected by clearing.

Used in groups: AllocAckGrp

Used in messages: Confirmation, PositionMaintenanceReport, PositionReport, TradeCaptureReport

180.2.339 ClearingAccountType

Designates the account type to be used for the order when submitted to clearing.

Type: int

Allowed values in ClearingAccountTypeCodeSet:

Code	Name	Description
1	Customer	Customer
2	Firm	Firm
3	MarketMaker	Market maker

Used in groups: ClearingAccountTypeGrp, SideCrossOrdModGrp

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

180.2.340 ClearingAccountTypeGrp

The ClearingAccountTypeGrp component is used specify the type of clearing account types.

Name	Mult.	Type	Description
NoClearingAccountTypes	[1..1]	NumInGroup	
ClearingAccountType	[0..1]	CodeSet	Required if NoClearingAccountTypes(1918) > 0.

Used in groups: PriceMovementGrp

180.2.341 ClearingBusinessDate

The business date for which the trade is expected to be cleared.

Type: LocalMktDate

Used in messages: AccountSummaryReport, AdjustedPositionReport, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AllocationReportAck, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ContraryIntentionReport, DerivativeSecurityList, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataSnapshotFullRefresh, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, RegistrationInstructions, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionUpdateReport, SecurityList, SecurityListUpdateReport, SettlementObligationReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeMatchReport

180.2.342 ClearingFeeIndicator

Indicates type of fee being assessed of the customer for trade executions at an exchange. Applicable for futures markets only at this time.

(Values source CBOT, CME, NYBOT, and NYMEX):

Type: String

Allowed values in ClearingFeeIndicatorCodeSet:

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

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

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

180.2.343 ClearingInstruction

Eligibility of this trade for clearing and central counterparty processing.

Type: int

Allowed values in ClearingInstructionCodeSet:

Code	Name	Description
0	ProcessNormally	Process normally
1	ExcludeFromAllNetting	Exclude from all netting
2	BilateralNettingOnly	Bilateral netting only
3	ExClearing	Ex clearing
4	SpecialTrade	Special trade
5	MultilateralNetting	Multilateral netting
6	ClearAgainstCentralCounterparty	Clear against central counterparty
7	ExcludeFromCentralCounterparty	Exclude from central counterparty
8	ManualMode	Manual mode (pre-posting and/or pre-giveup)
9	AutomaticPostingMode	Automatic posting mode (trade posting to the position account number specified)
10	AutomaticGiveUpMode	Automatic give-up mode (trade give-up to the give-up destination number specified)
11	QualifiedServiceRepresentativeQSR	Qualified Service Representative QSR
12	CustomerTrade	Customer trade
13	SelfClearing	Self clearing
14	BuyIn	Buy-in

Used in groups: ClrInstGrp

180.2.344 ClearingIntention

Specifies the party's or parties' intention to clear the trade.

Type: int

Allowed values in ClearingIntentionCodeSet:

Code	Name	Description
0	DoNotIntendToClear	Do not intend to clear
1	IntendToClear	Intend to clear

Used in messages: TradeCaptureReport

180.2.345 ClearingPortfolioID

When the transaction is cleared and included in a portfolio of transactions this identifies the portfolio by its unique identifier.

Type: String

Used in messages: MarginRequirementReport, PositionReport, TradeCaptureReport

180.2.346 ClearingPriceOffset

Constant value required for the calculation of the clearing price, e.g. for variance futures.

Type: PriceOffset

Used in groups: ClearingPriceParametersGrp

180.2.347 ClearingPriceParametersGrp

This component is used convey parameters that are relevant for the calculation of clearing prices that are different from the trading prices due to the nature of the product, e.g. variance futures.

Name	Mult.	Type	Description
NoClearingPriceParameters	[1..1]	NumInGroup	Number of parameter sets.
BusinessDayType	[0..1]	CodeSet	Required if NoClearingPriceParameters (2580) > 0. Use to identify the relative business day to which the parameters apply.
ClearingPriceOffset	[0..1]	PriceOffset	
VegaMultiplier	[0..1]	float	
AnnualTradingBusinessDays	[0..1]	int	

Name	Mult.	Type	Description
TotalTradingBusinessDays	[0..1]	int	
TradingBusinessDays	[0..1]	int	
StandardVariance	[0..1]	float	
RealizedVariance	[0..1]	float	
RelatedClosePrice	[0..1]	Price	
RiskFreeRate	[0..1]	float	Interest rate until the instrument expires and used to calculate DiscountFactor(1592).
OvernightInterestRate	[0..1]	float	Used to calculate AccumulatedReturnModified-VariationMargin(2591).
AccumulatedReturnModifiedVariation-Margin	[0..1]	float	
DiscountFactor	[0..1]	float	
Volatility	[0..1]	float	
ClearingSettlPrice	[0..1]	Price	
CalculationMethod	[0..1]	CodeSet	

Used in messages: SecurityStatus

180.2.348 ClearingRequirementException

Specifies whether a party to a swap is using an exception to a clearing requirement. In the US, one such clearing requirement is CFTC's rule pursuant to CEA Section 2(h)(1).

Type: int

Allowed values in ClearingRequirementExceptionCodeSet:

Code	Name	Description
0	NoException	No exception
1	Exception	Exception. Used to indicate an exception to a clearing requirement without elaborating on the type of exception.
2	EndUserException	End-user exception. In the US, see CFTC Final Rule on End-User Exception to Clearing Requirements for Swaps Fact Sheet http://www.cftc.gov/ucm/groups/public/@newsroom/documents/file/eue_factshee

Code	Name	Description
3	InterAffiliateException	Inter-affiliate exception. In the US, see CFTC Final Rule - Clearing Exemption for Swaps Between Certain Affiliated Entities http://www.cftc.gov//ucm/groups/public/@lrfederalregister/documents/file/2013-07970a.pdf
4	TreasuryAffiliateException	Treasury affiliate exception. In the US, see CFTC No Action Letter 13-22 No Action Relief from the Clearing Requirement for Swaps Entered into by Eligible Treasury Affiliates http://www.cftc.gov/ucm/groups/public/@lrlettergeneral/documents/letter/13-22.pdf
5	CooperativeException	Cooperative exception. Clearing exception for certain swaps entered into by cooperatives. In the US, see Regulation 50.51(a) Definition of Exempt Cooperative: https://www.federalregister.gov/articles/2013/08/22/2013-19945/clearing-exemption-for-certain-swaps-entered-into-by-cooperatives

Used in messages: TradeCaptureReport

180.2.349 ClearingSettlPrice

Clearing settlement price.

Type: Price

Used in groups: ClearingPriceParametersGrp

180.2.350 ClearingTradePrice

Alternate clearing price

Type: Price

Used in messages: PositionTransferInstruction, PositionTransferReport, TradeCaptureReport

180.2.351 ClientBidID

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

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, NewOrderList

180.2.352 ClOrdID

Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID(49) or OnBehalfOfCompID(115) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID(11) field.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, OrdAllocGrp, OrdListStatGrp, OrderAggregationGrp, OrderEntryAckGrp, OrderEntryGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

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

180.2.353 ClOrdLinkID

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

Type: String

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

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

180.2.354 ClrInstGrp

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

Used in groups: AllocGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.355 CollAction

Action proposed for an Underlying Instrument instance.

Type: int

Allowed values in CollActionCodeSet:

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

Used in groups: UndInstrmtCollGrp

180.2.356 CollApplType

conveys how the collateral should be/has been applied

Type: int

Allowed values in CollApplTypeCodeSet:

Code	Name	Description
0	SpecificDeposit	Specific Deposit
1	General	General

Used in messages: CollateralReport, CollateralResponse

180.2.357 CollAsgnID

Collateral Assignment Identifier

Type: String

Used in messages: CollateralAssignment, CollateralResponse

180.2.358 CollAsgnReason

Reason for Collateral Assignment

Type: int

Allowed values in CollAsgnReasonCodeSet:

Code	Name	Description
0	Initial	Initial
1	Scheduled	Scheduled
2	TimeWarning	Time Warning
3	MarginDeficiency	Margin Deficiency. In a CollateralRequest(35=AX), this indicates there is a margin deficiency. In a CollateralAssignment(35=AY), this indicates that the assignment is a deposit to meet margin deficiency.
4	MarginExcess	Margin Excess. In a CollateralRequest(35=AX), this indicates there is excess margin. In a CollateralAssignment(35=AY), this indicates that the assignment is a withdrawal of the margin excess.
5	ForwardCollateralDemand	Forward Collateral Demand
6	EventOfDefault	Event of default
7	AdverseTaxEvent	Adverse tax event
8	TransferDeposit	Transfer deposit. Collateral deposit in which the asset is to be transferred from an undesignated holding into collateral. I.e. there is no intermediate conversion to cash.
9	TransferWithdrawal	Transfer withdrawal. Collateral withdrawal in which the asset is to be transferred from collateral into an undesignated holding. I.e. there is no intermediate conversion to cash.
10	Pledge	Pledge. The purpose of the collateral assignment is to pledge or "lock up" a value of a basket of securities, individual security or fund as collateral.

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

180.2.359 CollAsgnRefID

Collateral Assignment Identifier to which a transaction refers

Type: String

Used in messages: CollateralAssignment

180.2.360 CollAsgnRejectReason

Collateral Assignment Reject Reason

Type: int

Allowed values in CollAsgnRejectReasonCodeSet:

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

Used in messages: CollateralResponse

180.2.361 CollAsgnRespType

Type of collateral assignment response.

Type: int

Allowed values in CollAsgnRespTypeCodeSet:

Code	Name	Description
0	Received	Received
1	Accepted	Accepted
2	Declined	Declined
3	Rejected	Rejected
4	TransactionPending	Transaction pending. The collateral assignment transaction is pending at the recipient.
5	TransactionCompletedWithWarning	Transaction completed with warning - see Text(58) for further information. The collateral assignment transaction was accepted and completed but with warnings.

Used in messages: CollateralResponse

180.2.362 CollAsgnTransType

Collateral Assignment Transaction Type

Type: int

Allowed values in CollAsgnTransTypeCodeSet:

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

Used in messages: CollateralAssignment, CollateralResponse

180.2.363 CollateralAmountGrp

The Collateral Amount Group component block is a repeating group that provides the current value of the collateral type on deposit. The currency of the collateral value may be optionally included.

Name	Mult.	Type	Description
NoCollateralAmounts	[1..1]	NumInGroup	
CurrentCollateralAmount	[0..1]	Amt	Required if NoCollateralAmounts(1703) > 0.
CollateralCurrency	[0..1]	Currency	Can be used to specify the currency of CollateralAmount(1704) if Currency(15) is not specified or is not the same.
CollateralCurrencyCodeSource	[0..1]	CodeSet	
CollateralAmountType	[0..1]	CodeSet	
CollateralFXRate	[0..1]	float	
CollateralFXRateCalc	[0..1]	CodeSet	
CollateralType	[0..1]	String	
CollateralAmountMarketSegmentID	[0..1]	String	
CollateralAmountMarketID	[0..1]	String	
HaircutIndicator	[0..1]	Boolean	
CollateralPortfolioID	[0..1]	String	

Name	Mult.	Type	Description
CollateralPercentOverage	[0..1]	Percentage	
CollateralMarketPrice	[0..1]	Price	
CollateralReinvestmentRate	[0..1]	Percentage	May be used to specify the average reinvestment rate when there are multiple instances of the CollateralReinvestmentGrp.
CollateralReinvestmentGrp	[0..*]	Group	
UnderlyingRefID	[0..1]	String	May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(2874).

Used in messages: AccountSummaryReport, CollateralReport, CollateralResponse, PositionReport, TradeCaptureReport

180.2.364 CollateralAmountMarketID

Market associated with the collateral amount.

Type: String

Used in groups: CollateralAmountGrp

180.2.365 CollateralAmountMarketSegmentID

Market segment associated with the collateral amount.

Type: String

Used in groups: CollateralAmountGrp

180.2.366 CollateralAmountType

The type of value in CurrentCollateralAmount(1704).

Type: int

Allowed values in CollateralAmountTypeCodeSet:

Code	Name	Description
0	MarketValuation	Market valuation (the default)
1	PortfolioValue	Portfolio value before processing pledge request
2	ValueConfirmed	Value confirmed as "locked-up" for processing a pledge request
3	CollateralCreditValue	Credit value of collateral at CCP processing a pledge request
4	AdditionalCollateralValue	Additional collateral value. Additional collateral deposited by the collateral provider at trade or post-trade. CollateralPercentOverage(2690) gives the overage percent
5	EstimatedMarketValuation	Estimated market valuation. Estimated market valuation of collateral. In the context of EU SFTR this may be used for value of re-use of collateral.

Used in groups: CollateralAmountGrp

180.2.367 CollateralCurrency

Currency of the collateral; optional, defaults to the Settlement Currency if not specified.

Type: Currency

Used in groups: CollateralAmountGrp

180.2.368 CollateralCurrencyCodeSource

Identifies class or source of the CollateralCurrency(1705) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Code	Name	Description

Used in groups: CollateralAmountGrp

180.2.369 CollateralFXRate

Foreign exchange rate used to compute the CurrentCollateralAmount(1704) from the CollateralCurrency(1646) and the Currency(15).

Type: float

Used in groups: CollateralAmountGrp

180.2.370 CollateralFXRateCalc

Specifies whether or not CollateralFXRate(2090) should be multipled or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: CollateralAmountGrp

180.2.371 CollateralizationValueDate

Date when the collateral is to be assessed or assigned.

Type: LocalMktDate

Used in messages: CollateralReport, PositionReport, TradeCaptureReport

180.2.372 CollateralMarketPrice

Market price of the collateral, either from market sources or pre-agreed by the counterparties.

Type: Price

Used in groups: CollateralAmountGrp

180.2.373 CollateralPercentOverage

Percentage of over-collateralization particularly when CollateralAmountType(2632) = 4 (Additional collateral value)

Type: Percentage

Used in groups: CollateralAmountGrp

180.2.374 CollateralPortfolioID

Identifier of the collateral portfolio when reporting on a portfolio basis.

Type: String

Used in groups: CollateralAmountGrp

180.2.375 CollateralReinvestmentAmount

The cash amount of the specified re-investment type.

Type: Amt

Used in groups: CollateralReinvestmentGrp

180.2.376 CollateralReinvestmentCurrency

The currency denomination of the re-invested cash amount.

CollateralReinvestmentCurrencyCodeSource(2931) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: CollateralReinvestmentGrp

180.2.377 CollateralReinvestmentCurrencyCodeSource

Identifies class or source of the CollateralReinvestmentCurrency(2843) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: CollateralReinvestmentGrp

180.2.378 CollateralReinvestmentGrp

The CollateralReinvestmentGrp component block is a repeating group that may be used to provide a breakdown of the cash collateral's reinvestment types and amounts (e.g. CollateralType(1704)="CASH").

Name	Mult.	Type	Description
NoCollateralReinvestments	[1..1]	NumInGroup	
CollateralReinvestmentType	[0..1]	CodeSet	Required if NoCollateralReinvestments(2845) > 0.
CollateralReinvestmentAmount	[0..1]	Amt	
CollateralReinvestmentCurrency	[0..1]	Currency	
CollateralReinvestmentCurrency-CodeSource	[0..1]	CodeSet	

Used in groups: CollateralAmountGrp

180.2.379 CollateralReinvestmentRate

Interest rate received for collateral reinvestment.

Type: Percentage

Used in groups: CollateralAmountGrp

180.2.380 CollateralReinvestmentType

Indicates the type of investment the cash collateral is re-invested in.

Type: int

Allowed values in CollateralReinvestmentTypeCodeSet:

Code	Name	Description
0	MoneyMarketFund	Money market fund. Registered money market fund. In the context of EU SFTR reporting this corresponds to code "MMFT".
1	OtherComingledPool	Other comingled pool. Any commingled pool other than money market fund. In the context of EU SFTR reporting this corresponds to code "OCMP".
2	RepoMarket	Repo market. The repurchase agreement market. In the context of EU SFTR reporting this corresponds to code "REPM".
3	DirectPurchaseOfSecurities	Direct purchase of securities. In the context of EU SFTR reporting this corresponds to code "SDPU".
4	OtherInvestments	Other investments. In the context of EU SFTR reporting this corresponds to code "OTHR".

Used in groups: CollateralReinvestmentGrp

180.2.381 CollateralRequestInstruction

An encoded collateral request processing instruction to the receiver.

Type: String

Used in messages: CollateralAssignment, CollateralResponse

180.2.382 CollateralRequestLinkID

A unique identifier to link together a set or group of requests.

Type: String

Used in messages: CollateralAssignment, CollateralResponse

180.2.383 CollateralRequestNumber

Ordinal number of the request within a set or group of requests.

Type: int

Used in messages: CollateralAssignment, CollateralResponse

180.2.384 CollateralType

Type of collateral on deposit being reported.

Type: String

Used in groups: CollateralAmountGrp

180.2.385 CollectAmount

Amount to be collected by the clearinghouse from the clearing firm.

Type: Amt

Used in groups: PayCollectGrp

180.2.386 CollInqQualGrp

Name	Mult.	Type	Description
NoCollInquiryQualifier	[1..1]	NumInGroup	Number of qualifiers to inquiry
CollInquiryQualifier	[0..1]	CodeSet	Required if NoCollInquiryQualifier > 0. Type of collateral inquiry

Used in messages: CollateralInquiry, CollateralInquiryAck

180.2.387 CollInquiryID

Collateral Inquiry Identifier

Type: String

Used in messages: CollateralInquiry, CollateralInquiryAck, CollateralReport

180.2.388 CollInquiryQualifier

Collateral inquiry qualifiers:

Type: int

Allowed values in CollInquiryQualifierCodeSet:

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

Used in groups: CollInqQualGrp

180.2.389 CollInquiryResult

Result returned in response to Collateral Inquiry

4000+ Reserved and available for bi-laterally agreed upon user-defined values

Type: int

Allowed values in CollInquiryResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)

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

Used in messages: CollateralInquiryAck

180.2.390 CollInquiryStatus

Status of Collateral Inquiry

Type: int

Allowed values in CollInquiryStatusCodeSet:

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

Used in messages: CollateralInquiryAck

180.2.391 CollReqID

Collateral Request Identifier

Type: String

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

180.2.392 CollRespID

Collateral Response Identifier

Type: String

Used in messages: CollateralResponse

180.2.393 CollRptID

Collateral Report Identifier

Type: String

Used in messages: CollateralReport, CollateralReportAck

180.2.394 CollRptRejectReason

Reject reason code for rejecting the collateral report.

Type: int

Allowed values in CollRptRejectReasonCodeSet:

Code	Name	Description
0	UnknownTrade	Unknown trade or transaction
1	UnknownInstrument	Unknown or invalid instrument
2	UnknownCounterparty	Unknown or invalid counterparty
3	UnknownPosition	Unknown or invalid position
4	UnacceptableCollateral	Unacceptable or invalid type of collateral
99	Other	Other

Used in messages: CollateralReportAck

180.2.395 CollRptStatus

The status of the collateral report.

Type: int

Allowed values in CollRptStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted (successfully processed)
1	Received	Received (not yet processed)
2	Rejected	Rejected

Used in messages: CollateralReportAck

180.2.396 CollStatus

Collateral Status

Type: int

Allowed values in CollStatusCodeSet:

Code	Name	Description
0	Unassigned	Unassigned
1	PartiallyAssigned	Partially Assigned
2	AssignmentProposed	Assignment Proposed
3	Assigned	Assigned (Accepted)
4	Challenged	Challenged
5	Reused	Reused. A modification of the details of the collateral re-use. In the context of EU SFTR reporting, to be used with RegulatoryReportType(1934)=31 (Collateral update).

Used in messages: CollateralReport

180.2.397 CommCurrency

Specifies currency to be used for Commission(12) if the commission currency is different from the deal currency.

CommCurrencyCodeSource(2922) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in components: CommissionData

180.2.398 CommCurrencyCodeSource

Identifies class or source of the CommCurrency(479) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: CommissionData

180.2.399 Commission

Commission. Note if CommType (13) is percentage, Commission of 5% should be represented as .05.

Type: Amt

Used in components: CommissionData

180.2.400 CommissionAmount

The commission amount.

Type: Amt

Used in groups: CommissionDataGrp

180.2.401 CommissionAmountShared

Commission amount to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement. If specified, this amount should not exceed the amount in CommissionAmount(2640).

Type: Amt

Used in groups: CommissionDataGrp

180.2.402 CommissionAmountSubType

Further sub classification of the CommissionAmountType(2641).

Type: int

Allowed values in CommissionAmountSubTypeCodeSet:

Code	Name	Description
0	ResearchPaymentAccount	Research payment account (RPA)
1	CommissionSharingAgreement	Commission sharing agreement (CSA)
2	OtherTypeResearchPayment	Other type of research payment. A type of research payment other than RPA or CSA.

Used in groups: CommissionDataGrp

180.2.403 CommissionAmountType

Indicates what type of commission is being expressed in CommissionAmount(2640).

Type: int

Allowed values in CommissionAmountTypeCodeSet:

Code	Name	Description
0	Unspecified	Unspecified
1	Acceptance	Acceptance. The bank's charge for issuing a Letter of Credit.
2	Broker	Broker. The executing broker's commission.
3	ClearingBroker	Clearing broker. The clearing broker's commission.
4	Retail	Retail. Commission charged by or related to retail sales.

Code	Name	Description
5	SalesCommission	Sales commission. The commission charged by the sales desk.
6	LocalCommission	Local commission. Commission paid to local broker in a cross-border transaction.
7	ResearchPayment	Research payment

Used in groups: CommissionDataGrp

180.2.404 CommissionBasis

Specifies the basis or unit used to calculate the commission.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in groups: CommissionDataGrp

180.2.405 CommissionCurrency

Specifies the currency denomination of the commission amount if different from the trade's currency.

CommissionCurrencyCodeSource(2923) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: CommissionDataGrp

180.2.406 CommissionCurrencyCodeSource

Identifies class or source of the CommissionCurrency(2643) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: CommissionDataGrp

180.2.407 CommissionData

The CommissionData component block is used to carry commission information such as the type of commission and the rate. Use the CommissionDataGrp component as an alternative if multiple commissions or enhanced attributes are needed.

Name	Mult.	Type	Description
Commission	[0..1]	Amt	

Name	Mult.	Type	Description
CommType	[0..1]	CodeSet	
CommCurrency	[0..1]	Currency	
CommCurrencyCodeSource	[0..1]	CodeSet	
CommRate	[0..1]	float	
CommUnitOfMeasure	[0..1]	CodeSet	
FundRenewWaiv	[0..1]	CodeSet	

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

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

180.2.408 CommissionDataGrp

The CommissionDataGrp component block is used to carry commission information such as the type of commission and the rate. It provides an alternative to the CommissionData component if multiple commissions or enhanced attributes are needed.

Name	Mult.	Type	Description
NoCommissions	[1..1]	NumInGroup	
CommissionAmount	[0..1]	Amt	Required if NoCommissions(2639) > 0. If the commission is based on a percentage of trade quantity or a factor of "unit of measure", CommissionRate(2646) and CommissionUnitOfMeasure(2644) may also be specified as appropriate.
CommissionAmountType	[0..1]	CodeSet	Required if NoCommissions(2639) > 0.
CommissionAmountSubType	[0..1]	CodeSet	
CommissionBasis	[0..1]	CodeSet	Required if NoCommissions(2639) > 0.
CommissionCurrency	[0..1]	Currency	
CommissionCurrencyCodeSource	[0..1]	CodeSet	
CommissionUnitOfMeasure	[0..1]	CodeSet	
CommissionUnitOfMeasureCurrency	[0..1]	Currency	
CommissionUnitOfMeasureCurrency-CodeSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
CommissionRate	[0..1]	float	
CommissionSharedIndicator	[0..1]	Boolean	
CommissionAmountShared	[0..1]	Amt	If specified, CommissionSharedIndicator(2647) must be set to "Y".
CommissionLegRefID	[0..1]	String	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
CommissionDesc	[0..1]	String	
EncodedCommissionDescLen	[0..1]	Length	Must be set if EncodedCommissionDesc(2652) is specified and must immediately precede it.
EncodedCommissionDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the CommissionDesc(2650) field in the encoded format specified via the MessageEncoding(347) field.

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.409 CommissionDesc

Description of the commission.

Type: String

Used in groups: CommissionDataGrp

180.2.410 CommissionLegRefID

Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: CommissionDataGrp

180.2.411 CommissionRate

The commission rate when CommissionAmount(2640) is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage or expressed in basis points, use the

decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.

Type: float

Used in groups: CommissionDataGrp

180.2.412 CommissionSharedIndicator

Indicates whether the amount in CommissionAmount(2640) is to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.

Type: Boolean

Used in groups: CommissionDataGrp

180.2.413 CommissionUnitOfMeasure

The commission rate unit of measure.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU

Code	Name	Description
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg

Code	Name	Description
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: CommissionDataGrp

180.2.414 CommissionUnitOfMeasureCurrency

Indicates the currency of the unit of measure. Conditionally required when CommissionUnitOfMeasure(2644) = Ccy (Amount of currency).

Type: Currency

Used in groups: CommissionDataGrp

180.2.415 CommissionUnitOfMeasureCurrencyCodeSource

Identifies class or source of the CommissionUnitOfMeasureCurrency(2645) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: CommissionDataGrp

180.2.416 CommodityFinalPriceType

Final price type of the commodity as specified by the trading venue.

Type: int

Allowed values in CommodityFinalPriceTypeCodeSet:

Code	Name	Description
0	ArgusMcCloskey	Argus McCloskey
1	Baltic	Baltic
2	Exchange	Exchange
3	GlobalCoal	Global Coal
4	IHSMcCloskey	IHS McCloskey
5	Platts	Platts
99	Other	Other

Used in components: InstrumentExtension

180.2.417 CommonPricingIndicator

When this element is specified and set to 'Y', it indicates that common pricing applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.

Type: Boolean

Used in components: Instrument

180.2.418 CommRate

The commission rate when Commission(12) is based on a percentage of quantity, amount per unit or a factor of "unit of measure". If the rate is a percentage, use the decimalized form, e.g. "0.05" for a 5% commission or "0.005" for 50 basis points.

Type: float

Used in components: CommissionData

180.2.419 CommType

Specifies the basis or unit used to calculate the total commission based on the rate.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in components: CommissionData

180.2.420 CommUnitOfMeasure

The commission rate unit of measure.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: CommissionData

180.2.421 CompIDReqGrp

Name	Mult.	Type	Description
NoCompIDs	[1..1]	NumInGroup	Used to restrict updates/request to a list of specific CompID/SubID/LocationID/DeskID combinations. If not present request applies to all applicable available counterparties. EG Unless one sell side broker was a customer of another you would not expect to see information about other brokers, similarly one fund manager etc.
RefCompID	[0..1]	String	Used to restrict updates/request to specific CompID
RefSubID	[0..1]	String	Used to restrict updates/request to specific SubID
LocationID	[0..1]	String	Used to restrict updates/request to specific LocationID
DeskID	[0..1]	String	Used to restrict updates/request to specific DeskID

Used in messages: NetworkCounterpartySystemStatusRequest

180.2.422 CompIDStatGrp

Name	Mult.	Type	Description
NoCompIDs	[1..1]	NumInGroup	Specifies the number of repeating CompId's
RefCompID	[1..1]	String	CompID that status is being report for. Required if NoCompIDs > 0,
RefSubID	[0..1]	String	SubID that status is being report for.
LocationID	[0..1]	String	LocationID that status is being report for.
DeskID	[0..1]	String	DeskID that status is being report for.
StatusValue	[1..1]	CodeSet	
StatusText	[0..1]	String	Additional Information, i.e. "National Holiday"

Used in messages: NetworkCounterpartySystemStatusResponse

180.2.423 ComplexEventAveragingObservationGrp

The ComplexEventAveragingObservationGrp is an optional subcomponent of ComplexEventPeriodGrp for specifying the weight of each of the dated observations.

Name	Mult.	Type	Description
NoComplexEventAveragingObservations	[1..1]	NumInGroup	
ComplexEventAveragingObservationNumber	[0..1]	int	Required if NoComplexEventAveragingObservations(40994) > 0.
ComplexEventAveragingWeight	[0..1]	float	

Used in groups: ComplexEventPeriodGrp

180.2.424 ComplexEventAveragingObservationNumber

Cross reference to the ordinal observation as specified either in the ComplexEventScheduleGrp or ComplexEventPeriodDateGrp components.

Type: int

Used in groups: ComplexEventAveragingObservationGrp

180.2.425 ComplexEventAveragingWeight

The weight factor to be applied to the observation.

Type: float

Used in groups: ComplexEventAveragingObservationGrp

180.2.426 ComplexEventBusinessCenter

The business center used to determine dates and times in the schedule or date-time group.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ComplexEventPeriodGrp

180.2.427 ComplexEventCalculationAgent

Used to identify the calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: ComplexEvents

180.2.428 ComplexEventCondition

Specifies the condition between complex events when more than one event is specified.

Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events would use an "and" condition since both conditions must be in effect for a payout to result.

Type: int

Allowed values in ComplexEventConditionCodeSet:

Code	Name	Description
1	And	And
2	Or	Or

Used in groups: ComplexEvents

180.2.429 ComplexEventCreditEventBusinessCenter

The local business center for which the credit event is to be determined. The inclusion of this business center implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the specified business center.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ComplexEvents

180.2.430 ComplexEventCreditEventCurrency

Specifies the applicable currency when ComplexEventCreditEventValue(40999) is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ComplexEventCreditEventGrp

180.2.431 ComplexEventCreditEventDayType

Specifies the day type for the complex credit events.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: ComplexEventCreditEventGrp

180.2.432 ComplexEventCreditEventGrp

The ComplexEventCreditEventGrp is a repeating component within the ComplexEventGrp component used to report applicable option credit events.

Name	Mult.	Type	Description
NoComplexEventCreditEvents	[1..1]	NumInGroup	
ComplexEventCreditEventType	[0..1]	String	Required if NoComplexEventCreditEvents(40996) > 0.
ComplexEventCreditEventValue	[0..1]	String	
ComplexEventCreditEventCurrency	[0..1]	Currency	
ComplexEventCreditEventPeriod	[0..1]	int	Conditionally required when ComplexEventCreditEventUnit(41002) is specified.
ComplexEventCreditEventUnit	[0..1]	CodeSet	Conditionally required when ComplexEventCreditEventPeriod(41001) is specified.
ComplexEventCreditEventDayType	[0..1]	CodeSet	
ComplexEventCreditEventRateSource	[0..1]	int	
ComplexEventCreditEventQualifierGrp	[0..*]	Group	

Used in groups: ComplexEvents

180.2.433 ComplexEventCreditEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: ComplexEvents

180.2.434 ComplexEventCreditEventNotifyingParty

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

Type: int

Allowed values in ComplexEventCreditEventNotifyingPartyCodeSet:

Code	Name	Description
0	SellerNotifies	Seller notifies
1	BuyerNotifies	Buyer notifies
2	SellerOrBuyerNotifies	Seller or buyer notifies

Used in groups: ComplexEvents

180.2.435 ComplexEventCreditEventPeriod

Time unit multiplier for complex credit events.

Type: int

Used in groups: ComplexEventCreditEventGrp

180.2.436 ComplexEventCreditEventQualifier

Specifies a complex event qualifier. Used to further qualify ComplexEventCreditEventType(40998).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObligations	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
E	RestructuringMultipleCreditEventNotices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Used in groups: ComplexEventCreditEventQualifierGrp

180.2.437 ComplexEventCreditEventQualifierGrp

The ComplexEventCreditEventQualifierGrp is a repeating component within the ComplexEventCreditEventGrp component used to specify qualifying attributes to an event.

Name	Mult.	Type	Description
NoComplexEventCreditEventQualifiers	[1..1]	NumInGroup	
ComplexEventCreditEventQualifier	[0..1]	CodeSet	Required if NoComplexEventCreditEventQualifiers(41005) > 0.

Used in groups: ComplexEventCreditEventGrp

180.2.438 ComplexEventCreditEventRateSource

Identifies the source of rate information used for credit events.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.

Type: int

Used in groups: ComplexEventCreditEventGrp

180.2.439 ComplexEventCreditEventSource

A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: ComplexEventCreditEventSourceGrp

180.2.440 ComplexEventCreditEventSourceGrp

The ComplexEventCreditEventSourceGrp is a repeating subcomponent of the ComplexEvents component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoComplexEventCreditEventSources	[1..1]	NumInGroup	
ComplexEventCreditEventSource	[0..1]	String	Required if NoComplexEventCreditEventSources(41029) > 0.

Used in groups: ComplexEvents

180.2.441 ComplexEventCreditEventStandardSources

When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.

Type: Boolean

Used in groups: ComplexEvents

180.2.442 ComplexEventCreditEventsXIDRef

Reference to credit event table elsewhere in the message.

Type: XIDREF

Used in groups: ComplexEvents

180.2.443 ComplexEventCreditEventType

Specifies the type of credit event.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types.

Type: String

Used in groups: ComplexEventCreditEventGrp

180.2.444 ComplexEventCreditEventUnit

Time unit associated with complex credit events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ComplexEventCreditEventGrp

180.2.445 ComplexEventCreditEventValue

The credit event value appropriate to ComplexEventCreditEventType(40998).

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.

Type: String

Used in groups: ComplexEventCreditEventGrp

180.2.446 ComplexEventCurrencyOne

Specifies the first or only reference currency of the trade.

ComplexEventCurrencyOneCodeSource(2942) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: ComplexEvents

180.2.447 ComplexEventCurrencyOneCodeSource

Identifies class or source of the ComplexEventCurrencyOne(2124) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: ComplexEvents

180.2.448 ComplexEventCurrencyTwo

Specifies the second reference currency of the trade.

ComplexEventCurrencyTwoCodeSource(2943) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: ComplexEvents

180.2.449 ComplexEventCurrencyTwoCodeSource

Identifies class or source of the ComplexEventCurrencyTwo(2125) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: ComplexEvents

180.2.450 ComplexEventDateAdjusted

The adjusted complex event date.

Type: LocalMktDate

Used in components: ComplexEventRelativeDate

180.2.451 ComplexEventDateBusinessCenter

The business center calendar used to adjust the complex event date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ComplexEventDateBusinessCenterGrp

180.2.452 ComplexEventDateBusinessCenterGrp

The ComplexEventDateBusinessCenterGrp is a repeating subcomponent of the ComplexEventRelative-Date component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoComplexEventDateBusinessCenters	[1..1]	NumInGroup	
ComplexEventDateBusinessCenter	[0..1]	String	Required if NoComplexEventDateBuisinessCenters(41018) > 0.

Used in components: ComplexEventRelativeDate

180.2.453 ComplexEventDateBusinessDayConvention

The business day convention used to adjust the complex event date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ComplexEventRelativeDate

180.2.454 ComplexEventDateOffsetDayType

Specifies the day type of the relative date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ComplexEventRelativeDate

180.2.455 ComplexEventDateOffsetPeriod

Time unit multiplier for the relative date offset.

Type: int

Used in components: ComplexEventRelativeDate

180.2.456 ComplexEventDateOffsetUnit

Time unit associated with the relative date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ComplexEventRelativeDate

180.2.457 ComplexEventDateRelativeTo

Specifies the anchor date when the complex event date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: ComplexEventRelativeDate

180.2.458 ComplexEventDates

The ComplexEventDate and ComplexEventTime components are used to constrain a complex event to a specific date range or time range. If specified the event is only effective on or within the specified dates and times.

Name	Mult.	Type	Description
NoComplexEventDates	[1..1]	NumInGroup	
ComplexEventStartDate	[0..1]	UTCDateOnly	Required if NoComplexEventDates(1491) > 0.
ComplexEventEndDate	[0..1]	UTCDateOnly	Required if NoComplexEventDates(1491) > 0.
ComplexEventTimes	[0..*]	Group	

Used in groups: ComplexEvents

180.2.459 ComplexEventDateUnadjusted

The unadjusted complex event date.

Type: LocalMktDate

Used in components: ComplexEventRelativeDate

180.2.460 ComplexEventDeterminationMethod

Specifies the method according to which an amount or a date is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: ComplexEvents

180.2.461 ComplexEventEndDate

Specifies the end date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options

ComplexEventEndDate must always be greater than or equal to ComplexEventStartDate.

Type: UTCDateOnly

Used in groups: ComplexEventDates

180.2.462 ComplexEventEndTime

Specifies the end time of the time range on which a complex event date is effective.

ComplexEventEndTime must always be greater than or equal to ComplexEventStartTime.

Type: UTCTimeOnly

Used in groups: ComplexEventTimes

180.2.463 ComplexEventFixedFXRate

Specifies the fixed FX rate alternative for FX Quantro options.

Type: float

Used in groups: ComplexEvents

180.2.464 ComplexEventFixingTime

The local market fixing time.

Type: LocalMktTime

Used in components: ComplexEventRelativeDate

180.2.465 ComplexEventFixingTimeBusinessCenter

The business center calendar used to determine the actual fixing times.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: ComplexEventRelativeDate

180.2.466 ComplexEventForwardPoints

FX forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: ComplexEvents

180.2.467 ComplexEventFuturesPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.

Type: Boolean

Used in groups: ComplexEvents

180.2.468 ComplexEventOptionsPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.

Type: Boolean

Used in groups: ComplexEvents

180.2.469 ComplexEventPeriodDate

The averaging date for an Asian option.

The trigger date for a Barrier or Knock option.

Type: LocalMktDate

Used in groups: ComplexEventPeriodDateGrp

180.2.470 ComplexEventPeriodDateGrp

The ComplexEventPeriodDateGrp is a subcomponent of ComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.

Name	Mult.	Type	Description
NoComplexEventPeriodDateTimes	[1..1]	NumInGroup	
ComplexEventPeriodDate	[0..1]	LocalMktDate	Required if NoComplexEventPeriodDateTimes(41007) > 0.
ComplexEventPeriodTime	[0..1]	LocalMktTime	

Used in groups: ComplexEventPeriodGrp

180.2.471 ComplexEventPeriodGrp

The ComplexEventPeriodGrp is a subcomponent of ComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.

Name	Mult.	Type	Description
NoComplexEventPeriods	[1..1]	NumInGroup	
ComplexEventPeriodType	[0..1]	CodeSet	Required if NoComplexEventPeriods(41010) > 0.
ComplexEventBusinessCenter	[0..1]	String	
ComplexEventScheduleGrp	[0..*]	Group	
ComplexEventPeriodDateGrp	[0..*]	Group	
ComplexEventAveragingObservation-Grp	[0..*]	Group	

Used in groups: ComplexEvents

180.2.472 ComplexEventPeriodTime

The averaging time for an Asian option.

Type: LocalMktTime

Used in groups: ComplexEventPeriodDateGrp

180.2.473 ComplexEventPeriodType

Specifies the period type.

Type: int

Allowed values in ComplexEventPeriodTypeCodeSet:

Code	Name	Description
0	AsianOut	Asian Out
1	AsianIn	Asian In
2	BarrierCap	Barrier Cap
3	BarrierFloor	Barrier Floor
4	KnockOut	Knock Out
5	KnockIn	Knock In

Used in groups: ComplexEventPeriodGrp

180.2.474 ComplexEventPrice

Specifies the price at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).

Type: Price

Used in groups: ComplexEvents

180.2.475 ComplexEventPriceBoundaryMethod

Specifies the boundary condition to be used for the event price relative to the underlying price at the point the complex event outcome takes effect as determined by the ComplexEventPriceTimeType.

Type: int

Allowed values in ComplexEventPriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThanComplexEventPrice	Less than ComplexEventPrice(1486)
2	LessThanOrEqualToComplexEvent-Price	Less than or equal to ComplexEventPrice(1486)
3	EqualToComplexEventPrice	Equal to ComplexEventPrice(1486)
4	GreaterThanOrEqualToComplex-EventPrice	Greater than or equal to ComplexEventPrice(1486)
5	GreaterThanComplexEventPrice	Greater than ComplexEventPrice(1486)

Used in groups: ComplexEvents

180.2.476 ComplexEventPriceBoundaryPrecision

Used in combination with ComplexEventPriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in groups: ComplexEvents

180.2.477 ComplexEventPricePercentage

Specifies the price percentage at which the complex event takes effect. Impact of the event price is determined by the ComplexEventType(1484).

Type: Percentage

Used in groups: ComplexEvents

180.2.478 ComplexEventPriceTimeType

Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the ComplexEventType(1484).

Type: int

Allowed values in ComplexEventPriceTimeTypeCodeSet:

Code	Name	Description
1	Expiration	Expiration
2	Immediate	Immediate (At Any Time)
3	SpecifiedDate	Specified Date/Time
4	Close	Close. Official closing time of the exchange on valuation date.
5	Open	Open. Official opening time of the exchange on valuation date.
6	OfficialSettlPrice	Official settlement price. Official settlement price determination time.
7	DerivativesClose	Derivatives close. Official closing time of the derivatives exchange.

Code	Name	Description
8	AsSpecifiedMasterConfirmation	As specified in Master Confirmation

Used in groups: ComplexEvents

180.2.479 ComplexEventPVFinalPriceElectionFallback

Specifies the fallback provisions for the hedging party in the determination of the final settlement price.

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: ComplexEvents

180.2.480 ComplexEventQuoteBasis

For foreign exchange Quanto option feature.

Type: int

Allowed values in ComplexEventQuoteBasisCodeSet:

Code	Name	Description
0	Currency1PerCurrency2	Currency 1 per currency 2
1	Currency2PerCurrency1	Currency 2 per currency 1

Used in groups: ComplexEvents

180.2.481 ComplexEventRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: ComplexEventRateSourceGrp

180.2.482 ComplexEventRateSourceGrp

The ComplexEventRateSourceGrp is a subcomponent of ComplexEvents for specifying primary and secondary rate sources.

Name	Mult.	Type	Description
NoComplexEventRateSources	[1..1]	NumInGroup	
ComplexEventRateSource	[0..1]	CodeSet	Required if NoComplexEventRateSources(41013) > 0.
ComplexEventRateSourceType	[0..1]	CodeSet	Required if NoComplexEventRateSources(41013) > 0.
ComplexEventReferencePage	[0..1]	String	Conditionally required when ComplexEventRateSource(41014) = 99 (Other).
ComplexEventReferencePageHeading	[0..1]	String	

Used in groups: ComplexEvents

180.2.483 ComplexEventRateSourceType

Indicates whether the rate source specified is a primary or secondary source.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: ComplexEventRateSourceGrp

180.2.484 ComplexEventReferencePage

Identifies the reference page from the rate source.

For FX, the reference page to the spot rate is to be used for the reference FX spot rate.

When ComplexEventRateSource(41014) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option.

Type: String

Used in groups: ComplexEventRateSourceGrp

180.2.485 ComplexEventReferencePageHeading

Identifies the reference page heading from the rate source.

Type: String

Used in groups: ComplexEventRateSourceGrp

180.2.486 ComplexEventRelativeDate

The ComplexEventRelativeDate is a subcomponent of ComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.

Name	Mult.	Type	Description
ComplexEventDateUnadjusted	[0..1]	LocalMktDate	
ComplexEventDateRelativeTo	[0..1]	int	
ComplexEventDateOffsetPeriod	[0..1]	int	Conditionally required when ComplexEventDateOffsetUnit(41023) is specified.
ComplexEventDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ComplexEventDateOffsetPeriod(41022) is specified.
ComplexEventDateOffsetDayType	[0..1]	CodeSet	
ComplexEventDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the instrument provisions.
ComplexEventDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the instrument provisions.
ComplexEventDateAdjusted	[0..1]	LocalMktDate	
ComplexEventFixingTime	[0..1]	LocalMktTime	
ComplexEventFixingTimeBusinessCenter	[0..1]	String	

Used in groups: ComplexEvents

180.2.487 ComplexEventScheduleEndDate

The end date of the schedule.

Type: LocalMktDate

Used in groups: ComplexEventScheduleGrp

180.2.488 ComplexEventScheduleFrequencyPeriod

Time unit multiplier for the schedule date frequency.

Type: int

Used in groups: ComplexEventScheduleGrp

180.2.489 ComplexEventScheduleFrequencyUnit

Time unit associated with the schedule date frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ComplexEventScheduleGrp

180.2.490 ComplexEventScheduleGrp

The ComplexEventScheduleGrp is a subcomponent of ComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.

Name	Mult.	Type	Description
NoComplexEventSchedules	[1..1]	NumInGroup	
ComplexEventScheduleStartDate	[0..1]	LocalMktDate	Required if NoComplexEventSchedules(41031) > 0.
ComplexEventScheduleEndDate	[0..1]	LocalMktDate	
ComplexEventScheduleFrequencyPeriod	[0..1]	int	Conditionally required when ComplexEventScheduleFrequencyUnit(41035) is specified.
ComplexEventScheduleFrequencyUnit	[0..1]	CodeSet	Conditionally required when ComplexEventScheduleFrequencPeriod(41034) is specified.
ComplexEventScheduleRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the schedule.

Used in groups: ComplexEventPeriodGrp

180.2.491 ComplexEventScheduleRollConvention

The convention for determining the sequence of dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the DateAdjustment component in Instrument.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month

Code	Name	Description
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: ComplexEventScheduleGrp

180.2.492 ComplexEventScheduleStartDate

The start date of the schedule.

Type: LocalMktDate

Used in groups: ComplexEventScheduleGrp

180.2.493 ComplexEvents

The ComplexEvent Group is a repeating block which allows specifying an unlimited number and types of advanced events, such as observation and pricing over the lifetime of an option, futures, commodities or equity swap contract. Use EvntGrp to specify more straightforward events.

Name	Mult.	Type	Description
NoComplexEvents	[1..1]	NumInGroup	
ComplexEventType	[0..1]	CodeSet	Required if NoComplexEvents(1483) > 0.
ComplexOptPayoutPaySide	[0..1]	CodeSet	
ComplexOptPayoutReceiveSide	[0..1]	CodeSet	
ComplexOptPayoutUnderlier	[0..1]	String	
ComplexOptPayoutAmount	[0..1]	Amt	
ComplexOptPayoutPercentage	[0..1]	Percentage	
ComplexOptPayoutTime	[0..1]	CodeSet	
ComplexOptPayoutCurrency	[0..1]	Currency	
ComplexOptPayoutCurrencyCodeSource	[0..1]	CodeSet	
ComplexEventPrice	[0..1]	Price	
ComplexEventPricePercentage	[0..1]	Percentage	
ComplexEventPriceBoundaryMethod	[0..1]	CodeSet	
ComplexEventPriceBoundaryPrecision	[0..1]	Percentage	
ComplexEventPriceTimeType	[0..1]	CodeSet	
ComplexEventCondition	[0..1]	CodeSet	Conditionally required when there are more than one ComplexEvents occurrences. A chain of ComplexEvents must be linked together through use of the ComplexEventCondition(1490) in which the relationship between any two events is described. For any two ComplexEvents the first occurrence will specify the ComplexEventCondition(1490) which links it with the second event.
ComplexEventDates	[0..*]	Group	
ComplexEventCurrencyOne	[0..1]	Currency	
ComplexEventCurrencyOneCodeSource	[0..1]	CodeSet	
ComplexEventCurrencyTwo	[0..1]	Currency	
ComplexEventCurrencyTwoCodeSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
ComplexEventQuoteBasis	[0..1]	CodeSet	
ComplexEventFixedFXRate	[0..1]	float	
ComplexEventSpotRate	[0..1]	Price	
ComplexEventForwardPoints	[0..1]	PriceOffset	
ComplexEventDeterminationMethod	[0..1]	String	
ComplexEventCalculationAgent	[0..1]	CodeSet	
ComplexEventStrikePrice	[0..1]	Price	
ComplexEventStrikeFactor	[0..1]	float	
ComplexEventStrikeNumberOfOptions	[0..1]	int	
ComplexEventRateSourceGrp	[0..*]	Group	
ComplexEventRelativeDate	[0..1]	Component	
ComplexEventPeriodGrp	[0..*]	Group	
ComplexEventCreditEventsXIDRef	[0..1]	XIDREF	
ComplexEventCreditEventNotifying-Party	[0..1]	CodeSet	
ComplexEventCreditEventBusiness-Center	[0..1]	String	
ComplexEventCreditEventStandard-Sources	[0..1]	Boolean	
ComplexEventCreditEventMinimum-Sources	[0..1]	int	
ComplexEventCreditEventSourceGrp	[0..*]	Group	
ComplexEventCreditEventGrp	[0..*]	Group	
ComplexEventFuturesPriceValuation	[0..1]	Boolean	
ComplexEventOptionsPriceValuation	[0..1]	Boolean	
ComplexEventPVFinalPriceElection-Fallback	[0..1]	CodeSet	
ComplexEventXID	[0..1]	XID	
ComplexEventXIDRef	[0..1]	XIDREF	

Used in components: Instrument

180.2.494 ComplexEventSpotRate

FX spot rate.

Type: Price

Used in groups: ComplexEvents

180.2.495 ComplexEventStartDate

Specifies the start date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options

ComplexEventStartDate must always be less than or equal to ComplexEventEndDate.

Type: UTCDateOnly

Used in groups: ComplexEventDates

180.2.496 ComplexEventStartTime

Specifies the start time of the time range on which a complex event date is effective.

ComplexEventStartTime must always be less than or equal to ComplexEventEndTime.

Type: UTCTimeOnly

Used in groups: ComplexEventTimes

180.2.497 ComplexEventStrikeFactor

Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.

Type: float

Used in groups: ComplexEvents

180.2.498 ComplexEventStrikeNumberOfOptions

Upper string number of options for a Strike Spread.

Type: int

Used in groups: ComplexEvents

180.2.499 ComplexEventStrikePrice

Upper strike price for Asian option feature. Strike percentage for a Strike Spread.

Type: Price

Used in groups: ComplexEvents

180.2.500 ComplexEventTimes

The ComplexEventTime component is nested within the ComplexEventDate in order to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. It is always provided within the context of start and end dates. The time range is assumed to be in effect for the entirety of the date or date range specified.

Name	Mult.	Type	Description
NoComplexEventTimes	[1..1]	NumInGroup	
ComplexEventStartTime	[0..1]	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.
ComplexEventEndTime	[0..1]	UTCTimeOnly	Required if NoComplexEventTimes(1494) > 0.

Used in groups: ComplexEventDates

180.2.501 ComplexEventType

Identifies the type of complex event.

Type: int

Allowed values in ComplexEventTypeCodeSet:

Code	Name	Description
1	Capped	Capped
2	Trigger	Trigger
3	KnockInUp	Knock-in up
4	KnockInDown	Knock-in down
5	KnockOutUp	Knock-out up
6	KnockOutDown	Knock-out down
7	Underlying	Underlying

Code	Name	Description
8	ResetBarrier	Reset Barrier
9	RollingBarrier	Rolling Barrier
10	OneTouch	One-touch
11	NoTouch	No-touch
12	DblOneTouch	Double one-touch
13	DblNoTouch	Double no-touch
14	FXComposite	Foreign exchange composite
15	FXQuanto	Foreign exchange Quanto
16	FXCrssCcy	Foreign exchange cross currency
17	StrkSpread	Strike spread
18	ClndrSpread	Calendar spread
19	PxObsvtn	Price observation (Asian or Lookback)
20	PassThrough	Pass-through
21	StrkSched	Strike schedule
22	EquityValuation	Equity valuation
23	DividendValuation	Dividend valuation

Used in groups: ComplexEvents

180.2.502 ComplexEventXID

Identifier of this complex event for cross referencing elsewhere in the message.

Type: XID

Used in groups: ComplexEvents

180.2.503 ComplexEventXIDRef

Reference to a complex event elsewhere in the message.

Type: XIDREF

Used in groups: ComplexEvents

180.2.504 ComplexOptPayoutAmount

Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.

Type: Amt

Used in groups: ComplexEvents

180.2.505 ComplexOptPayoutCurrency

Specifies the currency of the payout amount.

ComplexOptPayoutCurrencyCodeSource(2941) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: ComplexEvents

180.2.506 ComplexOptPayoutCurrencyCodeSource

Identifies class or source of the ComplexOptPayoutCurrency(2122) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: ComplexEvents

180.2.507 ComplexOptPayoutPaySide

Trade side of payout payer.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: ComplexEvents

180.2.508 ComplexOptPayoutPercentage

Percentage of observed price for calculating the payout associated with the event.

Type: Percentage

Used in groups: ComplexEvents

180.2.509 ComplexOptPayoutReceiveSide

Trade side of payout receiver.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: ComplexEvents

180.2.510 ComplexOptPayoutTime

Specifies when the payout is to occur.

Type: int

Allowed values in ComplexOptPayoutTimeCodeSet:

Code	Name	Description
0	Close	Close
1	Open	Open
2	OfficialSettl	Official settlement
3	ValuationTime	Valuation time
4	ExcahgneSettlTime	Exchange settlement time
5	DerivativesClose	Derivatives close
6	AsSpecified	As specified in master confirmation

Used in groups: ComplexEvents

180.2.511 ComplexOptPayoutUnderlier

Reference to the underlier whose payments are being passed through.

Type: String

Used in groups: ComplexEvents

180.2.512 ComplianceID

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

Type: String

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: CrossOrderCancelReplaceRequest, CrossRequest, CrossRequestAck, ExecutionReport, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, Quote, QuoteRequest, SecurityDefinitionRequest

180.2.513 ComplianceText

Free text for compliance information required for regulatory reporting.

Type: String

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: CrossRequest, CrossRequestAck, ExecutionReport, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, Quote, QuoteRequest, SecurityDefinitionRequest

180.2.514 CompressionGroupID

Use to identify a netting or compression group where trades in the group were netted or compressed. This includes both terminating trades and any remnant trades that result from the operation.

Type: String

Used in groups: TrdCapRptSideGrp

180.2.515 Concession

Provides the reduction in price for the secondary market in Muncipals.

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

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.516 ConfirmationMethod

Specifies how a trade was confirmed.

Type: int

Allowed values in ConfirmationMethodCodeSet:

Code	Name	Description
0	NonElectronic	Non-electronic
1	Electronic	Electronic
2	Unconfirmed	Unconfirmed

Used in messages: TradeCaptureReport

180.2.517 ConfirmID

Message reference for Confirmation

Type: String

Used in components: SettlTradeDetails

Used in messages: Confirmation, ConfirmationAck

180.2.518 ConfirmRefID

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

Type: String

Used in messages: Confirmation

180.2.519 ConfirmRejReason

Identifies the reason for rejecting a Confirmation.

Type: int

Allowed values in ConfirmRejReasonCodeSet:

Code	Name	Description
1	MismatchedAccount	Incorrect or missing account
2	MissingSettlementInstructions	Incorrect or missing settlement instructions
3	UnknownOrMissingIndividualAllocId	Unknown or missing IndividualAllocId(467)
4	TransactionNotRecognized	Transaction not recognized
5	DuplicateTransaction	Duplicate transaction

Code	Name	Description
6	IncorrectOrMissingInstrument	Incorrect or missing instrument
7	IncorrectOrMissingPrice	Incorrect or missing price
8	IncorrectOrMissingCommission	Incorrect or missing commission
9	IncorrectOrMissingSettlDate	Incorrect or missing settlement date
10	IncorrectOrMissingFundIDOrFund-Name	Incorrect or missing fund ID or fund name
11	IncorrectOrMissingQuantity	Incorrect or missing quantity
12	IncorrectOrMissingFees	Incorrect or missing fees
13	IncorrectOrMissingTax	Incorrect or missing tax
14	IncorrectOrMissingParty	Incorrect or missing party
15	IncorrectOrMissingSide	Incorrect or missing side
16	IncorrectOrMissingNetMoney	Incorrect or missing net-money
17	IncorrectOrMissingTradeDate	Incorrect or missing trade date
18	IncorrectOrMissingSettlCcyInstruc-tions	Incorrect or missing settlement currency instructions
19	IncorrectOrMissingCapacity	Incorrect or missing capacity
99	Other	Other. Use Text(58) for further reject reasons.

Used in messages: ConfirmationAck

180.2.520 ConfirmReqID

Unique identifier for a Confirmation Request message

Type: String

Used in messages: Confirmation, ConfirmationRequest

180.2.521 ConfirmStatus

Identifies the status of the Confirmation.

Type: int

Allowed values in ConfirmStatusCodeSet:

Code	Name	Description
1	Received	Received
2	MismatchedAccount	Mismatched Account
3	MissingSettlementInstructions	Missing Settlement Instructions
4	Confirmed	Confirmed
5	RequestRejected	Request Rejected

Used in messages: Confirmation

180.2.522 ConfirmTransType

Identifies the Confirmation transaction type.

Type: int

Allowed values in ConfirmTransTypeCodeSet:

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

Used in messages: Confirmation

180.2.523 ConfirmType

Identifies the type of Confirmation message being sent.

Type: int

Allowed values in ConfirmTypeCodeSet:

Code	Name	Description
1	Status	Status
2	Confirmation	Confirmation
3	ConfirmationRequestRejected	Confirmation Request Rejected (reason can be stated in Text (58) field)

Used in messages: Confirmation, ConfirmationRequest

180.2.524 ContAmtCurr

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

Type: Currency

Used in groups: ContAmtGrp

180.2.525 ContAmtGrp

Name	Mult.	Type	Description
NoContAmts	[1..1]	NumInGroup	Number of contract details in this message (number of repeating groups to follow)
ContAmtType	[0..1]	CodeSet	Must be first field in the repeating group.
ContAmtValue	[0..1]	float	
ContAmtCurr	[0..1]	Currency	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport

180.2.526 ContAmtType

Type of ContAmtValue (520).

NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather than the commission instructions given in Fields 2/3.

Type: int

Allowed values in ContAmtTypeCodeSet:

Code	Name	Description
1	CommissionAmount	Commission amount (actual)
2	CommissionPercent	Commission percent (actual)
3	InitialChargeAmount	Initial Charge Amount

Code	Name	Description
4	InitialChargePercent	Initial Charge Percent
5	DiscountAmount	Discount Amount
6	DiscountPercent	Discount Percent
7	DilutionLevyAmount	Dilution Levy Amount
8	DilutionLevyPercent	Dilution Levy Percent
9	ExitChargeAmount	Exit Charge Amount
10	ExitChargePercent	Exit Charge Percent
11	FundBasedRenewalCommissionPercent	Fund-Based Renewal Commission Percent (a.k.a. Trail commission)
12	ProjectedFundValue	Projected Fund Value (i.e. for investments intended to realise or exceed a specific future value)
13	FundBasedRenewalCommissionOnOrder	Fund-Based Renewal Commission Amount (based on Order value)
14	FundBasedRenewalCommissionOnFund	Fund-Based Renewal Commission Amount (based on Projected Fund value)
15	NetSettlementAmount	Net Settlement Amount

Used in groups: ContAmtGrp

180.2.527 ContAmtValue

Value of Contract Amount, e.g. a financial amount or percentage as indicated by ContAmtType (519).

Type: float

Used in groups: ContAmtGrp

180.2.528 ContingencyType

Defines the type of contingency.

Type: int

Allowed values in ContingencyTypeCodeSet:

Code	Name	Description
1	OneCancelsTheOther	One Cancels the Other (OCO)

Code	Name	Description
2	OneTriggersTheOther	One Triggers the Other (OTO)
3	OneUpdatesTheOtherAbsolute	One Updates the Other (OUO) - Absolute Quantity Reduction
4	OneUpdatesTheOtherProportional	One Updates the Other (OUO) - Proportional Quantity Reduction
5	BidAndOffer	Bid and Offer
6	BidAndOfferOCO	Bid and Offer OCO

Used in messages: ExecutionReport, ListStatus, NewOrderList

180.2.529 ContIntRptID

Unique identifier for the Contrary Intention report

Type: String

Used in messages: ContraryIntentionReport

180.2.530 ContraBroker

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

Type: String

Used in groups: ContraGrp

180.2.531 ContractMultiplier

Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc). Applicable For Fixed Income, Convertible Bonds, Derivatives, etc.

Type: float

Used in components: Instrument

180.2.532 ContractMultiplierUnit

Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit ContractMultiplier(tag 231) is expressed in.

Type: int

Allowed values in ContractMultiplierUnitCodeSet:

Code	Name	Description
0	Shares	Shares
1	Hours	Hours
2	Days	Days

Used in components: Instrument

180.2.533 ContractPriceRefMonth

Reference month if there is no applicable MaturityMonthYear(200) value for the contract or security.

Type: MonthYear

Used in components: Instrument

180.2.534 ContractRefPosType

Additional information related to the pricing of a commodity swaps position, specifically an indicator referring to the position type.

Type: int

Allowed values in ContractRefPosTypeCodeSet:

Code	Name	Description
0	TwoComponentIntercommodi-tySpread	Two component intercommodity spread
1	IndexOrBasket	Index or basket
2	TwoComponentLocationBasis	Two component locational basis
99	Other	Other

Used in messages: PositionMaintenanceReport, PositionReport

180.2.535 ContractSettlMonth

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

Type: MonthYear

Used in components: Instrument

180.2.536 ContractualDefinition

Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme/contractual-definitions for values.

Type: String

Used in groups: FinancingContractualDefinitionGrp

180.2.537 ContractualMatrixDate

The publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.

Type: LocalMktDate

Used in groups: FinancingContractualMatrixGrp

180.2.538 ContractualMatrixSource

Identifies the applicable contract matrix. See http://www.fpml.org/coding-scheme/matrix-type-1-0.xml for values.

Type: String

Used in groups: FinancingContractualMatrixGrp

180.2.539 ContractualMatrixTerm

Specifies the applicable key into the relevant contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the ContractualMatrixTerm(40045) is not applicable and is to be omitted.

See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.

Type: String

Used in groups: FinancingContractualMatrixGrp

180.2.540 ContraGrp

Name	Mult.	Type	Description
NoContraBrokers	[1..1]	NumInGroup	Number of ContraBrokers repeating group instances.
ContraBroker	[0..1]	String	First field in repeating group. Required if NoContraBrokers > 0.
ContraTrader	[0..1]	String	
ContraTradeQty	[0..1]	Qty	
ContraTradeTime	[0..1]	UTCTimestamp	
ContraLegRefID	[0..1]	String	

Used in messages: ExecutionReport

180.2.541 ContraLegRefID

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

Type: String

Used in groups: ContraGrp

180.2.542 ContraOrderOrigination

Identifies the origin of the order from the counterparty of the execution or trade.

Type: int

Allowed values in OrderOriginationCodeSet:

Code	Name	Description
1	OrderReceivedFromCustomer	Order received from a customer
2	OrderReceivedFromWithinFirm	Order received from within the firm

Code	Name	Description
3	OrderReceivedFromAnotherBrokerDealer	Order received from another broker-dealer
4	OrderReceivedFromCustomerOrWithFirm	Order received from a customer or originated from within the firm
5	OrderReceivedFromDirectAccessCustomer	Order received from a direct access or sponsored access customer
6	OrderReceivedFromForeignDealerEquivalent	Order received from a foreign dealer equivalent. A foreign dealer equivalent is a person in the business of trading securities in a foreign jurisdiction in a manner analogous to an investment dealer and that is subject to the regulatory jurisdiction of a signatory to the International Organization of Securities Commissions' (IOSCO) Multilateral Memorandum of Understanding in that foreign jurisdiction.
7	OrderReceivedFromExecutionOnlyService	Order received from an execution-only service. The acceptance and execution of orders from customers for trades that the broker-dealer has not recommended and for which the broker-dealer takes no responsibility as to the appropriateness or suitability of orders accepted or account positions held.

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.543 ContraRoutingArrangementIndicator

Indicates whether a routing arrangement is in place, e.g. between two brokers. May be used together with ContraOrderOrigination(2882) to further describe the origin of an order.

Type: int

Allowed values in RoutingArrangementIndicatorCodeSet:

Code	Name	Description
0	NoRoutingArrangementInPlace	No routing arrangement in place
1	RoutingArrangementInPlace	Routing arrangement in place

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.544 ContraryInstructionEligibilityIndicator

Identifies whether the option instrument is eligible for contrary instructions at the time of exercise. The contrariness of an instruction will be determined in the context of InTheMoneyCondition(2681). When not specified, the eligibility is undefined or not applicable.

Type: Boolean

Used in components: Instrument

180.2.545 ContraryInstructionIndicator

Used to indicate when a contrary instruction for exercise or abandonment is being submitted

Type: Boolean

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.546 ContraTradeQty

Quantity traded with the ContraBroker (375).

Type: Qty

Used in groups: ContraGrp

180.2.547 ContraTrader

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

Type: String

Used in groups: ContraGrp

180.2.548 ContraTradeTime

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

Type: UTCTimestamp

Used in groups: ContraGrp

180.2.549 ConvertibleBondEquityID

Identifies the equity in which a convertible bond can be converted to.

Type: String

Used in components: Instrument

180.2.550 ConvertibleBondEquityIDSource

Identifies class or source of the ConvertibleBondEquityID(1951) value.

100+ are reserved for private security.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))

Code	Name	Description
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.551 CopyMsgIndicator

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

Type: Boolean

Used in messages: Confirmation, ExecutionReport, MassOrderAck, NewOrderSingle, PartyActionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.552 CorporateAction

Identifies the type of Corporate Action.

Type: MultipleCharValue

Allowed values in CorporateActionCodeSet:

Code	Name	Description
A	ExDividend	Ex-Dividend
B	ExDistribution	Ex-Distribution
C	ExRights	Ex-Rights
D	New	New
E	ExInterest	Ex-Interest
F	CashDividend	Cash Dividend
G	StockDividend	Stock Dividend
H	NonIntegerStockSplit	Non-Integer Stock Split
I	ReverseStockSplit	Reverse Stock Split
J	StandardIntegerStockSplit	Standard-Integer Stock Split
K	PositionConsolidation	Position Consolidation
L	LiquidationReorganization	Liquidation Reorganization
M	MergerReorganization	Merger Reorganization
N	RightsOffering	Rights Offering
O	ShareholderMeeting	Shareholder Meeting
P	Spinoff	Spinoff
Q	TenderOffer	Tender Offer
R	Warrant	Warrant
S	SpecialAction	Special Action
T	SymbolConversion	Symbol Conversion
U	CUSIP	CUSIP / Name Change
V	LeapRollover	Leap Rollover
W	SuccessionEvent	Succession Event

Used in groups: MDIncGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecMassStatGrp

Used in messages: MarketDataSnapshotFullRefresh, SecurityDefinition, SecurityDefinitionUpdateReport, SecurityListUpdateReport, SecurityStatus

180.2.553 Country

ISO Country Code in field

Type: Country

Used in groups: BidCompRspGrp

180.2.554 CountryOfIssue

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

Type: Country

Used in components: Instrument

180.2.555 CouponDayCount

The day count convention used in interest calculations for a bond or an interest bearing security. Absence of this field for a bond or an interest bearing security transaction implies a "flat" trade, i.e. no accrued interest determined at time of the transaction.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.

Code	Name	Description
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.

Code	Name	Description
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.

Code	Name	Description
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: Instrument

180.2.556 CouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in components: Instrument

180.2.557 CouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second

Code	Name	Description
T	Term	Term

Used in components: Instrument

180.2.558 CouponOtherDayCount

The industry name of the day count convention not listed in CouponDayCount(1950).

Type: String

Used in components: Instrument

180.2.559 CouponPaymentDate

Date interest is to be paid. Used in identifying Corporate Bond issues.

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

180.2.560 CouponRate

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

Type: Percentage

Used in components: Instrument

180.2.561 CouponType

Coupon type of the bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate
2	FloatingRate	Floating rate
3	Structured	Structured

Used in components: Instrument

180.2.562 CoveredOrUncovered

Used for derivative products, such as options

Type: int

Allowed values in CoveredOrUncoveredCodeSet:

Code	Name	Description
0	Covered	Covered
1	Uncovered	Uncovered

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

180.2.563 CoveredQty

Used to specify the portion of the short contract quantity that is considered covered (e.g. used for short option position).

Type: Qty

Used in groups: PositionQty, TradePositionQty

180.2.564 CoverPrice

The best quoted price received among those not traded.

Type: Price

Used in messages: ExecutionReport, QuoteResponse

180.2.565 CpctyConfGrp

Name	Mult.	Type	Description
NoCapacities	[1..1]	NumInGroup	
OrderCapacity	[1..1]	CodeSet	Specifies the capacity of the firm executing the order(s)
OrderRestrictions	[0..1]	CodeSet	
OrderCapacityQty	[0..1]	Qty	The quantity that was executed under this capacity (e.g. quantity executed as agent, as principal etc.). If any are specified, all entries in the component must have OrderCapacityQty specified and the sum of OrderCapacityQty values must equal this message's AllocQty.

Used in messages: Confirmation

180.2.566 CPProgram

The program under which a commercial paper offering is exempt from SEC registration identified by the paragraph number(s) within the US Securities Act of 1933 or as identified below.

Type: int

Allowed values in CPProgramCodeSet:

Code	Name	Description
1	Program3a3	3(a)(3). Arising out of a current transaction with a maturity less than 9 months.
2	Program42	4(2). Issued not involving any public offering.
3	Program3a2	3(a)(2). Issued or guaranteed by the US, state or territorial government.
4	Program3a3And3c7	3(a)(3) & 3(c)(7). Combination of 3(a)(3) and 3(c)(7).
5	Program3a4	3(a)(4). Religious, education, benevolent, fraternal, charitable or reformatory purposes.
6	Program3a5	3(a)(5). Issued by an institution supervised by state or federal authority or by an exempt farmer's cooperative.
7	Program3a7	3(a)(7). Issued by a receiver or trustee in bankruptcy.
8	Program3c7	3(c)(7). Qualified hedge-fund under the Investment Company Act of 1940.

Code	Name	Description
99	Other	Other

Used in components: Instrument

180.2.567 CPRegType

The description of commercial paper registration or rule under which exempt commercial paper is offered. For example "144a", "Tax Exempt" or "REG. S".

Type: String

Used in components: Instrument

180.2.568 CreditRating

An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies, i.e. S&P, Moody's.

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

Type: String

Used in components: Instrument

180.2.569 CreditSupportAgreementDate

The date of the ISDA Credit Support Agreement executed between the parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.

Type: LocalMktDate

Used in components: FinancingDetails

180.2.570 CreditSupportAgreementDesc

The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.

Type: String

Used in components: FinancingDetails

180.2.571 CreditSupportAgreementID

A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.

Type: String

Used in components: FinancingDetails

180.2.572 CrossedIndicator

Indicates whether the order or quote was crossed with another order or quote having the same context, e.g. having accounts with a common ownership.

Type: int

Allowed values in CrossedIndicatorCodeSet:

Code	Name	Description
0	NoCross	No cross. Crossing did not occur.
1	CrossRejected	Cross rejected. Crossing occurred but execution was prevented, e.g. due to self-match prevention.
2	CrossAccepted	Cross accepted. Crossing occurred but execution was permitted.

Used in messages: ExecutionReport

180.2.573 CrossID

Identifier for a cross order. Must be unique during a given trading day. Recommend that firms use the order date as part of the CrossID for Good Till Cancel (GT) orders.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport, NewOrderCross

180.2.574 CrossPercent

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

Type: Percentage

Used in messages: BidRequest

180.2.575 CrossPrioritization

Indicates if one side or the other of a cross order should be prioritized.

The definition of prioritization is left to the market. In some markets prioritization means which side of the cross order is applied to the market first. In other markets - prioritization may mean that the prioritized side is fully executed (sometimes referred to as the side being protected).

Type: int

Allowed values in CrossPrioritizationCodeSet:

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

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, NewOrderCross

180.2.576 CrossRequestID

Unique message identifier for a cross request as assigned by the submitter of the request.

Type: String

Used in messages: CrossRequest, CrossRequestAck

180.2.577 CrossType

Type of cross being submitted to a market

Type: int

Allowed values in CrossTypeCodeSet:

Code	Name	Description
1	CrossAON	All-or-none cross. A cross order which is executed completely or not at all. Both sides of the cross are treated in the same manner.
2	CrossIOC	Immediate-or-cancel cross. A cross order which is immediately executed with any unfilled quantity cancelled. CrossPrioritization(550) may be used to indicate whether one side should have execution priority and any remaining quantity of the partially executed side be cancelled. Using CrossPrioritiation(550)="Y" and CrossType(549)=2(Immediate-or-cancel cross) is equivalent to non-prioritized leg having a TimeInForce(59)=3(IOC) Immediate-or-cancel.
3	CrossOneSide	One sided cross. A cross order which is executed on one side with any unfilled quantity remaining active. CrossPrioritization(550) may be used to indicate which side should have execution priority.
4	CrossSamePrice	Cross executed against book. A cross order which is executed against existing orders in the order book. The quantity on one side of the cross is executed against existing orders and quotes with the same price, and any remaining quantity of the cross is executed against the other side of the cross. The two sides of the cross may have different quantities.
5	BasisCross	Basis cross. A cross order where a basket of securities or an index participation unit is transacted at prices achieved through the execution of related exchange-traded derivative instruments in an amount that will correspond to an equivalent market exposure.
6	ContingentCross	Contingent cross. A cross order resulting from a paired order placed by a participant to execute an order on a security that is contingent on the execution of a second order for an offsetting volume of a related security.
7	VWAPCross	Volume-weighted-average-price (VWAP) cross. A cross order for the purpose of executing a trade at a volume-weighted-average-price (VWAP) of a security traded for a continuous period on or during a trading day.
8	STSCross	Special trading session cross. A closing price cross resulting from an order placed by a participant for execution in a special trading session at the last sale price.
9	CustomerToCustomer	Customer to customer cross. Cross order where both sides of the cross represent agency orders.

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport, NewOrderCross, TradeCaptureReport, TradeCaptureReportAck

180.2.578 CstmApplVerID

Specifies a custom extension to a message being applied at the message level. Enumerated field

Type: String

Used in components: StandardHeader

180.2.579 CumQty

Total quantity (e.g. number of shares) filled.

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

Type: Qty

Used in components: TradeReportOrderDetail

Used in groups: OrdListStatGrp, OrderEntryAckGrp

Used in messages: ExecutionAck, ExecutionReport

180.2.580 Currency

Identifies currency used for price or quantity fields, depending on the asset class being traded. CurrencyCodeSource(2897) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Absence of this field is interpreted as the default currency for the security as defined by the respective reference data. It is recommended that systems provide the currency value whenever possible.

Type: Currency

Used in components: SettlTradeDetails

Used in groups: InstrmtMDReqGrp, InstrmtMatchSideGrp, InstrmtStrkPxGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SettlObligationInstructions

Used in messages: AccountSummaryReport, Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AssignmentReport, BidRequest, CollateralAssignment, CollateralInquiry,

CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, DerivativeSecurityListRequest, ExecutionReport, IOI, MarginRequirementReport, MarketDataStatisticsReport, MarketDefinition, MarketDefinitionUpdateReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeAggregationRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.581 CurrencyCodeSource

Identifies class or source of the Currency(15) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: SettlTradeDetails

Used in groups: InstrmtMDReqGrp, InstrmtMatchSideGrp, InstrmtStrkPxGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SettlObligationInstructions

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AssignmentReport, BidRequest, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, DerivativeSecurityListRequest, ExecutionReport, IOI, MarginRequirementReport, MarketDataStatisticsReport, MarketDefinition, MarketDefinitionUpdateReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PartyRiskLimitCheckRequest,

PartyRiskLimitCheckRequestAck, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeAggregationRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.582 CurrencyRatio

Specifies the currency ratio between the currency used for a multileg price and the currency used by the outright book defined by the leg. Example: Multileg quoted in EUR, outright leg in USD and 1 EUR = 0,7 USD then CurrencyRatio = 0.7

Type: float

Used in messages: TradeCaptureReport

180.2.583 CurrentCollateralAmount

Currency value currently attributed to the collateral.

Type: Amt

Used in groups: CollateralAmountGrp

180.2.584 CurrentCostBasis

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 groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

180.2.585 CurrentDisplayPrice

Price at which the order is currently displayed to the market. Can be used on order messages, e.g. NewOrderSingle(35=D), to provide the current displayed price of a parent order when splitting it into smaller child orders.

Type: Price

Used in components: DisplayInstruction

180.2.586 CurrentWorkingPrice

Current working price of the order relative to the state of the order.

Type: Price

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.587 CustDirectedOrder

Indicates if the customer directed this order to a specific execution venue "Y" or not "N".

A default of "N" customer did not direct this order should be used in the case where the information is both missing and essential.

Type: Boolean

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.588 CustodialLotID

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 groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

180.2.589 CustomerPriority

Specifies the kind of priority given to customers.

Type: int

Allowed values in CustomerPriorityCodeSet:

Code	Name	Description
0	NoPriority	No priority.
1	UnconditionalPriority	Unconditional priority.

Used in groups: MatchRules

180.2.590 CustOrderCapacity

Capacity of customer placing the order.

Type: int

Allowed values in CustOrderCapacityCodeSet:

Code	Name	Description
1	MemberTradingForTheirOwnAccount	Member trading for their own account
2	ClearingFirmTradingForItsProprietaryAccount	Clearing firm trading for its proprietary account
3	MemberTradingForAnotherMember	Member trading for another member
4	AllOther	All other
5	RetailCustomer	Retail customer. An order that originated from a retail customer (a natural person). In the context of the US Securities and Exchange Commission, this also means an order originated from a natural person where, prior to submission, no change was made to the terms of the order with respect to price or side of market and the order does not originate from an algorithm or other computerized trading method.

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, ExecutionReport, MarketDataStatisticsReport, MassOrder, MassOrderAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

180.2.591 CustOrderHandlingInst

Codes that apply special information that the Broker / Dealer needs to report, as specified by the customer.

NOTE: This field and its values have no bearing on the ExecInst and TimeInForce fields. These values should not be used instead of ExecInst or TimeInForce. This field and its values are intended for compliance reporting and/or billing purposes only.

For OrderHandlingInstSrc(1032) = 1 (FINRA OATS), valid values are (as of OATS Phase 3 as provided by FINRA. See also http://www.finra.org/Industry/Compliance/MarketTransparency/OATS/PhaseIII/index.htm for a complete list.

For OrderHandlingInstSrc(1032) = 2 (FIA Execution Source Code), only one enumeration value may be specified.

Type: MultipleStringValue

Allowed values in CustOrderHandlingInstCodeSet:

Code	Name	Description
A	PhoneSimple	Phone simple
G	GOrderAndFCMAPIorFIX	G Order(FINRA OATS), FCM API or FIX(FIA Execution Source)
ADD	AddOnOrder	Add-on order
B	PhoneComplex	Phone complex
AON	AllOrNone	All or none
C	FCMProvidedScreen	FCM provided screen
CND	ConditionalOrder	Conditional order
D	OtherProvidedScreen	Other provided screen
CNH	CashNotHeld	Cash not held
E	ClientProvidedPlatformControlled-ByFCM	Client provided platform controlled by FCM
CSH	DeliveryInstructionsCash	Delivery instructions - cash
F	ClientProvidedPlatformDirectToEx-change	Client provided platform direct to exchange
DIR	DirectedOrder	Directed order
DLO	DiscretionaryLimitOrder	Discretionary limit order
H	AlgoEngine	Algo engine
E.W	ExchangeForPhysicalTransaction	Exchange for physical transaction
J	PriceAtExecution	Price at execution (price added at initial order entry, trading, middle office or time of give-up)
FOK	FillOrKill	Fill or kill
W	DeskElectronic	Desk - electronic
X	DeskPit	Desk - pit
IDX	IntraDayCross	Intraday cross
Y	ClientElectronic	Client - electronic
IO	ImbalanceOnly	Imbalance only
Z	ClientPit	Client - pit
IOC	ImmediateOrCancel	Immediate or cancel
ISO	IntermarketSweepOrder	Intermarket sweep order
LOO	LimitOnOpen	Limit on open

Code	Name	Description
LOC	LimitOnClose	Limit on Close
MAO	MarketAtOpen	Market at Open
MAC	MarketAtClose	Market at close
MOO	MarketOnOpen	Market on open
MOC	MarketOnClose	Market on close
MPT	MergerRelatedTransferPosition	Merger related transfer position
MQT	MinimumQuantity	Minimum quantity
MTL	MarketToLimit	Market to limit
ND	DeliveryInstructionsNextDay	Delivery instructions - next day
NH	NotHeld	Not held
OPT	OptionsRelatedTransaction	Options related transaction
OVD	OverTheDay	Over the day
PEG	Pegged	Pegged
RSV	ReserveSizeOrder	Reserve size order
S.W	StopStockTransaction	Stop stock transaction
SCL	Scale	Scale
SLR	DeliveryInstructionsSellersOption	Delivery instructions - sellers option
TMO	TimeOrder	Time order
TS	TrailingStop	Trailing stop
WRK	Work	Work
F0	StayOnOfferside	Stay on offerside
F3	GoAlong	Go along
F6	ParticipateDoNotInitiate	Participate do not initiate
F7	StrictScale	Strict scale
F8	TryToScale	Try to scale
F9	StayOnBidside	Stay on bidside
FA	NoCross	No cross
FB	OKToCross	OK to cross
FC	CallFirst	Call first
FD	PercentOfVolume	Percent of volume
FH	ReinstateOnSystemFailure	Reinstate on system failure
FI	InstitutionOnly	Institution only
FJ	ReinstateOnTradingHalt	Reinstate on trading halt
FK	CancelOnTradingHalf	Cancel on trading half

Code	Name	Description
FL	LastPeg	Last peg
FM	MidPricePeg	Mid-price peg
FN	NonNegotiable	Non-negotiable
FO	OpeningPeg	Opening peg
FP	MarketPeg	Market peg
FQ	CancelOnSystemFailure	Cancel on system failure
FR	PrimaryPeg	Primary peg
FS	Suspend	Suspend
FT	FixedPegToLocalBBO	Fixed peg to local best bid or offer at time of order
FW	PegToVWAP	Peg to VWAP
FX	TradeAlong	Trade along
FY	TryToStop	Try to stop
FZ	CancelIfNotBest	Cancel if not best
Fb	StrictLimit	Strict limit
Fc	IgnorePriceValidityChecks	Ignore price validity checks
Fd	PegToLimitPrice	Peg to Limit Price
Fe	WorkToTargetStrategy	Work to target strategy

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, AllocationReportAck, ExecutionReport, MassOrder, MassOrderAck, NewOrderSingle, OrderCancelReplaceRequest

180.2.592 CxlQty

Total quantity canceled for this order.

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

Type: Qty

Used in groups: OrdListStatGrp, OrderEntryAckGrp

Used in messages: ExecutionReport

180.2.593 CxlRejReason

Code to identify reason for cancel rejection.

Type: int

Allowed values in CxlRejReasonCodeSet:

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

Used in messages: OrderCancelReject

180.2.594 CxlRejResponseTo

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

Type: char

Allowed values in CxlRejResponseToCodeSet:

Code	Name	Description
1	OrderCancelRequest	Order cancel request
2	OrderCancelReplaceRequest	Order cancel/replace request

Used in messages: OrderCancelReject

180.2.595 DateAdjustment

DateAdjustment is a subcomponent in the Instrument component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the instrument, unless specifically overridden in the respective specified components elsewhere.

Name	Mult.	Type	Description
BusinessDayConvention	[0..1]	CodeSet	
BusinessCenterGrp	[0..*]	Group	
DateRollConvention	[0..1]	CodeSet	

Used in components: Instrument

180.2.596 DatedDate

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

Type: LocalMktDate

Used in components: Instrument

180.2.597 DateOfBirth

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

Type: LocalMktDate

Used in groups: RgstDtlsGrp

180.2.598 DateRollConvention

The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument unless specifically overridden. Additional values may be used by mutual agreement of the counterparties.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.

Code	Name	Description
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: DateAdjustment

180.2.599 DayAvgPx

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

Type: Price

Used in messages: ExecutionReport

180.2.600 DayBookingInst

Indicates whether or not automatic booking can occur.

Type: char

Allowed values in DayBookingInstCodeSet:

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

Used in groups: ListOrdGrp, SideCrossOrdModGrp

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

180.2.601 DayCumQty

Quantity on a GT order that has traded today.

Type: Qty

Used in messages: ExecutionReport

180.2.602 DayOrderQty

For GT orders, the OrderQty (38) less all quantity (adjusted for stock splits) that traded on previous days. DayOrderQty (424) = OrderQty - (CumQty (14) - DayCumQty (425))

Type: Qty

Used in messages: ExecutionReport

180.2.603 DealingCapacity

Identifies role of dealer; Agent, Principal, RisklessPrincipal

Type: char

Allowed values in DealingCapacityCodeSet:

Code	Name	Description
A	Agent	Agent
P	Principal	Principal

Code	Name	Description
R	RisklessPrincipal	Riskless Principal

Used in groups: MDFullGrp, MDIncGrp

180.2.604 DefaultApplExtID

The extension pack number that is the default for a FIX session.

Type: int

Used in messages: Logon

180.2.605 DefaultApplVerID

Specifies the service pack release being applied, by default, to message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as ApplVerID

Type: String

Allowed values in ApplVerIDCodeSet:

Code	Name	Description
0	FIX27	FIX27
1	FIX30	FIX30
2	FIX40	FIX40
3	FIX41	FIX41
4	FIX42	FIX42
5	FIX43	FIX43
6	FIX44	FIX44
7	FIX50	FIX50
8	FIX50SP1	FIX50SP1
9	FIX50SP2	FIX50SP2
10	FIXLatest	FIXLatest

Used in messages: Logon

180.2.606 DefaultCstmApplVerID

The default custom application version ID that is the default for a session.

Type: String

Used in messages: Logon

180.2.607 DefaultVerIndicator

Indicates that the application version identified in the fields RefApplVerID(1130), RefApplExtID(1406), and RefCstmApplVerID(1131) is the default for the message type identified in RefMsgType(372) field.

Type: Boolean

Used in groups: MsgTypeGrp

180.2.608 DefBidSize

Default Bid Size.

Type: Qty

Used in messages: MassQuote

180.2.609 DefOfferSize

Default Offer Size.

Type: Qty

Used in messages: MassQuote

180.2.610 DeleteReason

Reason for deletion.

Type: char

Allowed values in DeleteReasonCodeSet:

Code	Name	Description
0	Cancellation	Cancellation / Trade Bust

Code	Name	Description
1	Error	Error

Used in groups: MDIncGrp

180.2.611 DeliverToCompID

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

Type: String

Used in components: StandardHeader

180.2.612 DeliverToLocationID

Assigned value used to identify specific message recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

180.2.613 DeliverToSubID

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

Type: String

Used in components: StandardHeader

180.2.614 DeliveryDate

Date of delivery.

Type: LocalMktDate

Used in messages: PositionReport

180.2.615 DeliveryForm

Identifies the form of delivery.

Type: int

Allowed values in DeliveryFormCodeSet:

Code	Name	Description
1	BookEntry	Book Entry (default)
2	Bearer	Bearer

Used in components: InstrumentExtension

180.2.616 DeliveryRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight contracts.

Type: String

Used in components: Instrument

180.2.617 DeliveryScheduleGrp

The DeliveryScheduleGrp is a repeating subcomponent of the Stream component used to detail step schedules associated with a delivery stream.

Name	Mult.	Type	Description
NoDeliverySchedules	[1..1]	NumInGroup	
DeliveryScheduleType	[0..1]	CodeSet	Required if NoDeliverySchedules(41037) > 0.
DeliveryScheduleXID	[0..1]	XID	
DeliveryScheduleNotional	[0..1]	Qty	
DeliveryScheduleNotionalUnitOfMeasure	[0..1]	CodeSet	
DeliveryScheduleNotionalCommodityFrequency	[0..1]	CodeSet	
DeliveryScheduleNegativeTolerance	[0..1]	float	
DeliverySchedulePositiveTolerance	[0..1]	float	

Name	Mult.	Type	Description
DeliveryScheduleToleranceUnitOfMeasure	[0..1]	CodeSet	
DeliveryScheduleToleranceType	[0..1]	CodeSet	Conditionally required when DeliveryScheduleNegativeTolerance(41043) or DeliverySchedulePositiveTolerance(41044) is specified.
DeliveryScheduleSettlCountry	[0..1]	Country	
DeliveryScheduleSettlTimeZone	[0..1]	String	
DeliveryScheduleSettlFlowType	[0..1]	CodeSet	
DeliveryScheduleSettlHolidaysProcessingInstruction	[0..1]	CodeSet	
DeliveryScheduleSettlDayGrp	[0..*]	Group	

Used in groups: StreamGrp

180.2.618 DeliveryScheduleNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in DeliveryScheduleToleranceType(41046). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: DeliveryScheduleGrp

180.2.619 DeliveryScheduleNotional

Physical delivery quantity.

Type: Qty

Used in groups: DeliveryScheduleGrp

180.2.620 DeliveryScheduleNotionalCommodityFrequency

The frequency of notional delivery.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: DeliveryScheduleGrp

180.2.621 DeliveryScheduleNotionalUnitOfMeasure

Specifies the delivery quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.

Code	Name	Description
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces

Code	Name	Description
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard

Code	Name	Description
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: DeliveryScheduleGrp

180.2.622 DeliverySchedulePositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in DeliveryScheduleToleranceType(41046). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: DeliveryScheduleGrp

180.2.623 DeliveryScheduleSettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: DeliveryScheduleGrp

180.2.624 DeliveryScheduleSettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday

Code	Name	Description
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days
10	AllWeekends	All weekends

Used in groups: DeliveryScheduleSettlDayGrp

180.2.625 DeliveryScheduleSettlDayGrp

The DeliveryScheduleSettlDayGrp is a repeating subcomponent of the DeliveryScheduleGrp component used to detail commodity delivery days.

Name	Mult.	Type	Description
NoDeliveryScheduleSettlDays	[1..1]	NumInGroup	
DeliveryScheduleSettlDay	[0..1]	CodeSet	Required if NoDeliveryScheduleSettlDays(41051) > 0.
DeliveryScheduleSettlTotalHours	[0..1]	int	
DeliveryScheduleSettlTimeGrp	[0..*]	Group	

Used in groups: DeliveryScheduleGrp

180.2.626 DeliveryScheduleSettlEnd

The scheduled end time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in DeliveryScheduleSettlTimeType(41057).

Type: String

Used in groups: DeliveryScheduleSettlTimeGrp

180.2.627 DeliveryScheduleSettlFlowType

Specifies the commodity delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: DeliveryScheduleGrp

180.2.628 DeliveryScheduleSettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: DeliveryScheduleGrp

180.2.629 DeliveryScheduleSettlStart

The scheduled start time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in DeliveryScheduleSettlTimeType(41057).

Type: String

Used in groups: DeliveryScheduleSettlTimeGrp

180.2.630 DeliveryScheduleSettlTimeGrp

The DeliveryScheduleSettlTimeGrp is a repeating subcomponent of the DeliveryScheduleSettlDayGrp component used to detail commodity delivery time period.

Name	Mult.	Type	Description
NoDeliveryScheduleSettlTimes	[1..1]	NumInGroup	
DeliveryScheduleSettlStart	[0..1]	String	Required if NoDeliveryScheduleSettlTimes(41054) > 0.
DeliveryScheduleSettlEnd	[0..1]	String	Required if NoDeliveryScheduleSettlTimes(41054) > 0.
DeliveryScheduleSettlTimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: DeliveryScheduleSettlDayGrp

180.2.631 DeliveryScheduleSettlTimeType

Specifies the format of the delivery start and end time values.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: DeliveryScheduleSettlTimeGrp

180.2.632 DeliveryScheduleSettlTimeZone

Delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: DeliveryScheduleGrp

180.2.633 DeliveryScheduleSettlTotalHours

The sum of the total hours specified in the DeliveryScheduleSettlTimeGrp component.

Type: int

Used in groups: DeliveryScheduleSettlDayGrp

180.2.634 DeliveryScheduleToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: DeliveryScheduleGrp

180.2.635 DeliveryScheduleToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms

Code	Name	Description
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce

Code	Name	Description
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: DeliveryScheduleGrp

180.2.636 DeliveryScheduleType

Specifies the type of delivery schedule.

Type: int

Allowed values in DeliveryScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	Delivery	Delivery
2	PhysicalSettlPeriods	Physical settlement period

Used in groups: DeliveryScheduleGrp

180.2.637 DeliveryScheduleXID

Identifier for this instance of delivery schedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: DeliveryScheduleGrp

180.2.638 DeliveryStreamCommoditySource

The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that seller and buyer agree are acceptable origins for the coal product. For international coal transactions, this is the origin of the coal product.

See http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.

Type: String

Used in groups: DeliveryStreamCommoditySourceGrp

180.2.639 DeliveryStreamCommoditySourceGrp

The DeliveryStreamCommoditySourceGrp is a repeating subcomponent of the DeliveryStream component used to detail the origins or sources of the commodity.

Name	Mult.	Type	Description
NoDeliveryStreamCommoditySources	[1..1]	NumInGroup	
DeliveryStreamCommoditySource	[0..1]	String	Required if NoDeliveryStreamCommoditySources(41085) > 0.

Used in components: DeliveryStream

180.2.640 DeliveryStream

The DeliveryStream component is used to optionally specify the attributes of a physical delivery stream in a swap.

Name	Mult.	Type	Description
DeliveryStreamType	[0..1]	CodeSet	

Name	Mult.	Type	Description
DeliveryStreamCommoditySourceGrp	[0..*]	Group	
DeliveryStreamPipeline	[0..1]	String	
DeliveryStreamEntryPoint	[0..1]	String	
DeliveryStreamWithdrawalPoint	[0..1]	String	
DeliveryStreamDeliveryPoint	[0..1]	String	
DeliveryStreamDeliveryPointSource	[0..1]	CodeSet	
DeliveryStreamDeliveryPointDesc	[0..1]	String	
DeliveryStreamDeliveryRestriction	[0..1]	CodeSet	
DeliveryStreamDeliveryContingency	[0..1]	String	
DeliveryStreamDeliveryContingentPartySide	[0..1]	CodeSet	
DeliveryStreamDeliverAtSourceIndicator	[0..1]	Boolean	
DeliveryStreamRiskApportionment	[0..1]	String	
DeliveryStreamRiskApportionmentSource	[0..1]	String	
DeliveryStreamCycleGrp	[0..*]	Group	
DeliveryStreamTitleTransferLocation	[0..1]	String	
DeliveryStreamTitleTransferCondition	[0..1]	CodeSet	
DeliveryStreamImporterOfRecord	[0..1]	String	
DeliveryStreamNegativeTolerance	[0..1]	float	
DeliveryStreamPositiveTolerance	[0..1]	float	
DeliveryStreamToleranceUnitOfMeasure	[0..1]	CodeSet	
DeliveryStreamToleranceType	[0..1]	CodeSet	
DeliveryStreamToleranceOptionSide	[0..1]	CodeSet	
DeliveryStreamTotalPositiveTolerance	[0..1]	Percentage	
DeliveryStreamTotalNegativeTolerance	[0..1]	Percentage	
DeliveryStreamNotionalConversionFactor	[0..1]	float	
DeliveryStreamTransportEquipment	[0..1]	String	
DeliveryStreamElectingPartySide	[0..1]	CodeSet	
DeliveryStreamRouteOrCharter	[0..1]	String	

Used in groups: StreamGrp

180.2.641 DeliveryStreamCycleDesc

The delivery cycles during which the oil product will be transported in the pipeline.

Type: String

Used in groups: DeliveryStreamCycleGrp

180.2.642 DeliveryStreamCycleGrp

The DeliveryStreamCycleGrp is a repeating subcomponent of the DeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.

Name	Mult.	Type	Description
NoDeliveryStreamCycles	[1..1]	NumInGroup	
DeliveryStreamCycleDesc	[0..1]	String	Required if NoDeliveryStreamCycles(41081) > 0.
EncodedDeliveryStreamCycleDescLen	[0..1]	Length	Must be set if EncodedDeliveryStreamCycleDesc(41084) field is specified and must immediately precede it.
EncodedDeliveryStreamCycleDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the DeliveryStreamCycleDesc(41082) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: DeliveryStream

180.2.643 DeliveryStreamDeliverAtSourceIndicator

When this element is specified and set to 'Y', delivery of the coal product is to be at its source.

Type: Boolean

Used in components: DeliveryStream

180.2.644 DeliveryStreamDeliveryContingency

Specifies the electricity delivery contingency.

See http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.

Type: String

Used in components: DeliveryStream

180.2.645 DeliveryStreamDeliveryContingentPartySide

The trade side value of the party responsible for electricity delivery contingency.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: DeliveryStream

180.2.646 DeliveryStreamDeliveryPoint

The point at which the commodity product will be delivered and received. Value specified should follow market convention appropriate for the commodity product.

For bullion, see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.

Type: String

Used in components: DeliveryStream

180.2.647 DeliveryStreamDeliveryPointDesc

Description of the delivery point identified in DeliveryStreamDeliveryPoint(41062).

Type: String

Used in components: DeliveryStream

180.2.648 DeliveryStreamDeliveryPointSource

Identifies the class or source of DeliveryStreamDeliveryPoint(41062).

Type: int

Allowed values in DeliveryStreamDeliveryPointSourceCodeSet:

Code	Name	Description
0	Proprietary	Proprietary
1	EIC	Energy Identification Code (EIC). Energy Identification Code specifies the location or connection point codes of energy delivery. See http://www.entsog.eu/eic-codes/eic-location-codes-v or http://www.eiccodes.eu for more information and allocated values to use in DeliveryStreamDeliveryPoint(41062).

Used in components: DeliveryStream

180.2.649 DeliveryStreamDeliveryRestriction

Specifies under what conditions the buyer and seller should be excused of their delivery obligations.

Type: int

Allowed values in DeliveryStreamDeliveryRestrictionCodeSet:

Code	Name	Description
1	Firm	Firm. Never excused of delivery obligations.
2	NonFirm	Interruptable or non-firm. Excused when interrupted for any reason or for no reason without liability.
3	ForceMajeure	Force majeure. Excused when prevented by force majeure.
4	SystemFirm	System firm. Must be supplied from the owned or controlled generation of pre-existing purchased power assets of the system specified.
5	UnitFirm	Unit firm. Must be supplied from the generation assset specified.

Used in components: DeliveryStream

180.2.650 DeliveryStreamElectingPartySide

A reference to the party able to choose whether the gas is delivered for a particular period as found in a swing or interruptible contract.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: DeliveryStream

180.2.651 DeliveryStreamEntryPoint

The point at which the commodity will enter the delivery mechanism or pipeline.

Type: String

Used in components: DeliveryStream

180.2.652 DeliveryStreamImporterOfRecord

A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.

Type: String

Used in components: DeliveryStream

180.2.653 DeliveryStreamNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in DeliveryStreamToleranceType(41074). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: DeliveryStream

180.2.654 DeliveryStreamNotionalConversionFactor

If the notional quantity is specified in a unit that does not match the unit in which the commodity reference price is quoted, the scaling or conversion factor used to convert the commodity reference

price unit into the notional quantity unit should be stated here. If there is no conversion, this field is not intended to be used.

Type: float

Used in components: DeliveryStream

180.2.655 DeliveryStreamPipeline

The name of the oil delivery pipeline.

Type: String

Used in components: DeliveryStream

180.2.656 DeliveryStreamPositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in DeliveryStreamToleranceType(41074). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: DeliveryStream

180.2.657 DeliveryStreamRiskApportionment

Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.

Type: String

Used in components: DeliveryStream

180.2.658 DeliveryStreamRiskApportionmentSource

Specifies the source or legal framework for the risk apportionment.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.

Type: String

Used in components: DeliveryStream

180.2.659 DeliveryStreamRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight swaps.

Type: String

Used in components: DeliveryStream

180.2.660 DeliveryStreamTitleTransferCondition

Specifies the condition of title transfer.

Type: int

Allowed values in DeliveryStreamTitleTransferConditionCodeSet:

Code	Name	Description
0	Transfers	Transfers with risk of loss
1	DoesNotTransfer	Does not transfer with risk of loss

Used in components: DeliveryStream

180.2.661 DeliveryStreamTitleTransferLocation

Specifies the title transfer location.

Type: String

Used in components: DeliveryStream

180.2.662 DeliveryStreamToleranceOptionSide

Indicates whether the tolerance is at the seller's or buyer's option.

Type: int

Allowed values in DeliveryStreamToleranceOptionSideCodeSet:

Code	Name	Description
1	Buyer	Buyer
2	Seller	Seller

Used in components: DeliveryStream

180.2.663 DeliveryStreamToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in components: DeliveryStream

180.2.664 DeliveryStreamToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: DeliveryStream

180.2.665 DeliveryStreamTotalNegativeTolerance

The negative percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: DeliveryStream

180.2.666 DeliveryStreamTotalPositiveTolerance

The positive percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: DeliveryStream

180.2.667 DeliveryStreamTransportEquipment

The transportation equipment with which the commodity product will be delivered and received.

Type: String

Used in components: DeliveryStream

180.2.668 DeliveryStreamType

Specifies the type of delivery stream.

Type: int

Allowed values in DeliveryStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default if not specified)
1	Initial	Initial
2	Single	Single

Used in components: DeliveryStream

180.2.669 DeliveryStreamWithdrawalPoint

The point at which the commodity product will be withdrawn prior to delivery.

Type: String

Used in components: DeliveryStream

180.2.670 DeliveryType

Identifies type of settlement

Type: int

Allowed values in DeliveryTypeCodeSet:

Code	Name	Description
0	VersusPayment	"Versus Payment": Deliver (if sell) or Receive (if buy) vs. (against) Payment
1	Free	"Free": Deliver (if sell) or Receive (if buy) Free
2	TriParty	Tri-Party

Code	Name	Description
3	HoldInCustody	Hold In Custody
4	DeliverByValue	Deliver-by-Value. In the context of EU SFTR reporting, indicates that the transaction is to be or was settled using the DBV mechanism.

Used in components: FinancingDetails

180.2.671 DeltaCrossed

Indicates that the party has taken a position on both a put and a call on the same underlying asset.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.672 DerivativeCapPrice

Used to express the ceiling price of a capped call.

See CapPrice(1199) for complete definition.

Type: Price

Used in components: DerivativeInstrument

180.2.673 DerivativeCFICode

The type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.

See CFICode(461) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.674 DerivativeContractMultiplier

Specifies the ratio or multiply factor to convert from nominal units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc.).

See ContractMultiplier(231) for complete definition.

Type: float

Used in components: DerivativeInstrument

180.2.675 DerivativeContractMultiplierUnit

Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit DerivativeContractMultiplier(1266)is expressed in.

See ContractMultiplierUnit(1435) for complete definition.

Type: int

Allowed values in ContractMultiplierUnitCodeSet:

Code	Name	Description
0	Shares	Shares
1	Hours	Hours
2	Days	Days

Used in components: DerivativeInstrument

180.2.676 DerivativeContractSettlMonth

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

See ContractSettlMonth(667) for complete definition.

Type: MonthYear

Used in components: DerivativeInstrument

180.2.677 DerivativeContraryInstructionEligibilityIndicator

Identifies whether the option instrument is eligible for contrary instructions at the time of exercise. The contrariness of an instruction will be determined in the context of DerivativeInTheMoneyCondition(2684). When not specified, the eligibility is undefined or not applicable.

See ContraryInstructionEligibilityIndicator(2685) for complete definition.

Type: Boolean

Used in components: DerivativeInstrument

180.2.678 DerivativeCountryOfIssue

ISO Country code of instrument issue (e.g. the country portion typically used in ISIN).

See CountryOfIssue(470) for complete definition.

Type: Country

Used in components: DerivativeInstrument

180.2.679 DerivativeEncodedIssuer

Encoded (non-ASCII characters) representation of the DerivativeIssuer(1275) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeIssuer(1275) field.

See EncodedIssuer(349) for complete definition.

Type: data

Used in components: DerivativeInstrument

180.2.680 DerivativeEncodedIssuerLen

Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field.

See EncodedIssuerLen(348) for complete definition.

Type: Length

Used in components: DerivativeInstrument

180.2.681 DerivativeEncodedSecurityDesc

Encoded (non-ASCII characters) representation of the DerivativeSecurityDesc(1279) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeSecurityDesc(1279) field.

See EncodedSecurityDesc(351) for complete definition.

Type: data

Used in components: DerivativeInstrument

180.2.682 DerivativeEncodedSecurityDescLen

Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field.

See EncodedSecurityDescLen(350) for complete definition.

Type: Length

Used in components: DerivativeInstrument

180.2.683 DerivativeEventDate

Date of event.

See EventDate(866) for complete definition.

Type: LocalMktDate

Used in groups: DerivativeEventsGrp

180.2.684 DerivativeEventPx

Predetermined price of issue at event.

See EventPx(867) for complete definition.

Type: Price

Used in groups: DerivativeEventsGrp

180.2.685 DerivativeEventsGrp

Name	Mult.	Type	Description
NoDerivativeEvents	[1..1]	NumInGroup	
DerivativeEventType	[0..1]	CodeSet	
DerivativeEventDate	[0..1]	LocalMktDate	
DerivativeEventTime	[0..1]	UTCTimestamp	
DerivativeEventPx	[0..1]	Price	
DerivativeEventText	[0..1]	String	

Used in components: DerivativeInstrument

180.2.686 DerivativeEventText

Comments related to the event.

See EventText(868) for complete definition.

Type: String

Used in groups: DerivativeEventsGrp

180.2.687 DerivativeEventTime

Specific time of event. To be used in combination with DerivativeEventDate(1288).

See EventTime(1145) for complete definition.

Type: UTCTimestamp

Used in groups: DerivativeEventsGrp

180.2.688 DerivativeEventType

Code to represent the type of event.

See EventType(865) for complete definition.

Type: int

Allowed values in EventTypeCodeSet:

Code	Name	Description
1	Put	Put
2	Call	Call
3	Tender	Tender
4	SinkingFundCall	Sinking fund call
5	Activation	Activation
6	Inactiviation	Inactivation
7	LastEligibleTradeDate	Last eligible trade date
8	SwapStartDate	Swap start date
9	SwapEndDate	Swap end date
10	SwapRollDate	Swap roll date
11	SwapNextStartDate	Swap next start date

Code	Name	Description
12	SwapNextRollDate	Swap next roll date
13	FirstDeliveryDate	First delivery date
14	LastDeliveryDate	Last delivery date
15	InitialInventoryDueDate	Initial inventory due date
16	FinalInventoryDueDate	Final inventory due date
17	FirstIntentDate	First intent date
18	LastIntentDate	Last intent date
19	PositionRemovalDate	Position removal date
20	MinimumNotice	Minimum notice
21	DeliveryStartTime	Delivery start time
22	DeliveryEndTime	Delivery end time
23	FirstNoticeDate	First notice date. The first day that a notice of intent to deliver a commodity can be made by a clearing house to a buyer in fulfillment of a given month's futures contract.
24	LastNoticeDate	Last notice date. The last day on which a clearing house may inform an investor that a seller intends to make delivery of a commodity that the investor previously bought in a futures contract. The date is governed by the rules of different exchanges and clearing houses, but may also be stated in the futures contract itself.
25	FirstExerciseDate	First exercise date
26	RedemptionDate	Redemption date
27	TrdCntntnEfctvDt	Trade continuation effective date
99	Other	Other

Used in groups: DerivativeEventsGrp

180.2.689 DerivativeExerciseStyle

Type of exercise.

See ExerciseStyle(1194) for complete definition.

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in components: DerivativeInstrument

180.2.690 DerivativeFloorPrice

Used to express the floor price of a capped put.

See FloorPrice(1200) for complete definition.

Type: Price

Used in components: DerivativeInstrument

180.2.691 DerivativeFlowScheduleType

The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".

See FlowScheduleType(1439) for complete definition.

Type: int

Allowed values in FlowScheduleTypeCodeSet:

Code	Name	Description
0	NERCEasternOffPeak	NERC Eastern Off-Peak
1	NERCWesternOffPeak	NERC Western Off-Peak
2	NERCCalendarAllDaysInMonth	NERC Calendar-All Days in month
3	NERCEasternPeak	NERC Eastern Peak
4	NERCWesternPeak	NERC Western Peak
5	AllTimes	All times
6	OnPeak	On peak
7	OffPeak	Off peak
8	Base	Base

Code	Name	Description
9	Block	Block
99	Other	Other

Used in components: DerivativeInstrument

180.2.692 DerivativeInstrAttribType

Type of instrument attribute.

See InstrAttribType(871) for complete definition.

Type: int

Allowed values in InstrAttribTypeCodeSet:

Code	Name	Description
1	Flat	Flat (securities pay interest on a current basis but are traded without interest)
2	ZeroCoupon	Zero coupon
3	InterestBearing	Interest bearing (for Euro commercial paper when not issued at discount)
4	NoPeriodicPayments	No periodic payments
5	VariableRate	Variable rate
6	LessFeeForPut	Less fee for put
7	SteppedCoupon	Stepped coupon
8	CouponPeriod	Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue(872) field.
9	When	When [and if] issued
10	OriginalIssueDiscount	Original issue discount
11	Callable	Callable, puttable
12	EscrowedToMaturity	Escrowed to Maturity
13	EscrowedToRedemptionDate	Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue(872) field.
14	PreRefunded	Pre-refunded
15	InDefault	In default
16	Unrated	Unrated
17	Taxable	Taxable

Code	Name	Description
18	Indexed	Indexed
19	SubjectToAlternativeMinimumTax	Subject To Alternative Minimum Tax
20	OriginalIssueDiscountPrice	Original issue discount price. Supply price in the InstrAttribValue(872) field.
21	CallableBelowMaturityValue	Callable below maturity value
22	CallableWithoutNotice	Callable without notice by mail to holder unless registered
23	PriceTickRulesForSecurity	Price tick rules for security
24	TradeTypeEligibilityDetailsForSecurity	Trade type eligibility details for security
25	InstrumentDenominator	Instrument denominator
26	InstrumentNumerator	Instrument numerator
27	InstrumentPricePrecision	Instrument price precision
28	InstrumentStrikePrice	Instrument strike price
29	TradeableIndicator	Tradeable indicator
30	InstrumentEligibleAnonOrders	Instrument is eligible to accept anonymous orders
31	MinGuaranteedFillVolume	Minimum guaranteed fill volume
32	MinGuaranteedFillStatus	Minimum guaranteed fill status
33	TradeAtSettlementEligibility	Trade at settlement (TAS) eligibility
34	TestInstrument	Test instrument. Instrument that is tradable but has no effect on the positions, exchange turnover etc.
35	DummyInstrument	Dummy instrument. Instrument that is normally halted and is only activated for trading under very special conditions (e.g. temporarily assigned for newly listed instrument). Use of a dummy instrument generally applies to systems that are unable to add reference data for new instruments intraday.
36	NegativeSettlementPriceEligibility	Negative settlement price eligibility
37	NegativeStrikePriceEligibility	Negative strike price eligibility
38	USStdContractInd	US standard contract indicator. Indicates through InstrAttribValue(872) - values Y or N - whether the underlying asset in the trade references or is economically related to a contract listed in Appendix B of CFTC Part 43 regulation. See http://www.ecfr.gov/cgi-bin/text-idx?SID=4b2d1078ad68f6564a89d7ff6c52ec43&node=17:2.0.1.1.3.0.1.8.2&rgn=div or refer to Appendix B to Part 43 in the final rule at http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2013-12133a.pdf
39	AdmittedToTradingOnTradingVenue	Admitted to trading on a trading venue
40	AverageDailyNotionalAmount	Average daily notional amount

Code	Name	Description
41	AverageDailyNumberTrades	Average daily number of trades
99	Text	Text. Supply the text value in InstrAttribValue(872).

Used in groups: DerivativeInstrumentAttribute

180.2.693 DerivativeInstrAttribValue

Attribute value appropriate to the DerivativeInstrAttribValue(1313) field.

See InstrAttribValue(872) for complete definition.

Type: String

Used in groups: DerivativeInstrumentAttribute

180.2.694 DerivativeInstrmtAssignmentMethod

Method under which assignment was conducted.

See InstrmtAssignmentMethod(1049) for complete definition.

Type: char

Allowed values in InstrmtAssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	Pro rata
R	Random	Random

Used in components: DerivativeInstrument

180.2.695 DerivativeInstrRegistry

Values may include BIC for the depository or custodian who maintain ownership records, the ISO country code for the location of the record, or the value ZZ to specify physical ownership of the security (e.g. stock certificate).

See InstrRegistry(543) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.696 DerivativeInstrumentAttribute

Name	Mult.	Type	Description
NoDerivativeInstrAttrib	[1..1]	NumInGroup	
DerivativeInstrAttribType	[0..1]	CodeSet	
DerivativeInstrAttribValue	[0..1]	String	

Used in components: DerivativeSecurityDefinition

180.2.697 DerivativeInstrument

Name	Mult.	Type	Description
DerivativeSymbol	[0..1]	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Required if DerivativeInstrument component is marked as required where the component is used.
DerivativeSymbolSfx	[0..1]	CodeSet	
DerivativeSecurityID	[0..1]	String	Takes precedence in identifying security to counterparty over SecurityAltID block
DerivativeSecurityIDSource	[0..1]	CodeSet	
DerivativeSecurityAltIDGrp	[0..*]	Group	
DerivativeProduct	[0..1]	CodeSet	
DerivativeProductComplex	[0..1]	String	Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc
DerivFlexProductEligibilityIndicator	[0..1]	Boolean	Used to indicate if a product or group of product supports the creation of flexible securities
DerivativeSecurityGroup	[0..1]	String	
DerivativeCFICode	[0..1]	String	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments.

Name	Mult.	Type	Description
DerivativeUPICode	[0..1]	String	
DerivativeSecurityType	[0..1]	CodeSet	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income. Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.)
DerivativeSecuritySubType	[0..1]	String	
DerivativeMaturityMonthYear	[0..1]	MonthYear	Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S and P futures). Note MaturityDate (a full date) can also be specified.
DerivativeMaturityDate	[0..1]	LocalMktDate	Note that standardized derivatives which are typically only referenced by month and year (e.g. S and P futures).may use MaturityMonthYear and or this field. When using MaturityMonthYear, it is recommended that markets and sell sides report the MaturityDate on all outbound messages as a means of data enrichment.
DerivativeMaturityTime	[0..1]	TZTimeOnly	
DerivativeSettleOnOpenFlag	[0..1]	String	
DerivativeInstrmtAssignmentMethod	[0..1]	CodeSet	
DerivativeSecurityStatus	[0..1]	CodeSet	
DerivativeIssueDate	[0..1]	LocalMktDate	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.
DerivativeInstrRegistry	[0..1]	String	Can be used in conjunction with ISIN to address ISIN uniqueness issues.
DerivativeCountryOfIssue	[0..1]	Country	Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.
DerivativeStateOrProvinceOfIssue	[0..1]	String	
DerivativeLocaleOfIssue	[0..1]	String	
DerivativeStrikePrice	[0..1]	Price	
DerivativeStrikeCurrency	[0..1]	Currency	
DerivativeStrikeCurrencyCodeSource	[0..1]	CodeSet	
DerivativeStrikeMultiplier	[0..1]	float	
DerivativeStrikeValue	[0..1]	float	

Name	Mult.	Type	Description
DerivativeOptAttribute	[0..1]	char	
DerivativeContractMultiplier	[0..1]	float	
DerivativeContractMultiplierUnit	[0..1]	CodeSet	
DerivativeFlowScheduleType	[0..1]	CodeSet	
DerivativeMinPriceIncrement	[0..1]	float	
DerivativeMinPriceIncrementAmount	[0..1]	Amt	
DerivativeUnitOfMeasure	[0..1]	CodeSet	
DerivativeUnitOfMeasureQty	[0..1]	Qty	
DerivativeUnitOfMeasureCurrency	[0..1]	Currency	
DerivativeUnitOfMeasureCurrency-CodeSource	[0..1]	CodeSet	
DerivativePriceUnitOfMeasure	[0..1]	CodeSet	
DerivativePriceUnitOfMeasureQty	[0..1]	Qty	
DerivativePriceUnitOfMeasureCur-rency	[0..1]	Currency	
DerivativePriceUnitOfMeasureCurren-cyCodeSource	[0..1]	CodeSet	
DerivativeSettlMethod	[0..1]	CodeSet	
DerivativePriceQuoteMethod	[0..1]	CodeSet	
DerivativeValuationMethod	[0..1]	CodeSet	
DerivativePriceQuoteCurrency	[0..1]	Currency	
DerivativePriceQuoteCurrencyCodeS-ource	[0..1]	CodeSet	
DerivativeListMethod	[0..1]	CodeSet	
DerivativeCapPrice	[0..1]	Price	
DerivativeFloorPrice	[0..1]	Price	
DerivativePutOrCall	[0..1]	CodeSet	
DerivativeInTheMoneyCondition	[0..1]	CodeSet	Used to express in-the-moneyness behavior in general terms for the option without the use of DerivativeStrikePrice(1261) and DerivativePutOrCall(1323).
DerivativeContraryInstructionEligibili-tyIndicator	[0..1]	Boolean	
DerivativeExerciseStyle	[0..1]	CodeSet	
DerivativeOptPayoutAmount	[0..1]	Amt	
DerivativeTimeUnit	[0..1]	CodeSet	

Name	Mult.	Type	Description
DerivativeSecurityExchange	[0..1]	Exchange	Can be used to identify the security.
DerivativePositionLimit	[0..1]	int	
DerivativeNTPositionLimit	[0..1]	int	
DerivativeIssuer	[0..1]	String	
DerivativeEncodedIssuerLen	[0..1]	Length	Must be set if DerivativeEncodedIssuer(1278) field is specified and must immediately precede it.
DerivativeEncodedIssuer	[0..1]	data	
DerivativeSecurityDesc	[0..1]	String	
DerivativeEncodedSecurityDescLen	[0..1]	Length	Must be set if DerivativeEncodedSecurityDesc(1280) field is specified and must immediately precede it.
DerivativeEncodedSecurityDesc	[0..1]	data	
DerivativeSecurityXML	[0..1]	Component	Embedded XML document describing security.
DerivativeContractSettlMonth	[0..1]	MonthYear	Must be present for MBS or TBA
DerivativeEventsGrp	[0..*]	Group	
DerivativeInstrumentParties	[0..*]	Group	

Used in components: DerivativeSecurityDefinition

Used in messages: DerivativeSecurityListRequest

180.2.698 DerivativeInstrumentParties

Name	Mult.	Type	Description
NoDerivativeInstrumentParties	[1..1]	NumInGroup	Should contain unique combinations of DerivativeInstrumentPartyID, DerivativeInstrumentPartyIDSource, and DerivativeInstrumentPartyRole
DerivativeInstrumentPartyID	[0..1]	String	Used to identify party id related to instrument series
DerivativeInstrumentPartyIDSource	[0..1]	CodeSet	Used to identify source of instrument series party id
DerivativeInstrumentPartyRole	[0..1]	CodeSet	Used to identify the role of instrument series party id
DerivativeInstrumentPartyRoleQualifier	[0..1]	CodeSet	

Name	Mult.	Type	Description
DerivativeInstrumentPartySubIDsGrp	[0..*]	Group	

Used in components: DerivativeInstrument

180.2.699 DerivativeInstrumentPartyID

Party identifier/code.

See PartyID(448) for complete definition.

Type: String

Used in groups: DerivativeInstrumentParties

180.2.700 DerivativeInstrumentPartyIDSource

Identifies class or source of the DerivativeInstrumentPartyID (1293) value.

Required if DerivativeInstrumentPartyID(1293) is specified.

See PartyIDSource(447) for complete definition.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number

Code	Name	Description
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).

Code	Name	Description
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: DerivativeInstrumentParties

180.2.701 DerivativeInstrumentPartyRole

Identifies the type or role of the DerivativeInstrumentPartyID (1293) specified.

See PartyRole(452) for complete definition.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)

Code	Name	Description
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange

Code	Name	Description
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.

Code	Name	Description
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.

Code	Name	Description
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.

Code	Name	Description
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: DerivativeInstrumentParties

180.2.702 DerivativeInstrumentPartyRoleQualifier

Used to further qualify the value of DerivativeInstrumentPartyRole(1295).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member

Code	Name	Description
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.

Code	Name	Description
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: DerivativeInstrumentParties

180.2.703 DerivativeInstrumentPartySubID

Party sub-identifier.

See PartySubID(523) for complete definition.

Type: String

Used in groups: DerivativeInstrumentPartySubIDsGrp

180.2.704 DerivativeInstrumentPartySubIDsGrp

Name	Mult.	Type	Description
NoDerivativeInstrumentPartySubIDs	[1..1]	NumInGroup	
DerivativeInstrumentPartySubID	[0..1]	String	
DerivativeInstrumentPartySubIDType	[0..1]	CodeSet	

Used in groups: DerivativeInstrumentParties

180.2.705 DerivativeInstrumentPartySubIDType

Type of party sub-identifier.

See PartySubIDType(803) for complete definition.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type

Code	Name	Description
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.

Code	Name	Description
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: DerivativeInstrumentPartySubIDsGrp

180.2.706 DerivativeInTheMoneyCondition

Specifies an option instrument's "in the money" condition in general terms.

See InTheMoneyCondition(2681) for complete definition.

Type: int

Allowed values in InTheMoneyConditionCodeSet:

Code	Name	Description
0	StandardITM	Standard in-the-money. The option's strike price is less than the underlying settlement price for a call or greater than the underlying settlement price for a put.
1	ATMITM	At-the-money is in-the-money. The option's strike price of either the put or call is equal to the underlying settlement price in addition to standard in-the-money behavior.
2	ATMCallITM	At-the-money call is in-the-money. The call option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.
3	ATMPutITM	At-the-money put is in-the-money. The put option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.

Used in components: DerivativeInstrument

180.2.707 DerivativeIssueDate

The date on which the security is issued.

See IssueDate(225) for complete definition.

Type: LocalMktDate

Used in components: DerivativeInstrument

180.2.708 DerivativeIssuer

Name of security issuer.

See Issuer(106) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.709 DerivativeListMethod

Indicates whether instruments are pre-listed only or can also be defined via user request.

See ListMethod(1198) for complete definition.

Type: int

Allowed values in ListMethodCodeSet:

Code	Name	Description
0	PreListedOnly	pre-listed only
1	UserRequested	user requested

Used in components: DerivativeInstrument

180.2.710 DerivativeLocaleOfIssue

Identifies the locale or region of issue.

See LocaleOfIssue(472) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.711 DerivativeMaturityDate

Date of maturity.

See MaturityDate(541) for complete definition.

Type: LocalMktDate

Used in components: DerivativeInstrument

180.2.712 DerivativeMaturityMonthYear

Month and Year of the maturity (used for standardized futures and options).

See MaturityMonthYear(200) for complete definition.

Type: MonthYear

Used in components: DerivativeInstrument

180.2.713 DerivativeMaturityTime

Time of security's maturity expressed in local time with offset to UTC specified.

See MaturityTime(1079) for complete definition.

Type: TZTimeOnly

Used in components: DerivativeInstrument

180.2.714 DerivativeMinPriceIncrement

Minimum price increase for a given exchange-traded Instrument.

See MinPriceIncrement(969) for complete definition.

Type: float

Used in components: DerivativeInstrument

180.2.715 DerivativeMinPriceIncrementAmount

Minimum price increment amount associated with the minimum price increment.

See MinPriceIncrementAmount(1146) for complete definition.

Type: Amt

Used in components: DerivativeInstrument

180.2.716 DerivativeNTPositionLimit

Position limit in the near-term contract for a given exchange-traded product.

See NTPositionLimit(971) for complete definition.

Type: int

Used in components: DerivativeInstrument

180.2.717 DerivativeOptAttribute

Provided to support versioning of option contracts as a result of corporate actions or events. Use of this field is defined by counterparty agreement or market conventions.

See OptAttribute(206) for complete definition.

Type: char

Used in components: DerivativeInstrument

180.2.718 DerivativeOptPayoutAmount

Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.

See OptPayoutAmount(1195) for complete definition.

Type: Amt

Used in components: DerivativeInstrument

180.2.719 DerivativePositionLimit

Position limit for a given exchange-traded product.

See PositionLimit(970) for complete definition.

Type: int

Used in components: DerivativeInstrument

180.2.720 DerivativePriceQuoteCurrency

Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency(tag 15) to express the currency of a product when the former is implemented as the FX dealt currency.

See PriceQuoteCurrency(1524) for complete definition.

Type: Currency

Used in components: DerivativeInstrument

180.2.721 DerivativePriceQuoteCurrencyCodeSource

Identifies class or source of the DerivativePriceQuoteCurrency(1576) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: DerivativeInstrument

180.2.722 DerivativePriceQuoteMethod

Specifies the method for price quotation.

See PriceQuoteMethod(1196) for complete definition.

Type: String

Allowed values in PriceQuoteMethodCodeSet:

Code	Name	Description
STD	Standard	Standard, money per unit of a physical
INX	Index	Index
INT	InterestRateIndex	Interest rate Index
PCTPAR	PercentOfPar	Percent of Par

Used in components: DerivativeInstrument

180.2.723 DerivativePriceUnitOfMeasure

Used to express the UOM of the price if different from the contract.

See PriceUnitOfMeasureQty(1191) for complete definition.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point

Code	Name	Description
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter

Code	Name	Description
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: DerivativeInstrument

180.2.724 DerivativePriceUnitOfMeasureCurrency

Indicates the currency of the price unit of measure.

Conditionally required when DerivativePriceUnitOfMeasure(1315) = Ccy.

See PriceUnitOfMeasureCurrency(1717) for complete definition.

Type: Currency

Used in components: DerivativeInstrument

180.2.725 DerivativePriceUnitOfMeasureCurrencyCodeSource

Identifies class or source of the DerivativePriceUnitOfMeasureCurrency(1723) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: DerivativeInstrument

180.2.726 DerivativePriceUnitOfMeasureQty

Used to express the UOM Quantity of the price if different from the contract.

See PriceUnitOfMeasureQty(1192) for complete definition.

Type: Qty

Used in components: DerivativeInstrument

180.2.727 DerivativeProduct

The type of product the security is associated with.

See Product(460) for complete definition.

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY

Code	Name	Description
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING

Used in components: DerivativeInstrument

180.2.728 DerivativeProductComplex

Identifies an entire suite of products for a given market.

See ProductComplex(1227) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.729 DerivativePutOrCall

Indicates whether an option contract is a put, call, chooser or undetermined.

See PutOrCall(201) for complete definition.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate receiver or into a CDS contract as a seller of protection or for the case of a Floor.

Code	Name	Description
1	Call	Call. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into a CDS contract as a buyer of protection or for the case of a Cap.
2	Other	Other. In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.
3	Chooser	Chooser. Indicates that the option buyer may choose to buy or sell the underlying security on exercise or if a Swaption to pay or receive the underlying IRS cash flow stream or to buy or sell CDS protection.

Used in components: DerivativeInstrument

180.2.730 DerivativeSecurityAltID

Alternate derivative security identifier value of DerivativeSecurityAltIDSource(1220) type.

Requires DerivativeSecurityAltIDSource(1220).

Type: String

Used in groups: DerivativeSecurityAltIDGrp

180.2.731 DerivativeSecurityAltIDGrp

Name	Mult.	Type	Description
NoDerivativeSecurityAltID	[1..1]	NumInGroup	
DerivativeSecurityAltID	[0..1]	String	
DerivativeSecurityAltIDSource	[0..1]	CodeSet	

Used in components: DerivativeInstrument

180.2.732 DerivativeSecurityAltIDSource

Identifies class or source of the DerivativeSecurityAltID(1219) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier

Code	Name	Description
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: DerivativeSecurityAltIDGrp

180.2.733 DerivativeSecurityDefinition

Name	Mult.	Type	Description
DerivativeInstrument	[0..1]	Component	Optional block which can be used to to summarize common attributes shared across a set of option instruments which belong to the same series.
DerivativeInstrumentAttribute	[0..*]	Group	Additional attribution for the instrument series
MarketSegmentGrp	[0..*]	Group	Security trading and listing attributes for the series level
SecurityClassificationGrp	[0..*]	Group	Used to specify forms of product classifications

Used in messages: DerivativeSecurityList, DerivativeSecurityListUpdateReport

180.2.734 DerivativeSecurityDesc

Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.

See SecurityDesc(107) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.735 DerivativeSecurityExchange

Market used to help identify a security.

See SecurityExchange(207) for complete definition.

Type: Exchange

Used in components: DerivativeInstrument

180.2.736 DerivativeSecurityGroup

An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

See SecurityGroup(1151) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.737 DerivativeSecurityID

Security identifier value (e.g. CUSIP, SEDOL, ISIN, etc).

Requires DerivativeSecurityIDSource(1217).

See SecurityID(48) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.738 DerivativeSecurityIDSource

Identifies class or source of the DerivativeSecurityID(1217) value.

See SecurityIDSource(22) for complete definition.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP

Code	Name	Description
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".

Code	Name	Description
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: DerivativeInstrument

180.2.739 DerivativeSecurityStatus

Indicates the current state of the derivative instrument.

See SecurityStatus(965) for complete definition.

Type: String

Allowed values in SecurityStatusCodeSet:

Code	Name	Description
1	Active	Active. Instrument is active, i.e. trading is possible.
2	Inactive	Inactive. Instrument has previously been active and is now no longer traded but has not expired yet. The instrument may become active again.
3	ActiveClosingOrdersOnly	Active, closing orders only. Instrument is active but only orders closing positions (reducing risk) are allowed.
4	Expired	Expired. Instrument has expired. E.g. An instrument may expire due to reaching maturity or expired based on contract definitions or exchange rules.
5	Delisted	Delisted. Instrument has been removed from securities reference data. Delisting rules varies from exchange to exchange, which may include non-compliance of capitalization, revenue, consecutive minimum closing price. The instrument may become listed again once the instrument is back in compliance. A delisted instrument would not trade on the exchange but it may still be traded over-the-counter (e.g. OTCBB) or on Pink Sheets, or other similar trading service.
6	KnockedOut	Knocked-out. Instrument has breached a pre-defined price threshold.
7	KnockOutRevoked	Knock-out revoked. Instrument reinstated, i.e. threshold has not been breached.

Code	Name	Description
8	PendingExpiry	Pending Expiry. Instrument is currently still active but will expire after the current business day. For example, a contract that expires intra-day (e.g. at noon time) and is no longer tradeable but will still show up in the current day's order book with related statistics.
9	Suspended	Suspended. Instrument has been temporarily disabled for trading (i.e. halted).
10	Published	Published. Instrument information is provided prior to its first activation.
11	PendingDeletion	Pending Deletion. Instrument is awaiting deletion from security reference data.

Used in components: DerivativeInstrument

180.2.740 DerivativeSecuritySubType

Sub-type qualification/identification of the security type.

See SecuritySubType(762) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.741 DerivativeSecurityType

The type of security.

See SecurityType(167) for complete definition.

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond

Code	Name	Description
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation
CPP	CorporatePrivatePlacement	Corporate Private Placement
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges

Code	Name	Description
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond
FXSWAP	FXSwap	FX Swap
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans

Code	Name	Description
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper
DEFLTED	Defaulted	Defaulted
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward

Code	Name	Description
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax
TCAL	PrincipalStripOfACallableBondOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative
TAN	TaxAnticipationNote	Tax Anticipation Note
TPRN	PrincipalStripFromANonCallableBondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChineseYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures

Code	Name	Description
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward
WAR	Warrant	Warrant
MCPIB	MunicipalInterestBearingCommercialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward

Code	Name	Description
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit
MMF	MoneyMarketFund	Money Market Fund
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in components: DerivativeInstrument

180.2.742 DerivativeSecurityXML

XML definition for the security.

See SecurityXML(1185) for complete definition.

Type: XMLData

Used in components: DerivativeSecurityXML

180.2.743 DerivativeSecurityXML

Name	Mult.	Type	Description
DerivativeSecurityXMLLen	[0..1]	Length	Must be set if DerivativeSecurityXML(1283) field is specified and must immediately precede it.
DerivativeSecurityXML	[0..1]	XMLData	
DerivativeSecurityXMLSchema	[0..1]	String	

Used in components: DerivativeInstrument

180.2.744 DerivativeSecurityXMLLen

The length of the DerivativeSecurityXML(1283) data block.

See SecurityXMLLen(1184) for complete definition.

Type: Length

Used in components: DerivativeSecurityXML

180.2.745 DerivativeSecurityXMLSchema

The schema used to validate the contents of DerivativeSecurityXML(1283).

See SecurityXMLSchema(1186) for complete definition.

Type: String

Used in components: DerivativeSecurityXML

180.2.746 DerivativeSettleOnOpenFlag

Indicator to determine if instrument is settle on open.

See SettleOnOpenFlag(966) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.747 DerivativeSettlMethod

Settlement method for a contract or instrument.

See SettlMethod(1193) for complete definition.

Type: String

Allowed values in SettlMethodCodeSet:

Code	Name	Description
C	CashSettlementRequired	Cash settlement required
P	PhysicalSettlementRequired	Physical settlement required
E	Election	Election at exercise. The settlement method will be elected at the time of contract exercise.

Used in components: DerivativeInstrument

180.2.748 DerivativeStateOrProvinceOfIssue

A two-character state or province abbreviation.

See StateOrProvinceOfIssue(471) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.749 DerivativeStrikeCurrency

Currency in which the strike price is denominated.

See StrikeCurrency(947) for complete definition.

Type: Currency

Used in components: DerivativeInstrument

180.2.750 DerivativeStrikeCurrencyCodeSource

Identifies class or source of the DerivativeStrikeCurrency(1262) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: DerivativeInstrument

180.2.751 DerivativeStrikeMultiplier

Multiplier applied to the strike price for the purpose of calculating the settlement value.

See StrikeMultiplier(967) for complete definition.

Type: float

Used in components: DerivativeInstrument

180.2.752 DerivativeStrikePrice

Strike price for an option.

See StrikePrice(202) for complete definition.

Type: Price

Used in components: DerivativeInstrument

180.2.753 DerivativeStrikeValue

The number of shares/units for the financial instrument involved in the option trade.

See StrikeValue(968) for complete definition.

Type: float

Used in components: DerivativeInstrument

180.2.754 DerivativeSymbol

Ticker symbol. Common, human understood representation of the security.

See Symbol(55) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.755 DerivativeSymbolSfx

Additional information about the security (e.g. preferred, warrants, etc.).

See SymbolSfx(65) for complete definition.

Type: String

Allowed values in SymbolSfxCodeSet:

Code	Name	Description
CD	EUCPWithLumpSumInterest	EUCP with lump-sum interest rather than discount price
WI	WhenIssued	"When Issued" for a security to be reissued under an old CUSIP or ISIN

Used in components: DerivativeInstrument

180.2.756 DerivativeTimeUnit

Unit of time associated with the contract.

NOTE: Additional values may be used by mutual agreement of the counterparties.

See TimeUnit(997) for complete definition.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: DerivativeInstrument

180.2.757 DerivativeUnitOfMeasure

The unit of measure of the underlying commodity upon which the contract is based.

See UnitOfMeasure(996) for complete definition.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: DerivativeInstrument

180.2.758 DerivativeUnitOfMeasureCurrency

Indicates the currency of the unit of measure.

Conditionally required when DerivativeUnitOfMeasure(1269) = Ccy.

See UnitOfMeasureCurrency(1716) for complete definition.

Type: Currency

Used in components: DerivativeInstrument

180.2.759 DerivativeUnitOfMeasureCurrencyCodeSource

Identifies class or source of the DerivativeUnitOfMeasureCurrency(1722) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: DerivativeInstrument

180.2.760 DerivativeUnitOfMeasureQty

Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based.

See UnitOfMeasureQty(1147) for complete definition.

Type: Qty

Used in components: DerivativeInstrument

180.2.761 DerivativeUPICode

Uniquely identifies the product of a derivative instrument using ISO 4914. See UPICode(2891) for complete definition.

Type: String

Used in components: DerivativeInstrument

180.2.762 DerivativeValuationMethod

Specifies the method for price quotation.

See ValuationMethod(1197) for complete definition.

Type: String

Allowed values in ValuationMethodCodeSet:

Code	Name	Description
EQTY	PremiumStyle	premium style
FUT	FuturesStyleMarkToMarket	futures style mark-to-market
FUTDA	FuturesStyleWithAnAttachedCashAdjustment	futures style with an attached cash adjustment
CDS	CDSStyleCollateralization	CDS style collateralization of market to market and coupon
CDSD	CDSInDeliveryUseRecoveryRateToCalculate	CDS in delivery - use recovery rate to calculate obligation

Used in components: DerivativeInstrument

180.2.763 DerivFlexProductEligibilityIndicator

Used to indicate if a product or group of product supports the creation of flexible securities.

See FlexProductEligibilityIndicator(1242) for complete definition.

Type: Boolean

Used in components: DerivativeInstrument

180.2.764 Designation

Free format text defining the designation to be associated with a holding on the register. Used to identify assets of a specific underlying investor using a common registration, e.g. a broker's nominee or street name.

Type: String

Used in groups: ListOrdGrp

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

180.2.765 DeskID

Identification of a Market Maker's desk

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp, MDFullGrp, MDIncGrp

180.2.766 DeskOrderHandlingInst

Codes that apply special information that the broker-dealer needs to report.

Type: MultipleStringValue

Allowed values in CustOrderHandlingInstCodeSet:

Code	Name	Description
A	PhoneSimple	Phone simple
G	GOrderAndFCMAPIorFIX	G Order(FINRA OATS), FCM API or FIX(FIA Execution Source)
ADD	AddOnOrder	Add-on order

Code	Name	Description
B	PhoneComplex	Phone complex
AON	AllOrNone	All or none
C	FCMProvidedScreen	FCM provided screen
CND	ConditionalOrder	Conditional order
D	OtherProvidedScreen	Other provided screen
CNH	CashNotHeld	Cash not held
E	ClientProvidedPlatformControlled-ByFCM	Client provided platform controlled by FCM
CSH	DeliveryInstructionsCash	Delivery instructions - cash
F	ClientProvidedPlatformDirectToEx-change	Client provided platform direct to exchange
DIR	DirectedOrder	Directed order
DLO	DiscretionaryLimitOrder	Discretionary limit order
H	AlgoEngine	Algo engine
E.W	ExchangeForPhysicalTransaction	Exchange for physical transaction
J	PriceAtExecution	Price at execution (price added at initial order entry, trading, middle office or time of give-up)
FOK	FillOrKill	Fill or kill
W	DeskElectronic	Desk - electronic
X	DeskPit	Desk - pit
IDX	IntraDayCross	Intraday cross
Y	ClientElectronic	Client - electronic
IO	ImbalanceOnly	Imbalance only
Z	ClientPit	Client - pit
IOC	ImmediateOrCancel	Immediate or cancel
ISO	IntermarketSweepOrder	Intermarket sweep order
LOO	LimitOnOpen	Limit on open
LOC	LimitOnClose	Limit on Close
MAO	MarketAtOpen	Market at Open
MAC	MarketAtClose	Market at close
MOO	MarketOnOpen	Market on open
MOC	MarketOnClose	Market on close
MPT	MergerRelatedTransferPosition	Merger related transfer position
MQT	MinimumQuantity	Minimum quantity
MTL	MarketToLimit	Market to limit

Code	Name	Description
ND	DeliveryInstructionsNextDay	Delivery instructions - next day
NH	NotHeld	Not held
OPT	OptionsRelatedTransaction	Options related transaction
OVD	OverTheDay	Over the day
PEG	Pegged	Pegged
RSV	ReserveSizeOrder	Reserve size order
S.W	StopStockTransaction	Stop stock transaction
SCL	Scale	Scale
SLR	DeliveryInstructionsSellersOption	Delivery instructions - sellers option
TMO	TimeOrder	Time order
TS	TrailingStop	Trailing stop
WRK	Work	Work
F0	StayOnOfferside	Stay on offerside
F3	GoAlong	Go along
F6	ParticipateDoNotInitiate	Participate do not initiate
F7	StrictScale	Strict scale
F8	TryToScale	Try to scale
F9	StayOnBidside	Stay on bidside
FA	NoCross	No cross
FB	OKToCross	OK to cross
FC	CallFirst	Call first
FD	PercentOfVolume	Percent of volume
FH	ReinstateOnSystemFailure	Reinstate on system failure
FI	InstitutionOnly	Institution only
FJ	ReinstateOnTradingHalt	Reinstate on trading halt
FK	CancelOnTradingHalf	Cancel on trading half
FL	LastPeg	Last peg
FM	MidPricePeg	Mid-price peg
FN	NonNegotiable	Non-negotiable
FO	OpeningPeg	Opening peg
FP	MarketPeg	Market peg
FQ	CancelOnSystemFailure	Cancel on system failure
FR	PrimaryPeg	Primary peg
FS	Suspend	Suspend

Code	Name	Description
FT	FixedPegToLocalBBO	Fixed peg to local best bid or offer at time of order
FW	PegToVWAP	Peg to VWAP
FX	TradeAlong	Trade along
FY	TryToStop	Try to stop
FZ	CancelIfNotBest	Cancel if not best
Fb	StrictLimit	Strict limit
Fc	IgnorePriceValidityChecks	Ignore price validity checks
Fd	PegToLimitPrice	Peg to Limit Price
Fe	WorkToTargetStrategy	Work to target strategy

Used in groups: TrdRegTimestamps

180.2.767 DeskType

Identifies the type of Trading Desk.

Conditionally required when InformationBarrierID(1727) is specified for OATS.

Type: String

Allowed values in DeskTypeCodeSet:

Code	Name	Description
A	Agency	Agency
AR	Arbitrage	Arbitrage
B	BlockTrading	Block trading
C	ConvertibleDesk	Convertible desk
CR	CentralRiskBooks	Central risk books
D	Derivatives	Derivatives
EC	EquityCapitalMarkets	Equity capital markets
IN	International	International
IS	Institutional	Institutional
O	Other	Other
PF	PreferredTrading	Preferred trading
PR	Proprietary	Proprietary
PT	ProgramTrading	Program trading

Code	Name	Description
S	Sales	Sales
SW	Swaps	Swaps
T	TradingDeskSystem	Trading desk or system non-market maker
TR	Treasury	Treasury
FB	FloorBroker	Floor Broker

Used in groups: TrdRegTimestamps

180.2.768 DeskTypeSource

Identifies the class or source of DeskType(1033) values. Conditionally required when DeskType(1033) is specified.

Type: int

Allowed values in DeskTypeSourceCodeSet:

Code	Name	Description
1	FINRAOATS	FINRA OATS

Used in groups: TrdRegTimestamps

180.2.769 DetachmentPoint

Upper bound percentage of the loss the tranche can endure.

Type: Percentage

Used in components: Instrument

180.2.770 DifferentialPrice

Used to specify the differential price when reporting the individual leg of a spread trade. Both leg price and differential price may be provided on such a report. Note that MultiLegReportingType(442) will be set to 2 (Individual leg of a multi-leg security) in this case.

Also used in pricing Trade at Settlement (TAS) and Trade At Marker (TAM) contracts for which the value is the negotiated currency offset either at settlement (TAS) or at time specified in the product definition (TAM). The final contract price is specified in LastPx(31).

Type: PriceOffset

Used in messages: TradeCaptureReport

180.2.771 DisclosureInstruction

Instruction to disclose information or to use default value of the receiver.

Type: int

Allowed values in DisclosureInstructionCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes
2	UseDefaultSetting	Use default setting

Used in groups: DisclosureInstructionGrp

180.2.772 DisclosureInstructionGrp

Repeating group of instructions, each of which relates to one or more elements of an order. The instruction itself conveys whether the information should be disclosed, e.g. in market data, or not.

Name	Mult.	Type	Description
NoDisclosureInstructions	[1..1]	NumInGroup	
DisclosureType	[0..1]	CodeSet	Required when NoDisclosureInstructions(1812) > 0.
DisclosureInstruction	[0..1]	CodeSet	

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

180.2.773 DisclosureType

Information subject to disclosure.

Type: int

Allowed values in DisclosureTypeCodeSet:

Code	Name	Description
1	Volume	Volume
2	Price	Price
3	Side	Side
4	AON	AON
5	General	General. General is used for bilateral agreed disclosure information type(s).
6	ClearingAccount	Clearing account
7	CMTAAccount	CMTA account

Used in groups: DisclosureInstructionGrp

180.2.774 DiscountFactor

Used to calculate the present value of an amount to be paid in the future.

Type: float

Used in groups: ClearingPriceParametersGrp, MDFullGrp, MDIncGrp

Used in messages: PositionMaintenanceReport, PositionReport

180.2.775 DiscretionInst

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

Type: char

Allowed values in DiscretionInstCodeSet:

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

Used in components: DiscretionInstructions

180.2.776 DiscretionInstructions

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

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

Used in groups: ListOrdGrp

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

180.2.777 DiscretionLimitType

Type of Discretion Limit

Type: int

Allowed values in DiscretionLimitTypeCodeSet:

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

Used in components: DiscretionInstructions

180.2.778 DiscretionMoveType

Describes whether discretionay price is static or floats

Type: int

Allowed values in DiscretionMoveTypeCodeSet:

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

Used in components: DiscretionInstructions

180.2.779 DiscretionOffsetType

Type of Discretion Offset value

Type: int

Allowed values in DiscretionOffsetTypeCodeSet:

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

Used in components: DiscretionInstructions

180.2.780 DiscretionOffsetValue

Amount (signed) added to the "related to" price specified via DiscretionInst (388), in the context of DiscretionOffsetType (842)

(Prior to FIX 4.4 this field was of type PriceOffset)

Type: float

Used in components: DiscretionInstructions

180.2.781 DiscretionPrice

The current discretionary price of the order

Type: Price

Used in messages: ExecutionReport

180.2.782 DiscretionRoundDirection

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

Type: int

Allowed values in DiscretionRoundDirectionCodeSet:

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

Used in components: DiscretionInstructions

180.2.783 DiscretionScope

The scope of the discretion

Type: int

Allowed values in DiscretionScopeCodeSet:

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

Used in components: DiscretionInstructions

180.2.784 DisplayHighQty

Defines the upper quantity limit to a randomized refresh of DisplayQty.

Type: Qty

Used in components: DisplayInstruction

180.2.785 DisplayInstruction

The DisplayInstruction component block is used to convey instructions on how a reserved order is to be handled in terms of when and how much of the order quantity is to be displayed to the market.

Name	Mult.	Type	Description
DisplayQty	[0..1]	Qty	
SecondaryDisplayQty	[0..1]	Qty	
InitialDisplayQty	[0..1]	Qty	Only to be used in the ExecutionReport
CurrentDisplayPrice	[0..1]	Price	
DisplayWhen	[0..1]	CodeSet	
DisplayMethod	[0..1]	CodeSet	
DisplayLowQty	[0..1]	Qty	Required when DisplayMethod = 3
DisplayHighQty	[0..1]	Qty	Required when DisplayMethod = 3
DisplayMinIncr	[0..1]	Qty	Can be used to specify larger increments than the standard increment provided by the market. Optionally used when DisplayMethod = 3
RefreshQty	[0..1]	Qty	Required when DisplayMethod = 2

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp

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

180.2.786 DisplayLowQty

Defines the lower quantity limit to a randomized refresh of DisplayQty.

Type: Qty

Used in components: DisplayInstruction

180.2.787 DisplayMethod

Defines what value to use in DisplayQty (1138). If not specified the default DisplayMethod is "1"

Type: char

Allowed values in DisplayMethodCodeSet:

Code	Name	Description
1	Initial	Initial (use original DisplayQty)

Code	Name	Description
2	New	New (use RefreshQty)
3	Random	Random (randomize value)
4	Undisclosed	Undisclosed (invisible order)

Used in components: DisplayInstruction

180.2.788 DisplayMinIncr

Defines the minimum increment to be used when calculating a random refresh of DisplayQty. A user specifies this when he wants a larger increment than the standard provided by the market (e.g. the round lot size).

Type: Qty

Used in components: DisplayInstruction

180.2.789 DisplayQty

The quantity to be displayed . Required for reserve orders. On orders specifies the qty to be displayed, on execution reports the currently displayed quantity.

Type: Qty

Used in components: DisplayInstruction

180.2.790 DisplayWhen

Instructs when to refresh DisplayQty (1138).

Type: char

Allowed values in DisplayWhenCodeSet:

Code	Name	Description
1	Immediate	Immediate (after each fill)
2	Exhaust	Exhaust (when DisplayQty = 0)

Used in components: DisplayInstruction

180.2.791 DistribPaymentMethod

Identifies the payment method for a (fractional) distribution. Used for CIV.

Type: int

Allowed values in DistribPaymentMethodCodeSet:

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

Used in groups: RgstDistInstGrp

180.2.792 DistribPercentage

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

Type: Percentage

Used in groups: RgstDistInstGrp

180.2.793 DividendAccrualFixedRate

The dividend accrual fixed rate per annum expressed as a decimal.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: DividendConditions

180.2.794 DividendAccrualFloatingRate

The DividendAccrualFloatingRate component is a subcomponent of DividendConditions used to define the dividend accrual floating rate attributes of dividend payment conditions.

Name	Mult.	Type	Description
DividendFloatingRateIndex	[0..1]	String	
DividendFloatingRateIndexCurvePeriod	[0..1]	int	Conditionally required when DividendFloatingRateIndexCurveUnit(42220) is specified.
DividendFloatingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when DividendFloatingRateIndexCurvePeriod(42219) is specified.
DividendFloatingRateMultiplier	[0..1]	float	
DividendFloatingRateSpread	[0..1]	PriceOffset	
DividendFloatingRateSpreadPositionType	[0..1]	CodeSet	
DividendFloatingRateTreatment	[0..1]	CodeSet	
DividendCapRate	[0..1]	Percentage	
DividendCapRateBuySide	[0..1]	CodeSet	
DividendCapRateSellSide	[0..1]	CodeSet	
DividendFloorRate	[0..1]	Percentage	
DividendFloorRateBuySide	[0..1]	CodeSet	
DividendFloorRateSellSide	[0..1]	CodeSet	
DividendInitialRate	[0..1]	Percentage	
DividendFinalRateRoundingDirection	[0..1]	CodeSet	
DividendFinalRatePrecision	[0..1]	int	
DividendAveragingMethod	[0..1]	CodeSet	
DividendNegativeRateTreatment	[0..1]	CodeSet	

Used in components: DividendConditions

180.2.795 DividendAccrualPaymeentDateBusinessDayConvention

Accrual payment date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: DividendAccrualPaymentDate

180.2.796 DividendAccrualPaymentDateAdjusted

The adjusted accrual payment date.

Type: LocalMktDate

Used in components: DividendAccrualPaymentDate

180.2.797 DividendAccrualPaymentDateBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend accrual payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: DividendAccrualPaymentDateBusinessCenterGrp

180.2.798 DividendAccrualPaymentDateBusinessCenterGrp

DividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the DividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoDividendAccrualPaymentDateBusinessCenters	[1..1]	NumInGroup	
DividendAccrualPaymentDateBusinessCenter	[0..1]	String	Required if NoDividendAccrualPaymentDateBusinessCenters(42236) > 0.

Used in components: DividendAccrualPaymentDate

180.2.799 DividendAccrualPaymentDate

The DividendAccrualPaymentDate component is a subcomponent of DividendConditions used to report the dividend accrual payment date.

Name	Mult.	Type	Description
DividendAccrualPaymentDateRelativeTo	[0..1]	int	
DividendAccrualPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when DividendAccrualPaymentDateOffsetUnit(42240) is specified.
DividendAccrualPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when DividendAccrualPaymentDateOffsetPeriod(42239) is specified.
DividendAccrualPaymentDateOffsetDayType	[0..1]	CodeSet	
DividendAccrualPaymentDateUnadjusted	[0..1]	LocalMktDate	
DividendAccrualPaymeentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendAccrualPaymentDate.
DividendAccrualPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendAccrualPaymentDate.
DividendAccrualPaymentDateAdjusted	[0..1]	LocalMktDate	

Used in components: DividendConditions

180.2.800 DividendAccrualPaymentDateOffsetDayType

Specifies the day type of the relative accrual payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: DividendAccrualPaymentDate

180.2.801 DividendAccrualPaymentDateOffsetPeriod

Time unit multiplier for the relative accrual payment date offset.

Type: int

Used in components: DividendAccrualPaymentDate

180.2.802 DividendAccrualPaymentDateOffsetUnit

Time unit associated with the relative accrual payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: DividendAccrualPaymentDate

180.2.803 DividendAccrualPaymentDateRelativeTo

Specifies the anchor date when the accrual payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: DividendAccrualPaymentDate

180.2.804 DividendAccrualPaymentDateUnadjusted

The unadjusted accrual payment date.

Type: LocalMktDate

Used in components: DividendAccrualPaymentDate

180.2.805 DividendAmountType

Indicates how the gross cash dividend amount per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: DividendConditions

180.2.806 DividendAveragingMethod

When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: DividendAccrualFloatingRate

180.2.807 DividendCapRate

The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: DividendAccrualFloatingRate

180.2.808 DividendCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: DividendAccrualFloatingRate

180.2.809 DividendCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: DividendAccrualFloatingRate

180.2.810 DividendCashEquivalentPercentage

Declared cash-equivalent dividend percentage.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: DividendConditions

180.2.811 DividendCashPercentage

Declared cash dividend percentage.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: DividendConditions

180.2.812 DividendComposition

Defines how the composition of dividends is to be determined.

Type: int

Allowed values in DividendCompositionCodeSet:

Code	Name	Description
0	EquityAmountReceiver	Equity amount receiver election. The equity amount receiver determines the composition of dividends (subject to conditions).

Code	Name	Description
1	CalculationAgent	Calculation agent election. The calculation agent determines the composition of dividends (subject to conditions).

Used in components: DividendConditions

180.2.813 DividendCompoundingMethod

The compounding method to be used when more than one dividend period contributes to a single payment.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: DividendConditions

180.2.814 DividendConditions

The DividendConditions component is a subcomponent of PaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.

Name	Mult.	Type	Description
DividendReinvestmentIndicator	[0..1]	Boolean	
DividendEntitlementEvent	[0..1]	CodeSet	
DividendAmountType	[0..1]	CodeSet	
DividendUnderlierRefID	[0..1]	String	
DividendPeriodGrp	[0..*]	Group	
ExtraordinaryDividendPartySide	[0..1]	CodeSet	
ExtraordinaryDividendAmountType	[0..1]	CodeSet	

Name	Mult.	Type	Description
ExtraordinaryDividendCurrency	[0..1]	Currency	
ExtraordinaryDividendDetermination-Method	[0..1]	String	
DividendFXTriggerDate	[0..1]	Component	
DividendAccrualFloatingRate	[0..1]	Component	
DividendAccrualFixedRate	[0..1]	Percentage	
DividendAccrualPaymentDate	[0..1]	Component	
DividendCompoundingMethod	[0..1]	CodeSet	
DividendNumOfIndexUnits	[0..1]	int	
DividendCashPercentage	[0..1]	Percentage	
DividendCashEquivalentPercentage	[0..1]	Percentage	
NonCashDividendTreatment	[0..1]	CodeSet	
DividendComposition	[0..1]	CodeSet	
SpecialDividendsIndicator	[0..1]	Boolean	
MaterialDividendsIndicator	[0..1]	Boolean	
OptionsExchangeDividendsIndicator	[0..1]	Boolean	
AdditionalDividendsIndicator	[0..1]	Boolean	
AllDividendsIndicator	[0..1]	Boolean	

Used in components: PaymentStreamFloatingRate

180.2.815 DividendEntitlementEvent

Defines the contract event which the receiver of the derivative is entitled to the dividend.

Type: int

Allowed values in DividendEntitlementEventCodeSet:

Code	Name	Description
0	ExDate	Ex-date. Dividend entitlement is on the dividend ex-date.
1	RecordDate	Record date. Dividend entitlement is on the dividend record date.

Used in components: DividendConditions

180.2.816 DividendFinalRatePrecision

Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: DividendAccrualFloatingRate

180.2.817 DividendFinalRateRoundingDirection

Specifies the rounding direction of the final rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: DividendAccrualFloatingRate

180.2.818 DividendFloatingRateIndex

The dividend accrual floating rate index.

Type: String

Used in components: DividendAccrualFloatingRate

180.2.819 DividendFloatingRateIndexCurvePeriod

Time unit multiplier for the dividend accrual floating rate index curve.

Type: int

Used in components: DividendAccrualFloatingRate

180.2.820 DividendFloatingRateIndexCurveUnit

Time unit associated with the dividend accrual floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: DividendAccrualFloatingRate

180.2.821 DividendFloatingRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the contract.

Type: float

Used in components: DividendAccrualFloatingRate

180.2.822 DividendFloatingRateSpread

The basis points spread from the index specified in DividendFloatingRateIndex(42218).

Type: PriceOffset

Used in components: DividendAccrualFloatingRate

180.2.823 DividendFloatingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: DividendAccrualFloatingRate

180.2.824 DividendFloatingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: DividendAccrualFloatingRate

180.2.825 DividendFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: DividendAccrualFloatingRate

180.2.826 DividendFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: DividendAccrualFloatingRate

180.2.827 DividendFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: DividendAccrualFloatingRate

180.2.828 DividendFXTriggerDateAdjusted

The adjusted FX trigger date.

Type: LocalMktDate

Used in components: DividendFXTriggerDate

180.2.829 DividendFXTriggerDateBusinessCenter

The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: DividendFXTriggerDateBusinessCenterGrp

180.2.830 DividendFXTriggerDateBusinessCenterGrp

DividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the DividendFXTriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoDividendFXTriggerDateBusiness-Centers	[1..1]	NumInGroup	
DividendFXTriggerDateBusinessCenter	[0..1]	String	Required if NoDividendFXTriggerDateBusiness-Centers(42272) > 0.

Used in components: DividendFXTriggerDate

180.2.831 DividendFXTriggerDateBusinessDayConvention

The business day convention used for the FX trigger date adjustment.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: DividendFXTriggerDate

180.2.832 DividendFXTriggerDate

The DividendFXTriggerDate component is a subcomponent of DividendConditions used to report the dividend date when a foreign exchange trade is triggered.

Name	Mult.	Type	Description
DividendFXTriggerDateRelativeTo	[0..1]	int	
DividendFXTriggerDateOffsetPeriod	[0..1]	int	Conditionally required when DividendFXTriggerDateOffsetUnit(42267) is specified.
DividendFXTriggerDateOffsetUnit	[0..1]	CodeSet	Conditionally required when DividendFXTriggerDateOffsetPeriod(42266) is specified.
DividendFXTriggerDateOffsetDayType	[0..1]	CodeSet	
DividendFXTriggerDateUnadjusted	[0..1]	LocalMktDate	
DividendFXTriggerDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The value would be specific to this instance of DividendFXTriggerDate.
DividendFXTriggerDateBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The values would be specific to this instance of DividendFXTriggerDate.
DividendFXTriggerDateAdjusted	[0..1]	LocalMktDate	

Used in components: DividendConditions

180.2.833 DividendFXTriggerDateOffsetDayType

Specifies the day type of the relative FX trigger date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: DividendFXTriggerDate

180.2.834 DividendFXTriggerDateOffsetPeriod

Time unit multiplier for the relative FX trigger date offset.

Type: int

Used in components: DividendFXTriggerDate

180.2.835 DividendFXTriggerDateOffsetUnit

Time unit associated with the relative FX trigger date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: DividendFXTriggerDate

180.2.836 DividendFXTriggerDateRelativeTo

Specifies the anchor date when the FX trigger date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: DividendFXTriggerDate

180.2.837 DividendFXTriggerDateUnadjusted

The unadjusted FX trigger date.

Type: LocalMktDate

Used in components: DividendFXTriggerDate

180.2.838 DividendInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: DividendAccrualFloatingRate

180.2.839 DividendNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: DividendAccrualFloatingRate

180.2.840 DividendNumOfIndexUnits

The number of index units applicable to dividends.

Type: int

Used in components: DividendConditions

180.2.841 DividendPeriodBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: DividendPeriodBusinessCenterGrp

180.2.842 DividendPeriodBusinessCenterGrp

DividendPeriodBusinessCenterGrp is a repeating subcomponent within the DividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoDividendPeriodBusinessCenters	[1..1]	NumInGroup	
DividendPeriodBusinessCenter	[0..1]	String	Required if NoDividendPeriodBusinessCenters(42294) > 0.

Used in groups: DividendPeriodGrp

180.2.843 DividendPeriodBusinessDayConvention

The dividend period dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: DividendPeriodGrp

180.2.844 DividendPeriodEndDateUnadjusted

The unadjusted date on which the dividend period will end.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.845 DividendPeriodGrp

DividendPeriodGrp is a repeating subcomponent within the DividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.

Name	Mult.	Type	Description
NoDividendPeriods	[1..1]	NumInGroup	
DividendPeriodSequence	[0..1]	int	Required if NoDividendPeriods(42274) > 0.
DividendPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
DividendPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
DividendPeriodUnderlierRefID	[0..1]	String	When specified, this overrides DividendUnderlierRefID(42248). The specified value would be specific to this dividend period instance.
DividendPeriodStrikePrice	[0..1]	Price	
DividendPeriodBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this dividend period instance.
DividendPeriodBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this dividend period instance.
DividendPeriodValuationDateUnadjusted	[0..1]	LocalMktDate	
DividendPeriodValuationDateRelativeTo	[0..1]	int	
DividendPeriodValuationDateOffsetPeriod	[0..1]	int	Conditionally required when DividendPeriodValuationDateOffsetUnit(42284) is specified.
DividendPeriodValuationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when DividendPeriodValuationDateOffsetPeriod(42283) is specified.

Name	Mult.	Type	Description
DividendPeriodValuationDateOffset-DayType	[0..1]	CodeSet	
DividendPeriodValuationDateAdjusted	[0..1]	LocalMktDate	
DividendPeriodPaymentDateUnad-justed	[0..1]	LocalMktDate	
DividendPeriodPaymentDateRela-tiveTo	[0..1]	int	
DividendPeriodPaymentDateOffsetPe-riod	[0..1]	int	Conditionally required when DividendPeriodPaymentDateOffsetUnit(42290) is specified.
DividendPeriodPaymentDateOffsetU-nit	[0..1]	CodeSet	Conditionally required when DividendPeriodPaymentDateOffsetPeriod(42289) is specified.
DividendPeriodPaymentDateOffset-DayType	[0..1]	CodeSet	
DividendPeriodPaymentDateAdjusted	[0..1]	LocalMktDate	
DividendPeriodXID	[0..1]	XID	

Used in components: DividendConditions

180.2.846 DividendPeriodPaymentDateAdjusted

The adjusted dividend period payment date.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.847 DividendPeriodPaymentDateOffsetDayType

Specifies the day type of the relative dividend period payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business

Code	Name	Description
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: DividendPeriodGrp

180.2.848 DividendPeriodPaymentDateOffsetPeriod

Time unit multiplier for the relative dividend period payment date offset.

Type: int

Used in groups: DividendPeriodGrp

180.2.849 DividendPeriodPaymentDateOffsetUnit

Time unit associated with the relative dividend period payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: DividendPeriodGrp

180.2.850 DividendPeriodPaymentDateRelativeTo

Specifies the anchor date when the dividend period payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: DividendPeriodGrp

180.2.851 DividendPeriodPaymentDateUnadjusted

The unadjusted dividend period payment date.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.852 DividendPeriodSequence

Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.

Type: int

Used in groups: DividendPeriodGrp

180.2.853 DividendPeriodStartDateUnadjusted

The unadjusted date on which the dividend period will begin.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.854 DividendPeriodStrikePrice

Specifies the fixed strike price of the dividend period.

Type: Price

Used in groups: DividendPeriodGrp

180.2.855 DividendPeriodUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in groups: DividendPeriodGrp

180.2.856 DividendPeriodValuationDateAdjusted

The adjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.857 DividendPeriodValuationDateOffsetDayType

Specifies the day type of the relative dividend period valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: DividendPeriodGrp

180.2.858 DividendPeriodValuationDateOffsetPeriod

Time unit multiplier for the relative dividend period valuation date offset.

Type: int

Used in groups: DividendPeriodGrp

180.2.859 DividendPeriodValuationDateOffsetUnit

Time unit associated with the relative dividend period valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: DividendPeriodGrp

180.2.860 DividendPeriodValuationDateRelativeTo

Specifies the anchor date when the dividend period valuation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: DividendPeriodGrp

180.2.861 DividendPeriodValuationDateUnadjusted

The unadjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: DividendPeriodGrp

180.2.862 DividendPeriodXID

Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.

Type: XID

Used in groups: DividendPeriodGrp

180.2.863 DividendReinvestmentIndicator

Indicates whether the dividend will be reinvested.

Type: Boolean

Used in components: DividendConditions

180.2.864 DividendUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: DividendConditions

180.2.865 DividendYield

The continuously-compounded annualized dividend yield of the underlying(s) of an option. Used as a parameter to theoretical option pricing models.

Type: Percentage

Used in messages: ExecutionReport, TradeCaptureReport

180.2.866 DKReason

Reason for execution rejection.

Type: char

Allowed values in DKReasonCodeSet:

Code	Name	Description
A	UnknownSymbol	Unknown security
B	WrongSide	Wrong side
C	QuantityExceedsOrder	Quantity exceeds order
D	NoMatchingOrder	No matching order
E	PriceExceedsLimit	Price exceeds limit
F	CalculationDifference	Calculation difference
G	NoMatchingExecutionReport	No matching ExecutionReport(35=8)
Z	Other	Other

Used in messages: DontKnowTrade, ExecutionAck

180.2.867 DlvyInstGrp

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

Used in components: SettlInstructionsData

180.2.868 DlvyInstType

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

Type: char

Allowed values in DlvyInstTypeCodeSet:

Code	Name	Description
C	Cash	Cash
S	Securities	Securities

Used in groups: DlvyInstGrp

180.2.869 DocumentationText

A sentence or phrase pertenant to the trade, not a reference to an external document. E.g. "To be registered with the U.S. Environmental Protection Agency, Acid Rain Division, SO2 Allowance Tracking System"

Type: String

Used in components: FinancingDetails

180.2.870 DueToRelated

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

Type: Boolean

Allowed values in DueToRelatedCodeSet:

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

Used in messages: SecurityStatus

180.2.871 DuplicateClOrdIDIndicator

Used to indicate that a ClOrdID(11) value is an intentional duplicate of a previously sent value. Allows to avoid the rejection of an order with OrdRejReason(103) = 6 (Duplicate Order).

Type: Boolean

Allowed values in DuplicateClOrdIDIndicatorCodeSet:

Code	Name	Description
N	UniqueClOrdID	Unique ClOrdID(11)
Y	DuplicateClOrdID	Duplicate ClOrdID(11)

Used in messages: NewOrderSingle, OrderCancelReplaceRequest

180.2.872 EffectiveBusinessDate

Specifies an explicit business date for associated reference data or transaction. Used when an implicit date is not sufficiently specific.

Type: LocalMktDate

Used in messages: MarketDefinition, MarketDefinitionUpdateReport, PartyActionReport, SecurityDefinition, SecurityDefinitionUpdateReport

180.2.873 EffectiveTime

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

Type: UTCTimestamp

Used in groups: ListOrdGrp, SettlInstGrp, SettlObligationInstructions

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

180.2.874 EFPTrackingError

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

Type: Percentage

Used in groups: BidDescReqGrp

180.2.875 EmailThreadID

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

Type: String

Used in messages: Email

180.2.876 EmailType

Email message type.

Type: char

Allowed values in EmailTypeCodeSet:

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

Used in messages: Email

180.2.877 EncodedAdditionalTermBondDesc

Encoded (non-ASCII characters) representation of the AdditionalTermBondDesc(40003) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AdditionalTermBondDesc(40003) field.

Type: data

Used in groups: AdditionalTermBondRefGrp

180.2.878 EncodedAdditionalTermBondDescLen

Byte length of encoded (non-ASCII characters) EncodedAdditionalTermBondDesc(40005) field.

Type: Length

Used in groups: AdditionalTermBondRefGrp

180.2.879 EncodedAdditionalTermBondIssuer

Encoded (non-ASCII characters) representation of the AdditionalTermBondIssuer(40007) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AdditionalTermBondIssuer(40007) field.

Type: data

Used in groups: AdditionalTermBondRefGrp

180.2.880 EncodedAdditionalTermBondIssuerLen

Byte length of encoded (non-ASCII characters) EncodedAdditionalTermBondIssuer(40009) field.

Type: Length

Used in groups: AdditionalTermBondRefGrp

180.2.881 EncodedAllocCommissionDesc

Encoded (non-ASCII characters) representation of the AllocCommissionDesc(2664) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the AllocCommissionDesc(2664) field.

Type: data

Used in groups: AllocCommissionDataGrp

180.2.882 EncodedAllocCommissionDescLen

Byte length of the encoded (non-ASCII characters) EncodedAllocCommissionDesc(2666) field.

Type: Length

Used in groups: AllocCommissionDataGrp

180.2.883 EncodedAllocText

Encoded (non-ASCII characters) representation of the AllocText (161) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field.

Type: data

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.884 EncodedAllocTextLen

Byte length of encoded (non-ASCII characters) EncodedAllocText (361) field.

Type: Length

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.885 EncodedAttachment

The content of the attachment in the encoding format specified in the AttachmentEncodingType(2109) field.

Type: data

Used in groups: AttachmentGrp

180.2.886 EncodedAttachmentLen

Byte length of encoded the EncodedAttachment(2112) field.

Type: Length

Used in groups: AttachmentGrp

180.2.887 EncodedCancelText

Encoded (non-ASCII characters) representation of the CancelText(2807) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the CancelText(2807) field.

Type: data

Used in messages: PayManagementRequest

180.2.888 EncodedCancelTextLen

Byte length of encoded (non-ASCII characters) EncodedCancelText(2808) field.

Type: Length

Used in messages: PayManagementRequest

180.2.889 EncodedCommissionDesc

Encoded (non-ASCII characters) representation of the CommissionDesc(2650) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the CommissionDesc(2650) field.

Type: data

Used in groups: CommissionDataGrp

180.2.890 EncodedCommissionDescLen

Byte length of the encoded (non-ASCII characters) EncodedCommissionDesc(2652) field.

Type: Length

Used in groups: CommissionDataGrp

180.2.891 EncodedComplianceText

Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ComplianceText(2404) field.

Type: data

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: ExecutionReport, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, Quote, QuoteRequest, SecurityDefinitionRequest

180.2.892 EncodedComplianceTextLen

Byte length of encoded (non-ASCII characters) EncodedComplianceText(2352) field.

Type: Length

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: ExecutionReport, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, Quote, QuoteRequest, SecurityDefinitionRequest

180.2.893 EncodedDeliveryStreamCycleDesc

Encoded (non-ASCII characters) representation of the DeliveryStreamCycleDesc(41082) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DeliveryStreamCycleDesc(41082) field.

Type: data

Used in groups: DeliveryStreamCycleGrp

180.2.894 EncodedDeliveryStreamCycleDescLen

Byte length of encoded (non-ASCII characters) EncodedDeliveryStreamCycleDesc(41084) field.

Type: Length

Used in groups: DeliveryStreamCycleGrp

180.2.895 EncodedDocumentationText

Encoded (non-ASCII characters) representation of the DocumentationText(1513) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DocumentationText(1513) field.

Type: data

Used in components: FinancingDetails

180.2.896 EncodedDocumentationTextLen

Byte length of encoded (non-ASCII characters) EncodedDocumentationText(1527) field.

Type: Length

Used in components: FinancingDetails

180.2.897 EncodedEventText

Encoded (non-ASCII characters) representation of the EventText(868) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the EventText(868) field.

Type: data

Used in groups: EvntGrp

180.2.898 EncodedEventTextLen

Byte length of encoded (non-ASCII characters) EncodedEventText(868) fied.

Type: Length

Used in groups: EvntGrp

180.2.899 EncodedExerciseDesc

Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ExerciseDesc(41106) field.

Type: data

Used in components: OptionExercise

180.2.900 EncodedExerciseDescLen

Byte length of encoded (non-ASCII characters) EncodedExerciseDesc(41102) field.

Type: Length

Used in components: OptionExercise

180.2.901 EncodedFinancialInstrumentFullName

Encoded (non-ASCII characters) representation of the FinancialInstrumentFullName(2714) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the FinancialInstrumentFullName(2714) field.

Type: data

Used in components: Instrument

180.2.902 EncodedFinancialInstrumentFullNameLen

Byte length of encoded (non-ASCII characters) EncodedFinancialInstrumentFullName(2716) field.

Type: Length

Used in components: Instrument

180.2.903 EncodedFirmAllocText

Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) represention should also be specified in FirmAllocText(1732) field.

Type: data

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.904 EncodedFirmAllocTextLen

Byte length of encoded (non-ASCII characters) EncodedFirmAllocText(1734) field.

Type: Length

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.905 EncodedHeadline

Encoded (non-ASCII characters) representation of the Headline (148) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Headline field.

Type: data

Used in messages: News

180.2.906 EncodedHeadlineLen

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

Type: Length

Used in messages: News

180.2.907 EncodedIssuer

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

Type: data

Used in components: Instrument

180.2.908 EncodedIssuerLen

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

Type: Length

Used in components: Instrument

180.2.909 EncodedLegAdditionalTermBondDesc

Encoded (non-ASCII characters) representation of the LegAdditionalTermBondDesc(41319) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegAdditionalTermBondDesc(41319) field.

Type: data

Used in groups: LegAdditionalTermBondRefGrp

180.2.910 EncodedLegAdditionalTermBondDescLen

Byte length of encoded (non-ASCII characters) EncodedLegAdditionalTermBondDesc(41321) field.

Type: Length

Used in groups: LegAdditionalTermBondRefGrp

180.2.911 EncodedLegAdditionalTermBondIssuer

Encoded (non-ASCII characters) representation of the LegAdditionalTermBondIssuer(41323) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegAdditionalTermBondIssuer(41323) field.

Type: data

Used in groups: LegAdditionalTermBondRefGrp

180.2.912 EncodedLegAdditionalTermBondIssuerLen

Byte length of encoded (non-ASCII characters) EncodedLegAdditionalTermBondIssuer(41325) field.

Type: Length

Used in groups: LegAdditionalTermBondRefGrp

180.2.913 EncodedLegDeliveryStreamCycleDesc

Encoded (non-ASCII characters) representation of the LegDeliveryStreamCycleDesc(41457) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegLeg DeliveryStream(41457) field.

Type: data

Used in groups: LegDeliveryStreamCycleGrp

180.2.914 EncodedLegDeliveryStreamCycleDescLen

Byte length of encoded (non-ASCII characters) EncodedLegDeliveryStreamCycleDesc(41459) field.

Type: Length

Used in groups: LegDeliveryStreamCycleGrp

180.2.915 EncodedLegDocumentationText

Encoded (non-ASCII characters) representation of the LegDocumentationText(2505) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the LegDocumentationText(2505) field.

Type: data

Used in components: LegFinancingDetails

180.2.916 EncodedLegDocumentationTextLen

Byte length of encoded (non-ASCII characters) EncodedLegDocumentationText(2493) field.

Type: Length

Used in components: LegFinancingDetails

180.2.917 EncodedLegEventText

Encoded (non-ASCII characters) representation of the LegEventText(2066) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegEventText(2066) field.

Type: data

Used in groups: LegEvntGrp

180.2.918 EncodedLegEventTextLen

Byte length of encoded (non-ASCII characters) EncodedLegEventText(2075) field.

Type: Length

Used in groups: LegEvntGrp

180.2.919 EncodedLegExerciseDesc

Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegExerciseDesc(41481) field.

Type: data

Used in components: LegOptionExercise

180.2.920 EncodedLegExerciseDescLen

Byte length of encoded (non-ASCII characters) EncodedLegExerciseDesc(41483) field.

Type: Length

Used in components: LegOptionExercise

180.2.921 EncodedLegFinancialInstrumentFullName

Encoded (non-ASCII characters) representation of the LegFinancialInstrumentFullName(2717) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the LegFinancialInstrumentFullName(2717) field.

Type: data

Used in components: InstrumentLeg

180.2.922 EncodedLegFinancialInstrumentFullNameLen

Byte length of encoded (non-ASCII characters) individual multileg instrument's EncodedLegFinancialInstrumentFullName(2719).

Type: Length

Used in components: InstrumentLeg

180.2.923 EncodedLegIssuer

Multileg instrument's individual security's EncodedIssuer.

See EncodedIssuer (349) field for description

Type: data

Used in components: InstrumentLeg

180.2.924 EncodedLegIssuerLen

Multileg instrument's individual security's EncodedIssuerLen.

See EncodedIssuerLen (348) field for description

Type: Length

Used in components: InstrumentLeg

180.2.925 EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc

Encoded (non-ASCII characters) representation of the LegMarketDisruptionFallbackUnderlierSecurityDesc(41475) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegMarketDisruptionFallbackUnderlierSecurityDesc(41475) field.

Type: data

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.926 EncodedLegMarketDisruptionFallbackUnderlierSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc (41477) field.

Type: Length

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.927 EncodedLegOptionExpirationDesc

Encoded (non-ASCII characters) representation of the LegOptionExpirationDesc(2178) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegOptionExpirationDesc(2178).

Type: data

Used in components: InstrumentLeg

180.2.928 EncodedLegOptionExpirationDescLen

Byte length of encoded (non-ASCII characters) EncodedLegOptionExpirationDesc(2180) field.

Type: Length

Used in components: InstrumentLeg

180.2.929 EncodedLegProvisionText

Encoded (non-ASCII characters) representation of the LegProvisionText(40472) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegProvisionText(40472) field.

Type: data

Used in groups: LegProvisionGrp

180.2.930 EncodedLegProvisionTextLen

Byte length of encoded (non-ASCII characters) EncodedLegProvisionText(40472) field.

Type: Length

Used in groups: LegProvisionGrp

180.2.931 EncodedLegSecurityDesc

Multileg instrument's individual security's EncodedSecurityDesc.

See EncodedSecurityDesc (35) field for description

Type: data

Used in components: InstrumentLeg

180.2.932 EncodedLegSecurityDescLen

Multileg instrument's individual security's EncodedSecurityDescLen.

See EncodedSecurityDescLen (350) field for description

Type: Length

Used in components: InstrumentLeg

180.2.933 EncodedLegStreamCommodityDesc

Encoded (non-ASCII characters) representation of the LegStreamCommodityDesc(41652) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegStreamCommodityDesc(41652) field.

Type: data

Used in components: LegStreamCommodity

180.2.934 EncodedLegStreamCommodityDescLen

Byte length of encoded (non-ASCII characters) EncodedLegStreamCommodityDesc(41654) field.

Type: Length

Used in components: LegStreamCommodity

180.2.935 EncodedLegStreamText

Encoded (non-ASCII characters) representation of the LegStreamText(40248) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the LegStreamText(40248) field.

Type: data

Used in groups: LegStreamGrp

180.2.936 EncodedLegStreamTextLen

Byte length of encoded (non-ASCII characters) EncodedLegStreamText(40979) field.

Type: Length

Used in groups: LegStreamGrp

180.2.937 EncodedListExecInst

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

Type: data

Used in messages: NewOrderList

180.2.938 EncodedListExecInstLen

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

Type: Length

Used in messages: NewOrderList

180.2.939 EncodedListStatusText

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

Type: data

Used in messages: ListStatus

180.2.940 EncodedListStatusTextLen

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

Type: Length

Used in messages: ListStatus

180.2.941 EncodedMarketDisruptionFallbackUnderlierSecurityDesc

Encoded (non-ASCII characters) representation of the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field.

Type: data

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.942 EncodedMarketDisruptionFallbackUnderlierSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedMarketDisruptionFallbackUnderlierSecurity-Desc(41102) field.

Type: Length

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.943 EncodedMatchExceptionText

Encoded (non-ASCII characters) representation of the MatchExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field.

If used, the ASCII (English) representation should also be specified in the MatchExceptionText(2780) field.

Type: data

Used in groups: MatchExceptionGrp

180.2.944 EncodedMatchExceptionTextLen

Byte length of encoded (non-ASCII characters) EncodedMatchExceptionText(2798) field.

Type: Length

Used in groups: MatchExceptionGrp

180.2.945 EncodedMDStatisticDesc

Encoded (non-ASCII characters) representation of the MDStatisticDesc(2455) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the MDStatisticDesc(2455) field.

Type: data

Used in components: MDStatisticParameters

180.2.946 EncodedMDStatisticDescLen

Byte length of encoded (non-ASCII characters) EncodedMDStatisticDesc(2482) field.

Type: Length

Used in components: MDStatisticParameters

180.2.947 EncodedMiscFeeSubTypeDesc

Encoded (non-ASCII characters) representation of the MiscFeeSubTypeDesc(2636) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the MiscFeeSubTypeDesc(2636) field.

Type: data

Used in groups: MiscFeesSubGrp

180.2.948 EncodedMiscFeeSubTypeDescLen

Byte length of encoded (non-ASCII characters) EncodedMiscFeeSubTypeDesc(2638) field.

Type: Length

Used in groups: MiscFeesSubGrp

180.2.949 EncodedMktSegmDesc

Encoded (non-ASCII characters) representation of the MarketSegmDesc(1396) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the MarketSegmDesc field.

Type: data

Used in messages: MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport

180.2.950 EncodedMktSegmDescLen

Byte length of encoded (non-ASCII characters) EncodedMktSegmDesc(1324) field.

Type: Length

Used in messages: MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport

180.2.951 EncodedOptionExpirationDesc

Encoded (non-ASCII characters) representation of the OptionExpirationDesc(1581) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the OptionExpirationDesc(1581).

Type: data

Used in components: Instrument

180.2.952 EncodedOptionExpirationDescLen

Byte length of encoded (non-ASCII characters) EncodedOptionExpirationDesc(1697) field.

Type: Length

Used in components: Instrument

180.2.953 EncodedPaymentText

Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the PaymentText(40229) field.

Type: data

Used in groups: PaymentGrp

180.2.954 EncodedPaymentTextLen

Byte length of encoded (non-ASCII characters) EncodedPaymentText(40985) field.

Type: Length

Used in groups: PaymentGrp

180.2.955 EncodedPostTradePaymentDesc

Encoded (non-ASCII characters) representation of the PostTradePaymentDesc(2820) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the PostTradePaymentDesc(2820) field.

Type: data

Used in components: PostTradePayment

180.2.956 EncodedPostTradePaymentDescLen

Byte length of encoded (non-ASCII characters) EncodedPostTradePaymentDesc(2814) field.

Type: Length

Used in components: PostTradePayment

180.2.957 EncodedProvisionText

Encoded (non-ASCII characters) representation of the ProvisionText(40113) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ProvisionText(40113) field.

Type: data

Used in groups: ProvisionGrp

180.2.958 EncodedProvisionTextLen

Byte length of encoded (non-ASCII characters) EncodedProvisionText(40987) field.

Type: Length

Used in groups: ProvisionGrp

180.2.959 EncodedRejectText

Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the RejectText(1328) field.

Type: data

Used in groups: PartyDetailAckGrp, PartyEntitlementAckGrp, PartyRiskLimitsAckGrp

Used in messages: AlgoCertificateReportAck, AlgoCertificateRequestAck, AllocationInstructionAck, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck, CollateralReportAck,

CollateralResponse, ExecutionReport, MassOrderAck, OrderCancelReject, PartyActionReport, PartyDetailsListReport, PartyEntitlementsReport, PartyRiskLimitCheckRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PayManagementReport, PayManagementReportAck, PositionMaintenanceReport, PositionTransferInstructionAck, PositionTransferReport, QuoteAck, QuoteStatusReport, SettlementStatusReportAck, SettlementStatusRequestAck, TestActionRequestAck, TestSuiteDefinitionRequestAck, TradeAggregationReport, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReportAck

180.2.960 EncodedRejectTextLen

Byte length of encoded (non-ASCII characters) EncodedRejectText(1665) field.

Type: Length

Used in groups: PartyDetailAckGrp, PartyEntitlementAckGrp, PartyRiskLimitsAckGrp

Used in messages: AlgoCertificateReportAck, AlgoCertificateRequestAck, AllocationInstructionAck, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck, CollateralReportAck, CollateralResponse, ExecutionReport, MassOrderAck, OrderCancelReject, PartyActionReport, PartyDetailsListReport, PartyEntitlementsReport, PartyRiskLimitCheckRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PayManagementReport, PayManagementReportAck, PositionMaintenanceReport, PositionTransferInstructionAck, PositionTransferReport, QuoteAck, QuoteStatusReport, SettlementStatusReportAck, SettlementStatusRequestAck, TestActionRequestAck, TestSuiteDefinitionRequestAck, TradeAggregationReport, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReportAck

180.2.961 EncodedReplaceText

Encoded (non-ASCII characters) representation of the ReplaceText(2805) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the ReplaceText(2805) field.

Type: data

Used in messages: PayManagementReport

180.2.962 EncodedReplaceTextLen

Byte length of encoded (non-ASCII characters) EncodedReplaceText(2801) field.

Type: Length

Used in messages: PayManagementReport

180.2.963 EncodedSecurityDesc

Encoded (non-ASCII characters) representation of the SecurityDesc (107) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field.

Type: data

Used in components: Instrument

180.2.964 EncodedSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedSecurityDesc (351) field.

Type: Length

Used in components: Instrument

180.2.965 EncodedSecurityListDesc

Encoded (non-ASCII characters) representation of the SecurityListDesc(1467) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the SecurityListDesc(1467) field.

Type: data

Used in messages: SecurityList, SecurityListUpdateReport

180.2.966 EncodedSecurityListDescLen

Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc(1469) field.

Type: Length

Used in messages: SecurityList, SecurityListUpdateReport

180.2.967 EncodedSettlStatusReasonText

Encoded (non-ASCII characters) representation of the SettlStatusReasonText(2970) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the SettlStatusReasonText(2970) field.

Type: data

Used in messages: SettlementStatusReport

180.2.968 EncodedSettlStatusReasonTextLen

Byte length of encoded (non-ASCII characters) EncodedSettlStatusReasonText(2972) field.

Type: Length

Used in messages: SettlementStatusReport

180.2.969 EncodedStreamCommodityDesc

Encoded (non-ASCII characters) representation of the StreamCommodityDesc(41255) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the StreamCommodityDesc(41255) field.

Type: data

Used in components: StreamCommodity

180.2.970 EncodedStreamCommodityDescLen

Byte length of encoded (non-ASCII characters) EncodedStreamCommodityDesc(41257) field.

Type: Length

Used in components: StreamCommodity

180.2.971 EncodedStreamText

Encoded (non-ASCII characters) representation of the StreamText(40056) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the StreamText(40056) field.

Type: data

Used in groups: StreamGrp

180.2.972 EncodedStreamTextLen

Byte length of encoded (non-ASCII characters) EncodedStreamText(40983) field.

Type: Length

Used in groups: StreamGrp

180.2.973 EncodedSubject

Encoded (non-ASCII characters) representation of the Subject (147) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Subject field.

Type: data

Used in messages: Email

180.2.974 EncodedSubjectLen

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

Type: Length

Used in messages: Email

180.2.975 EncodedText

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

Type: data

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, StrmAsgnRptInstrmtGrp, TrdCapRptSideGrp, TrdMatchSideGrp, TrdSessLstGrp

Used in messages: Advertisement, AlgoCertificateReport, AlgoCertificateRequest, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, DerivativeSecurityListRequest, DontKnowTrade, ExecutionAck, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logon, Logout, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataRequestReject, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusRequest, StreamAssignmentReportACK, TestActionReport, TestActionRequest, TestSuiteDefinitionRequest, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReportAck, TradingSessionStatus, UserNotification

180.2.976 EncodedTextLen

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

Type: Length

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, StrmAsgnRptInstrmtGrp, TrdCapRptSideGrp, TrdMatchSideGrp, TrdSessLstGrp

Used in messages: Advertisement, AlgoCertificateReport, AlgoCertificateRequest, AllocationInstruction,

AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, DerivativeSecurityListRequest, DontKnowTrade, ExecutionAck, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logon, Logout, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataRequestReject, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusRequest, StreamAssignmentReportACK, TestActionReport, TestActionRequest, TestSuiteDefinitionRequest, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReportAck, TradingSessionStatus, UserNotification

180.2.977 EncodedTradeContinuationText

Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the TradeContinuationText(2374) field.

Type: data

Used in groups: QuotReqGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, PositionReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.978 EncodedTradeContinuationTextLen

Byte length of encoded (non-ASCII characters) EncodedTradeContinuationText(2371) field.

Type: Length

Used in groups: QuotReqGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, PositionReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.979 EncodedUnderlyingAdditionalTermBondDesc

Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondDesc(41709) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingAdditionalTermBondDesc(41709) field.

Type: data

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.980 EncodedUnderlyingAdditionalTermBondDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingAdditionalTermBondDesc(41711) field.

Type: Length

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.981 EncodedUnderlyingAdditionalTermBondIssuer

Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondIssuer(42017) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingAdditionalTermBondIssuer(42017) field.

Type: data

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.982 EncodedUnderlyingAdditionalTermBondIssuerLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingAdditionalTermBondIssuer(42026) field.

Type: Length

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.983 EncodedUnderlyingDeliveryStreamCycleDesc

Encoded (non-ASCII characters) representation of the UnderlyingDeliveryStreamCycleDesc(41805) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingDeliveryStreamCycleDesc(41805) field.

Type: data

Used in groups: UnderlyingDeliveryStreamCycleGrp

180.2.984 EncodedUnderlyingDeliveryStreamCycleDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingDeliveryStreamCycleDesc(41807) field.

Type: Length

Used in groups: UnderlyingDeliveryStreamCycleGrp

180.2.985 EncodedUnderlyingEventText

Encoded (non-ASCII characters) representation of the UnderlyingEventText(2071) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingEventText(2071) field.

Type: data

Used in groups: UnderlyingEvntGrp

180.2.986 EncodedUnderlyingEventTextLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingEventText(2073) field.

Type: Length

Used in groups: UnderlyingEvntGrp

180.2.987 EncodedUnderlyingExerciseDesc

Encoded (non-ASCII characters) representation of the UnderlyingExerciseDesc(41810) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingExerciseDesc(41810) field.

Type: data

Used in components: UnderlyingOptionExercise

180.2.988 EncodedUnderlyingExerciseDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingExerciseDesc(41812) field.

Type: Length

Used in components: UnderlyingOptionExercise

180.2.989 EncodedUnderlyingFinancialInstrumentFullName

Encoded (non-ASCII characters) representation of the UnderlyingFinancialInstrumentFullName(2720) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingFinancialInstrumentFullName(2720) field.

Type: data

Used in components: UnderlyingInstrument

180.2.990 EncodedUnderlyingFinancialInstrumentFullNameLen

Byte length of encoded (non-ASCII characters) underlying instrument's EncodedUnderlyingFinancialInstrumentFullName(2722).

Type: Length

Used in components: UnderlyingInstrument

180.2.991 EncodedUnderlyingIssuer

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

Type: data

Used in components: UnderlyingInstrument

180.2.992 EncodedUnderlyingIssuerLen

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

Type: Length

Used in components: UnderlyingInstrument

180.2.993 EncodedUnderlyingMarketDisruptionFallbackUnderlierSecDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingMarketDisruptionFallbackUnderlier-SecurityDesc(41874) field.

Type: Length

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.994 EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc

Encoded (non-ASCII characters) representation of the UnderlyingMarketDisruptionFallbackUnderlier-SecurityDesc(41872) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingMarketDisruptionFallback-UnderlierSecurityDesc(41872).

Type: data

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.995 EncodedUnderlyingOptionExpirationDesc

Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingOptionExpirationDesc(2286).

Type: data

Used in components: UnderlyingInstrument

180.2.996 EncodedUnderlyingOptionExpirationDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingOptionExpirationDesc(2288) field.

Type: Length

Used in components: UnderlyingInstrument

180.2.997 EncodedUnderlyingProvisionText

Encoded (non-ASCII characters) representation of the UnderlyingProvisionText(42170) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingProvisionText(42170) field.

Type: data

Used in groups: UnderlyingProvisionGrp

180.2.998 EncodedUnderlyingProvisionTextLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingProvisionText(42712) field.

Type: Length

Used in groups: UnderlyingProvisionGrp

180.2.999 EncodedUnderlyingSecurityDesc

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

Type: data

Used in components: UnderlyingInstrument

180.2.1000 EncodedUnderlyingSecurityDescLen

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

Type: Length

Used in components: UnderlyingInstrument

180.2.1001 EncodedUnderlyingStreamCommodityDesc

Encoded (non-ASCII characters) representation of the UnderlyingStreamCommodityDesc(41968) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingStreamCommodityDesc(41968) field.

Type: data

Used in components: UnderlyingStreamCommodity

180.2.1002 EncodedUnderlyingStreamCommodityDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingStreamCommodityDesc(41970) field.

Type: Length

Used in components: UnderlyingStreamCommodity

180.2.1003 EncodedUnderlyingStreamText

Encoded (non-ASCII characters) representation of the UnderlyingStreamText(40547) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingStreamText(40547) field.

Type: data

Used in groups: UnderlyingStreamGrp

180.2.1004 EncodedUnderlyingStreamTextLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingStreamText(40989) field.

Type: Length

Used in groups: UnderlyingStreamGrp

180.2.1005 EncodedWarningText

Encoded (non-ASCII characters) representation of the WarningText(2520) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the WarningText(2520) field.

Type: data

Used in messages: CollateralResponse

180.2.1006 EncodedWarningTextLen

Byte length of encoded (non-ASCII characters) EncodedWarningtText(2521) field.

Type: Length

Used in messages: CollateralResponse

180.2.1007 EncryptedNewPassword

Encrypted new password - encrypted via the method specified in the field EncryptedPassword-Method(1400)

Type: data

Used in messages: Logon, UserRequest

180.2.1008 EncryptedNewPasswordLen

Length of the EncryptedNewPassword(1404) field

Type: Length

Used in messages: Logon, UserRequest

180.2.1009 EncryptedPassword

Encrypted password - encrypted via the method specified in the field EncryptedPassword-Method(1400)

Type: data

Used in messages: Logon, UserRequest

180.2.1010 EncryptedPasswordLen

Length of the EncryptedPassword(1402) field

Type: Length

Used in messages: Logon, UserRequest

180.2.1011 EncryptedPasswordMethod

Enumeration defining the encryption method used to encrypt password fields.

At this time there are no encryption methods defined by FPL.

Type: int

Used in messages: Logon, UserRequest

180.2.1012 EncryptMethod

Method of encryption.

Type: int

Allowed values in EncryptMethodCodeSet:

Code	Name	Description
0	None	None / Other
1	PKCS	PKCS (Proprietary)
2	DES	DES (ECB Mode)
3	PKCSDES	PKCS / DES (Proprietary)
4	PGPDES	PGP / DES (Defunct)
5	PGPDESMD5	PGP / DES-MD5 (See app note on FIX web site)
6	PEM	PEM / DES-MD5 (see app note on FIX web site)

Used in messages: Logon

180.2.1013 EndAccruedInterestAmt

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

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.1014 EndCash

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

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.1015 EndDate

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

Type: LocalMktDate

Used in components: FinancingDetails

180.2.1016 EndMaturityMonthYear

Ending maturity month year for an option class

Type: MonthYear

Used in groups: MaturityRules

180.2.1017 EndPriceRange

Upper boundary for price range.

Type: Price

Used in groups: PriceRangeRuleGrp

180.2.1018 EndSeqNo

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

Type: SeqNum

Used in messages: ResendRequest

180.2.1019 EndStrikePxRange

Ending price of the range to which the StrikeIncrement applies. Price refers to the price of the underlying

Type: Price

Used in groups: StrikeRules

180.2.1020 EndTickPriceRange

Ending price range for the specified tick increment

Type: Price

Used in groups: TickRules

180.2.1021 EntitlementAttribCurrency

Currency for EntitlementAttribValue(1780). Can be used if these fields represent a price, price offset, or amount.

Type: Currency

Used in groups: EntitlementAttribGrp

180.2.1022 EntitlementAttribCurrencyCodeSource

Identifies class or source of the EntitlementAttribCurrency(1781) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: EntitlementAttribGrp

180.2.1023 EntitlementAttribDatatype

Datatype of the entitlement attribute.

Type: int

Allowed values in EntitlementAttribDatatypeCodeSet:

Code	Name	Description
1	Int	int
2	Length	Length
3	NumInGroup	NumInGroup
4	SeqNum	SeqNum
5	TagNum	TagNum
6	Float	float
7	Qty	Qty
8	Price	Price
9	PriceOffset	PriceOffset
10	Amt	Amt
11	Percentage	Percentage
12	Char	char
13	Boolean	Boolean
14	String	String
15	MultipleCharValue	MultipleCharValue

Code	Name	Description
16	Currency	Currency
17	Exchange	Exchange
18	MonthYear	MonthYear
19	UTCTimestamp	UTCTimestamp
20	UTCTimeOnly	UTCTimeOnly
21	LocalMktDate	LocalMktDate
22	UTCDateOnly	UTCDateOnly
23	Data	data
24	MultipleStringValue	MultipleStringValue
25	Country	Country
26	Language	Language
27	TZTimeOnly	TZTimeOnly
28	TZTimestamp	TZTimestamp
29	Tenor	Tenor
30	DayOfMonth	DayOfMonth
31	XMLData	XMLData
32	Pattern	Pattern
33	Reserved100Plus	Reserved100Plus
34	Reserved1000Plus	Reserved1000Plus
35	Reserved4000Plus	Reserved4000Plus

Used in groups: EntitlementAttribGrp

180.2.1024 EntitlementAttribGrp

conveys a list of one or more attributes related to an entitlement. An entitlement may contain an EntitlementType, which states what can be done at a gross level, e.g. that a party can make markets. It may be limited further within EntitlementGrp, e.g. that such market making is allowed only for a list of stocks. The EntitlementAttribGrp contains fine details clarifying or limiting the EntitlementType, e.g. that such market making must be conducted with a specific minimum quote size and a specific maximum spread.

Name	Mult.	Type	Description
NoEntitlementAttrib	[1..1]	NumInGroup	
EntitlementAttribType	[0..1]	int	Required if NoEntitlementAttrib(1777) > 0.
EntitlementAttribDatatype	[0..1]	CodeSet	If specified, and this is an attribute published by FPL in the external code list, this must agree with the published datatype.
EntitlementAttribValue	[0..1]	String	Required if NoEntitlementAttrib(1777) > 0.
EntitlementAttribCurrency	[0..1]	Currency	
EntitlementAttribCurrencyCodeSource	[0..1]	CodeSet	

Used in groups: EntitlementGrp

180.2.1025 EntitlementAttribType

Name of the entitlement attribute type. A code list of allowed values will be maintained on the FIX Protocol website.

Values "4000" and above are reserved for bilaterally agreed upon user defined enumerations.

Type: int

Used in groups: EntitlementAttribGrp

180.2.1026 EntitlementAttribValue

Value of the entitlement attribute.

Type: String

Used in groups: EntitlementAttribGrp

180.2.1027 EntitlementEndDate

Indicates the ending date of the entitlement.

Type: LocalMktDate

Used in groups: EntitlementGrp

180.2.1028 EntitlementGrp

Conveys a list of entitlements for one specific party, or relationship between two parties. Each entitlement may be further limited or clarified using optional fields and components.

Name	Mult.	Type	Description
NoEntitlements	[1..1]	NumInGroup	
EntitlementIndicator	[0..1]	Boolean	Required if NoEntitlements(1773) > 0.
EntitlementType	[0..1]	CodeSet	Absence of this field indicates the meaning of the entitlement is implicit.
EntitlementSubType	[0..1]	CodeSet	
EntitlementAttribGrp	[0..*]	Group	
EntitlementID	[0..1]	String	
EntitlementPlatform	[0..1]	String	
InstrumentScopeGrp	[0..*]	Group	
MarketSegmentScopeGrp	[0..*]	Group	
EntitlementStartDate	[0..1]	LocalMktDate	
EntitlementEndDate	[0..1]	LocalMktDate	

Used in groups: PartyEntitlementAckGrp, PartyEntitlementGrp, PartyEntitlementUpdateGrp

180.2.1029 EntitlementID

Unique identifier for a specific NoEntitlements(1773) repeating group instance.

Type: String

Used in groups: EntitlementGrp

180.2.1030 EntitlementIndicator

Used to indicate if a party is entitled to an entitlement type specified in the EntitlementType(1775) field.

Type: Boolean

Used in groups: EntitlementGrp

180.2.1031 EntitlementPlatform

The area to which the entitlement is applicable. This can be a trading platform or an offering.

Type: String

Used in groups: EntitlementGrp

Used in messages: PartyEntitlementsRequest

180.2.1032 EntitlementRefID

Reference to an EntitlementID(1776). Used for modification or deletion of an entitlement.

Type: String

Used in groups: PartyEntitlementAckGrp, PartyEntitlementUpdateGrp

180.2.1033 EntitlementReportID

Identifier for the PartyEntitlementsReport(35=CV).

Type: String

Used in messages: PartyEntitlementsReport, PartyEntitlementsUpdateReport

180.2.1034 EntitlementRequestID

Unique identifier for PartyEntitlementsRequest(35=CU).

Type: String

Used in messages: PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport

180.2.1035 EntitlementRequestResult

Result of risk limit definition request.

Type: int

Allowed values in EntitlementRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidEntitlementType	Invalid entitlement type(s)
4	InvalidEntitlementID	Invalid entitlement ID(s) / ref ID(s)
5	InvalidEntitlementAttribute	Invalid entitlement attribute(s)
6	InvalidInstrumentScope	Invalid instrument scope(s)
7	InvalidMarketSegmentScope	Invalid market segment scope(s)
8	InvalidStartDate	Invalid start date
9	InvalidEndDate	Invalid end date
10	InstrumentScopeNotSupported	Instrument scope not supported
11	MarketSegmentScopeNotSupported	Market segment scope not supported
12	EntitlementNotApprovedForParty	Entitlement not approved for party(-ies)
13	EntitlementAlreadyDefinedForParty	Entitlement already defined for party(-ies)
14	InstrumentNotApprovedForParty	Instrument not approved for party(-ies)
98	NotAuthorized	Not authorized
99	Other	Other

Used in messages: PartyEntitlementsDefinitionRequestAck

180.2.1036 EntitlementRequestStatus

Status of party entitlements definition request.

Type: int

Allowed values in PartyDetailRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected
3	AcceptancePending	Acceptance pending

Used in messages: PartyEntitlementsDefinitionRequestAck

180.2.1037 EntitlementResult

Result of entitlement definition for one party.

Type: int

Allowed values in EntitlementRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidEntitlementType	Invalid entitlement type(s)
4	InvalidEntitlementID	Invalid entitlement ID(s) / ref ID(s)
5	InvalidEntitlementAttribute	Invalid entitlement attribute(s)
6	InvalidInstrumentScope	Invalid instrument scope(s)
7	InvalidMarketSegmentScope	Invalid market segment scope(s)
8	InvalidStartDate	Invalid start date
9	InvalidEndDate	Invalid end date
10	InstrumentScopeNotSupported	Instrument scope not supported
11	MarketSegmentScopeNotSupported	Market segment scope not supported
12	EntitlementNotApprovedForParty	Entitlement not approved for party(-ies)
13	EntitlementAlreadyDefinedForParty	Entitlement already defined for party(-ies)
14	InstrumentNotApprovedForParty	Instrument not approved for party(-ies)
98	NotAuthorized	Not authorized
99	Other	Other

Used in groups: PartyEntitlementAckGrp

180.2.1038 EntitlementStartDate

Indicates the starting date of the entitlement.

Type: LocalMktDate

Used in groups: EntitlementGrp

180.2.1039 EntitlementStatus

Status of entitlement definition for one party.

Type: int

Allowed values in EntitlementStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected
3	Pending	Pending. Entitlement definition request submitted that still requires an action to be taken (e.g. approval or setting up).
4	Requested	Requested. Entitlement definition has been requested.
5	Deferred	Deferred. Entitlement definition request is being postponed or delayed.

Used in groups: PartyEntitlementAckGrp, PartyEntitlementGrp, PartyEntitlementUpdateGrp

Used in messages: PartyEntitlementsRequest

180.2.1040 EntitlementSubType

Subtype of an entitlement specified in EntitlementType(1775).

Type: int

Allowed values in EntitlementSubTypeCodeSet:

Code	Name	Description
1	OrderEntry	Order entry. Entitle to enter new orders
2	HItLift	Hit/Lift. Entitle to Hit/Lift
3	ViewIndicativePx	View indicative prices. Entitle to subscribe to indicative prices
4	ViewExecutablePx	View executable prices. Entitle to subscribe to executable prices
5	SingleQuote	Single quote. Entitle to submit quote request for a single quote
6	StreamingQuotes	Streaming quotes. Entitle to submit quote request for streaming quotes
7	SingleBroker	Single broker. Entitle to submit quote request for a single broker

Code	Name	Description
8	MultiBrokers	Multi brokers. Entitle to submit quote request for multiple brokers

Used in groups: EntitlementGrp, EntitlementTypeGrp

180.2.1041 EntitlementType

Type of entitlement.

Type: int

Allowed values in EntitlementTypeCodeSet:

Code	Name	Description
0	Trade	Trade
1	MakeMarkets	Make markets
2	HoldPositions	Hold positions
3	PerformGiveUps	Perform give-ups
4	SubmitIOIs	Submit Indications of Interest (IOIs)
5	SubscribeMarketData	Subscribe to market data
6	ShortWithPreBorrow	Short with pre-borrow. Short sell order is allowed with pre-borrowing.
7	SubmitQuoteRequests	Submit quote requests. Entitled to submit quote requests into the market in order to receive quotes from the market.
8	RespondToQuoteRequests	Respond to quote requests. Entitled to respond to quote requests from the market.

Used in groups: EntitlementGrp, EntitlementTypeGrp

180.2.1042 EntitlementTypeGrp

The EntitlementTypeGrp conveys a list of entitlement types.

Name	Mult.	Type	Description
NoEntitlementTypes	[1..1]	NumInGroup	Number of Entitlement Types.

Name	Mult.	Type	Description
EntitlementType	[0..1]	CodeSet	Required if NoEntitlementTypes(2345) > 0.
EntitlementSubType	[0..1]	CodeSet	

Used in messages: PartyEntitlementsRequest

180.2.1043 EventDate

Date of event

Type: LocalMktDate

Used in groups: EvntGrp

180.2.1044 EventInitiatorType

Indicates the type of entity who initiated an event, e.g. modification or cancellation of an order or quote.

Type: char

Allowed values in EventInitiatorTypeCodeSet:

Code	Name	Description
C	CustomerOrClient	Customer or client
E	ExchangeOrExecutionVenue	Exchange or execution venue
F	FirmOrBroker	Firm or broker

Used in messages: ExecutionReport, QuoteStatusReport

180.2.1045 EventMonthYear

Used with derivatives when an event is express as a month-year with optional day or month or week of month.

Format:

YYYYMM (e.g. 199903)

YYYYMMDD (e.g. 20030323)

YYYYMMwN (e.g. 200303w2) for week

A specific date can be appended to the month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.

Type: MonthYear

Used in groups: EvntGrp

180.2.1046 EventPx

Predetermined price of issue at event, if applicable

Type: Price

Used in groups: EvntGrp

180.2.1047 EventText

Comments related to the event.

Type: String

Used in groups: EvntGrp

180.2.1048 EventTime

Specific time of event. To be used in combination with EventDate [866]

Type: UTCTimestamp

Used in groups: EvntGrp

180.2.1049 EventTimePeriod

Time unit multiplier for the event.

Type: int

Used in groups: EvntGrp

180.2.1050 EventTimeUnit

Time unit associated with the event.

Type: String

Allowed values in EventTimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: EvntGrp

180.2.1051 EventType

Code to represent the type of event

Type: int

Allowed values in EventTypeCodeSet:

Code	Name	Description
1	Put	Put
2	Call	Call
3	Tender	Tender
4	SinkingFundCall	Sinking fund call
5	Activation	Activation
6	Inactiviation	Inactivation
7	LastEligibleTradeDate	Last eligible trade date
8	SwapStartDate	Swap start date
9	SwapEndDate	Swap end date
10	SwapRollDate	Swap roll date

Code	Name	Description
11	SwapNextStartDate	Swap next start date
12	SwapNextRollDate	Swap next roll date
13	FirstDeliveryDate	First delivery date
14	LastDeliveryDate	Last delivery date
15	InitialInventoryDueDate	Initial inventory due date
16	FinalInventoryDueDate	Final inventory due date
17	FirstIntentDate	First intent date
18	LastIntentDate	Last intent date
19	PositionRemovalDate	Position removal date
20	MinimumNotice	Minimum notice
21	DeliveryStartTime	Delivery start time
22	DeliveryEndTime	Delivery end time
23	FirstNoticeDate	First notice date. The first day that a notice of intent to deliver a commodity can be made by a clearing house to a buyer in fulfillment of a given month's futures contract.
24	LastNoticeDate	Last notice date. The last day on which a clearing house may inform an investor that a seller intends to make delivery of a commodity that the investor previously bought in a futures contract. The date is governed by the rules of different exchanges and clearing houses, but may also be stated in the futures contract itself.
25	FirstExerciseDate	First exercise date
26	RedemptionDate	Redemption date
27	TrdCntntnEfctvDt	Trade continuation effective date
99	Other	Other

Used in groups: EvntGrp

180.2.1052 EvntGrp

The EvntGrp is a repeating subcomponent of the Instrument component used to specify straightforward events associated with the instrument. Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use ComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.

Name	Mult.	Type	Description
NoEvents	[1..1]	NumInGroup	
EventType	[0..1]	CodeSet	Required if NoEvents(864) > 0.
EventDate	[0..1]	LocalMktDate	Conditionally required when EventTime(1145) is specified.
EventTime	[0..1]	UTCTimestamp	
EventTimeUnit	[0..1]	CodeSet	Conditionally required when EventTimePeriod(1826) is specified.
EventTimePeriod	[0..1]	int	Conditionally required when EventTimeUnit(1827) is specified.
EventMonthYear	[0..1]	MonthYear	
EventPx	[0..1]	Price	
EventText	[0..1]	String	
EncodedEventTextLen	[0..1]	Length	Must be set if EncodedEventText(1579) field is specified and must immediately precede it.
EncodedEventText	[0..1]	data	Encoded (non-ASCII characters) representation of the EventText(868) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: Instrument

180.2.1053 ExchangeForPhysical

Indicates whether or not to exchange for phsyical.

Type: Boolean

Allowed values in ExchangeForPhysicalCodeSet:

Code	Name	Description
N	False	False
Y	True	True

Used in messages: BidRequest

180.2.1054 ExchangeLookAlike

For a share option trade, indicates whether the instrument is to be treated as an 'exchange look-alike'.

Type: Boolean

Used in components: Instrument

180.2.1055 ExchangeRule

Used to report any exchange rules that apply to this trade.

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

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.1056 ExchangeSpecialInstructions

Free format text string related to exchange.

Type: String

Used in groups: TrdCapRptSideGrp, TrdMatchSideGrp

180.2.1057 ExDate

The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity).

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

180.2.1058 ExDestination

Execution destination as defined by institution when order is entered.

Valid values:

See "Appendix 6-C"

Type: Exchange

Used in groups: ListOrdGrp

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

180.2.1059 ExDestinationIDSource

The ID source of ExDestination

Type: char

Allowed values in ExDestinationIDSourceCodeSet:

Code	Name	Description
B	BIC	BIC (Bank Identification Code) (ISO 9362)
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary / Custom code
E	ISOCountryCode	ISO Country Code
G	MIC	MIC (ISO 10383 - Market Identifier Code)

Used in groups: ListOrdGrp

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

180.2.1060 ExDestinationType

Identifies the type of execution destination for the order.

Type: int

Allowed values in ExDestinationTypeCodeSet:

Code	Name	Description
0	NoRestriction	No restriction. May be used for MiFID II to indicate no restriction on where the order is executed.
1	TradedOnlyOnTradingVenue	Can be traded only on a trading venue. May be used for MiFID II to indicate the order can only be executed on a trading venue.
2	TradedOnlyOnSI	Can be traded only on a Systematic Internaliser (SI). May be used for MiFID II to indicate the order can only be executed on a Systematic Internaliser.
3	TradedOnTradingVenueOrSI	Can be traded on a trading venue or Systematic internaliser (SI). May be used for MiFID II to indicate the order can be executed on either a trading venue or a Systematic Internaliser.

Used in components: TradeReportOrderDetail

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

180.2.1061 ExecAckStatus

The status of this execution acknowledgement message.

Type: char

Allowed values in ExecAckStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	DontKnow	Don't know / Rejected

Used in messages: ExecutionAck

180.2.1062 ExecAllocGrp

This repeating group is used to identify individual executions or trades, including key fields such as quantity and price of the execution or trade, that are part of the allocation.

Name	Mult.	Type	Description
NoExecs	[1..1]	NumInGroup	Indicates number of individual execution or trade entries. Absence indicates that no individual execution or trade entries are included. Primarily used to support step-outs.
LastQty	[0..1]	Qty	Amount of quantity (e.g. number of shares) in individual execution. Required if NoExecs > 0
ExecID	[0..1]	String	
SecondaryExecID	[0..1]	String	
LastPx	[0..1]	Price	Price of individual execution. Required if NoExecs > 0. For FX, if specified, expressed in terms of Currency(15).
LastParPx	[0..1]	Price	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx is expressed in Yield, Spread, Discount or any other price type
LastCapacity	[0..1]	CodeSet	Used to identify whether the trade was executed on an agency or principal basis.
TradeID	[0..1]	String	
FirmTradeID	[0..1]	String	
TrdMatchID	[0..1]	String	Used to identify the match event resulting in the execution or trade.
ExecutionTimestamp	[0..1]	UTCTimestamp	
TradeReportingIndicator	[0..1]	CodeSet	
TrdRegPublicationGrp	[0..*]	Group	
TradePriceConditionGrp	[0..*]	Group	

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation

180.2.1063 ExecCollGrp

Name	Mult.	Type	Description
NoExecs	[1..1]	NumInGroup	Executions for which collateral is required
ExecID	[0..1]	String	Required if NoExecs > 0

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

180.2.1064 ExecID

Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (150)=I (Order Status)).

Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days.

(Prior to FIX 4.1 this field was of type int).

Type: String

Used in groups: ExecAllocGrp, ExecCollGrp, ExecutionAggregationGrp

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

180.2.1065 ExecInst

Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)

Type: MultipleCharValue

Allowed values in ExecInstCodeSet:

Code	Name	Description
0	StayOnOfferSide	Stay on offer side
1	NotHeld	Not held
2	Work	Work
3	GoAlong	Go along
4	OverTheDay	Over the day
5	Held	Held
6	ParticipateDoNotInitiate	Participate don't initiate
7	StrictScale	Strict scale
8	TryToScale	Try to scale
9	StayOnBidSide	Stay on bid side
A	NoCross	No cross. Cross is forbidden.

Code	Name	Description
B	OKToCross	OK to cross
C	CallFirst	Call first
D	PercentOfVolume	Percent of volume. Indicates that the sender does not want the order to be all of the volume on the floor vs. a specific percentage.
E	DoNotIncrease	Do not increase - DNI
F	DoNotReduce	Do not reduce - DNR
G	AllOrNone	All or none - AON
H	ReinstateOnSystemFailure	Reinstate on system failure. Mutually exclusive with Q and l (lower case L).
I	InstitutionsOnly	Institutions only
J	ReinstateOnTradingHalt	Reinstate on trading halt. Mutually exclusive with K and m.
K	CancelOnTradingHalt	Cancel on trading halt. Mutually exclusive with J and m.
L	LastPeg	Last peg (last sale)
M	MidPricePeg	Mid-price peg (midprice of inside quote)
N	NonNegotiable	Non-negotiable
O	OpeningPeg	Opening peg
P	MarketPeg	Market peg
Q	CancelOnSystemFailure	Cancel on system failure. Mutually exclusive with H and l(lower case L).
R	PrimaryPeg	Primary peg. Primary market - buy at bid, sell at offer.
S	Suspend	Suspend
T	FixedPegToLocalBestBidOrOfferAt-TimeOfOrder	Fixed peg to local best bid or offer at time of order
U	CustomerDisplayInstruction	Customer display instruction. Used in US Markets for: SEC Rule 11Ac1-1/4.
V	Netting	Netting (for Forex)
W	PegToVWAP	Peg to VWAP
X	TradeAlong	Trade along
Y	TryToStop	Try to stop
Z	CancelIfNotBest	Cancel if not best
a	TrailingStopPeg	Trailing stop peg
b	StrictLimit	Strict limit. No price improvement.
c	IgnorePriceValidityChecks	Ignore price validity checks
d	PegToLimitPrice	Peg to limit price
e	WorkToTargetStrategy	Work to target strategy

Code	Name	Description
f	IntermarketSweep	Intermarket sweep
g	ExternalRoutingAllowed	External routing allowed
h	ExternalRoutingNotAllowed	External routing not allowed
i	ImbalanceOnly	Imbalance only
j	SingleExecutionRequestedForBlock-Trade	Single execution requested for block trade
k	BestExecution	Best execution
l	SuspendOnSystemFailure	Suspend on system failure. Mutually exclusive with H and Q.
m	SuspendOnTradingHalt	Suspend on trading halt. Mutually exclusive with J and K.
n	ReinstateOnConnectionLoss	Reinstate on connection loss. Mutually exclusive with o and p.
o	CancelOnConnectionLoss	Cancel on connection loss. Mutually exclusive with n and p.
p	SuspendOnConnectionLoss	Suspend on connection loss. Mutually exclusive with n and o.
q	Release	Release. Mutually exclusive with S and w.
r	ExecuteAsDeltaNeutral	Execute as delta neutral using volatility provided
s	ExecuteAsDurationNeutral	Execute as duration neutral
t	ExecuteAsFXNeutral	Execute as FX neutral
u	MinGuaranteedFillEligible	Minimum guaranteed fill eligible
v	BypassNonDisplayLiquidity	Bypass non-displayed liquidity
w	Lock	Lock. Mutually exclusive with q.
x	IgnoreNotionalValueChecks	Ignore notional value checks
y	TrdAtRefPx	Trade at reference price. In the context of Reg NMS and the Tick Size Pilot Program, this is intended to indicate the order should Trade At Intermarket Sweep Order (TAISO) price.
z	AllowFacilitation	Allow facilitation. Express explicit consent to receive facilitation services from the counterparty. Facilitation services are when an institutional client allows a broker to assume a risk-taking principal position rather than an agency position, to obtain liquidity or achieve a guaranteed execution price on the client's behalf. Interpretation of absence of this value needs to be bilaterally agreed, if applicable. In the context of Hong Kong's SFC, this can be used to comply with SFC regulations for disclosure of client facilitation.

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace,

NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest

180.2.1066 ExecInstRules

Name	Mult.	Type	Description
NoExecInstRules	[1..1]	NumInGroup	Number of execution instructions
ExecInstValue	[0..1]	CodeSet	Indicates execution instructions that are valid for the specified market segment

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.1067 ExecInstValue

Indicates execution instructions that are valid for the specified market segment

Type: MultipleCharValue

Allowed values in ExecInstCodeSet:

Code	Name	Description
0	StayOnOfferSide	Stay on offer side
1	NotHeld	Not held
2	Work	Work
3	GoAlong	Go along
4	OverTheDay	Over the day
5	Held	Held
6	ParticipateDoNotInitiate	Participate don't initiate
7	StrictScale	Strict scale
8	TryToScale	Try to scale
9	StayOnBidSide	Stay on bid side
A	NoCross	No cross. Cross is forbidden.
B	OKToCross	OK to cross
C	CallFirst	Call first

Code	Name	Description
D	PercentOfVolume	Percent of volume. Indicates that the sender does not want the order to be all of the volume on the floor vs. a specific percentage.
E	DoNotIncrease	Do not increase - DNI
F	DoNotReduce	Do not reduce - DNR
G	AllOrNone	All or none - AON
H	ReinstateOnSystemFailure	Reinstate on system failure. Mutually exclusive with Q and l (lower case L).
I	InstitutionsOnly	Institutions only
J	ReinstateOnTradingHalt	Reinstate on trading halt. Mutually exclusive with K and m.
K	CancelOnTradingHalt	Cancel on trading halt. Mutually exclusive with J and m.
L	LastPeg	Last peg (last sale)
M	MidPricePeg	Mid-price peg (midprice of inside quote)
N	NonNegotiable	Non-negotiable
O	OpeningPeg	Opening peg
P	MarketPeg	Market peg
Q	CancelOnSystemFailure	Cancel on system failure. Mutually exclusive with H and l(lower case L).
R	PrimaryPeg	Primary peg. Primary market - buy at bid, sell at offer.
S	Suspend	Suspend
T	FixedPegToLocalBestBidOrOfferAt-TimeOfOrder	Fixed peg to local best bid or offer at time of order
U	CustomerDisplayInstruction	Customer display instruction. Used in US Markets for: SEC Rule 11Ac1-1/4.
V	Netting	Netting (for Forex)
W	PegToVWAP	Peg to VWAP
X	TradeAlong	Trade along
Y	TryToStop	Try to stop
Z	CancelIfNotBest	Cancel if not best
a	TrailingStopPeg	Trailing stop peg
b	StrictLimit	Strict limit. No price improvement.
c	IgnorePriceValidityChecks	Ignore price validity checks
d	PegToLimitPrice	Peg to limit price
e	WorkToTargetStrategy	Work to target strategy
f	IntermarketSweep	Intermarket sweep
g	ExternalRoutingAllowed	External routing allowed

Code	Name	Description
h	ExternalRoutingNotAllowed	External routing not allowed
i	ImbalanceOnly	Imbalance only
j	SingleExecutionRequestedForBlock-Trade	Single execution requested for block trade
k	BestExecution	Best execution
l	SuspendOnSystemFailure	Suspend on system failure. Mutually exclusive with H and Q.
m	SuspendOnTradingHalt	Suspend on trading halt. Mutually exclusive with J and K.
n	ReinstateOnConnectionLoss	Reinstate on connection loss. Mutually exclusive with o and p.
o	CancelOnConnectionLoss	Cancel on connection loss. Mutually exclusive with n and p.
p	SuspendOnConnectionLoss	Suspend on connection loss. Mutually exclusive with n and o.
q	Release	Release. Mutually exclusive with S and w.
r	ExecuteAsDeltaNeutral	Execute as delta neutral using volatility provided
s	ExecuteAsDurationNeutral	Execute as duration neutral
t	ExecuteAsFXNeutral	Execute as FX neutral
u	MinGuaranteedFillEligible	Minimum guaranteed fill eligible
v	BypassNonDisplayLiquidity	Bypass non-displayed liquidity
w	Lock	Lock. Mutually exclusive with q.
x	IgnoreNotionalValueChecks	Ignore notional value checks
y	TrdAtRefPx	Trade at reference price. In the context of Reg NMS and the Tick Size Pilot Program, this is intended to indicate the order should Trade At Intermarket Sweep Order (TAISO) price.
z	AllowFacilitation	Allow facilitation. Express explicit consent to receive facilitation services from the counterparty. Facilitation services are when an institutional client allows a broker to assume a risk-taking principal position rather than an agency position, to obtain liquidity or achieve a guaranteed execution price on the client's behalf. Interpretation of absence of this value needs to be bilaterally agreed, if applicable. In the context of Hong Kong's SFC, this can be used to comply with SFC regulations for disclosure of client facilitation.

Used in groups: ExecInstRules

180.2.1068 ExecMethod

Specifies how the transaction was executed, e.g. via an automated execution platform or other method.

Type: int

Allowed values in ExecMethodCodeSet:

Code	Name	Description
0	Unspecified	Undefined/unspecified - (default when not specified)
1	Manual	Manual. The transaction was executed in a manual or other non-automated manner, e.g. by voice directly between the counterparties. In the context of Market Model Typology (MMT), this value represents an off book non-automated transaction type.
2	Automated	Automated. The transaction was executed on an automated execution platform such as an automated systematic internaliser system, broker crossing network, broker crossing system, dark pool trading, "direct to capital" systems, broker position unwind mechanisms, etc.
3	VoiceBrokered	Voice brokered. The transaction was negotiated by voice through an intermediary.

Used in groups: MDFullGrp, MDIncGrp

Used in messages: TradeCaptureReport

180.2.1069 ExecPriceAdjustment

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

Type: float

Used in messages: ExecutionReport

180.2.1070 ExecPriceType

For CIV - Identifies how the execution price LastPx (31) was calculated from the fund unit/share price(s) calculated at the fund valuation point.

Type: char

Allowed values in ExecPriceTypeCodeSet:

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

Used in messages: ExecutionReport

180.2.1071 ExecRefID

Reference identifier used with Trade, Trade Cancel and Trade Correct execution types.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: ExecutionReport, TradeCaptureReport

180.2.1072 ExecRestatementReason

The reason for restatement when an ExecutionReport(35=8) or TradeCaptureReport(35=AE) message is sent with ExecType(150) = D (Restated) or used when communicating an unsolicited cancel.

Type: int

Allowed values in ExecRestatementReasonCodeSet:

Code	Name	Description
0	GTCorporateAction	GT corporate action
1	GTRenewal	GT renewal / restatement (no corporate action)
2	VerbalChange	Verbal change
3	RepricingOfOrder	Repricing of order
4	BrokerOption	Broker option

Code	Name	Description
5	PartialDeclineOfOrderQty	Partial decline of OrderQty (e.g. exchange initiated partial cancel)
6	CancelOnTradingHalt	Cancel on Trading Halt
7	CancelOnSystemFailure	Cancel on System Failure
8	Market	Market (Exchange) option
9	Canceled	Canceled, not best
10	WarehouseRecap	Warehouse Recap
11	PegRefresh	Peg Refresh
12	CancelOnConnectionLoss	Cancel On Connection Loss
13	CancelOnLogout	Cancel On Logout
14	AssignTimePriority	Assign Time Priority
15	CancelledForTradePriceViolation	Cancelled, Trade Price Violation
16	CancelledForCrossImbalance	Cancelled, Cross Imbalance
17	CxldSMP	Cancelled, self-match prevention. Cancelled order based on standing rules for self-match prevention (i.e. SelfMatchPreventionInstruction(2964) not specified or used).
18	CxldSMPAggressive	Cancelled, self-match prevention aggressive order. Cancelled due to incoming order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(2964)=1 (Cancel aggressive).
19	CxldSMPPassive	Cancelled, self-match prevention passive order. Cancelled due to incoming order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(2964)=2 (Cancel passive).
20	CxldSMPAggressivePassive	Cancelled, self-match prevention aggressive and passive order. Cancelled due to incoming order with the same SelfMatchPreventionID(2362) and SelfMatchPreventionInstruction(2964)=3 (Cancel aggressive and passive).
99	Other	Other

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.1073 ExecType

Describes the specific ExecutionRpt (e.g. Pending Cancel) while OrdStatus(39) will always identify the current order status (e.g. Partially Filled).

Type: char

Allowed values in ExecTypeCodeSet:

Code	Name	Description
0	New	New
3	DoneForDay	Done for day
4	Canceled	Canceled
5	Replaced	Replaced
6	PendingCancel	Pending Cancel (e.g. result of Order Cancel Request)
7	Stopped	Stopped
8	Rejected	Rejected
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	Restated	Restated (Execution Report sent unsolicited by sellside, with ExecRestatementReason (378) set)
E	PendingReplace	Pending Replace (e.g. result of Order Cancel/Replace Request)
F	Trade	Trade (partial fill or fill)
G	TradeCorrect	Trade Correct
H	TradeCancel	Trade Cancel
I	OrderStatus	Order Status
J	TradeInAClearingHold	Trade in a Clearing Hold
K	TradeHasBeenReleasedToClearing	Trade has been released to Clearing
L	TriggeredOrActivatedBySystem	Triggered or Activated by System
M	Locked	Locked
N	Released	Released

Used in groups: OrderEntryAckGrp

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.1074 ExecTypeReason

The initiating event when an ExecutionReport(35=8) is sent.

Type: int

Allowed values in ExecTypeReasonCodeSet:

Code	Name	Description
1	OrdAddedOnRequest	Order added upon request
2	OrdReplacedOnRequest	Order replaced upon request
3	OrdCxldOnRequest	Order cancelled upon request
4	UnsolicitedOrdCxl	Unsolicited order cancellation
5	NonRestingOrdAddedOnRequest	Non-resting order added upon request
6	OrdReplacedWithNonRestingOrdOn-Request	Order replaced with non-resting order upon request
7	TriggerOrdReplacedOnRequest	Trigger order replaced upon request
8	SuspendedOrdReplacedOnRequest	Suspended order replaced upon request
9	SuspendedOrdCxldOnRequest	Suspended order canceled upon request
10	OrdCxlPending	Order cancellation pending
11	PendingCxlExecuted	Pending cancellation executed
12	RestingOrdTriggered	Resting order triggered
13	SuspendedOrdActivated	Suspended order activated
14	ActiveOrdSuspended	Active order suspended
15	OrdExpired	Order expired

Used in groups: OrderEntryAckGrp

Used in messages: ExecutionReport

180.2.1075 ExecutionAggregationGrp

Identifies the fills being aggregated together.

Name	Mult.	Type	Description
NoExecs	[1..1]	NumInGroup	
LastQty	[0..1]	Qty	Required if NoExecs(124) > 0
ExecID	[0..1]	String	Either ExecID(17) or TradeID(1003) must be specified.
TradeID	[0..1]	String	Either ExecID(17) or TradeID(1003) must be specified.

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

Used in messages: TradeAggregationRequest

180.2.1076 ExecutionTimestamp

Time of the individual execution.

Type: UTCTimestamp

Used in groups: ExecAllocGrp

180.2.1077 ExecValuationPoint

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

Type: UTCTimestamp

Used in messages: ExecutionReport

180.2.1078 ExerciseConfirmationMethod

Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: int

Allowed values in ExerciseConfirmationMethodCodeSet:

Code	Name	Description
0	NotRequired	Not required
1	NonElectronic	Non-electronic
2	Electronic	Electronic
3	Unknown	Unknown at time of report

Used in components: OptionExercise

180.2.1079 ExerciseDesc

A description of the option exercise.

Type: String

Used in components: OptionExercise

180.2.1080 ExerciseMethod

Exercise Method used to in performing assignment.

Type: char

Allowed values in ExerciseMethodCodeSet:

Code	Name	Description
A	Automatic	Automatic
M	Manual	Manual

Used in messages: AssignmentReport

180.2.1081 ExerciseSplitTicketIndicator

Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.

Type: Boolean

Used in components: OptionExercise

180.2.1082 ExerciseStyle

Type of exercise of a derivatives security

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in components: Instrument

180.2.1083 ExpirationCycle

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

Type: int

Allowed values in ExpirationCycleCodeSet:

Code	Name	Description
0	ExpireOnTradingSessionClose	Expire on trading session close (default)
1	ExpireOnTradingSessionOpen	Expire on trading session open
2	SpecifiedExpiration	Trading eligibility expiration specified in the date and time fields [EventDate(866) and EventTime(1145)] associated with EventType(865)=7(Last Eligible Trade Date)

Used in components: BaseTradingRules

Used in messages: SecurityDefinitionRequest

180.2.1084 ExpirationQty

The ExpirationQty component block identified the expiration quantities and type of expiration.

Name	Mult.	Type	Description
NoExpiration	[1..1]	NumInGroup	
ExpirationQtyType	[0..1]	CodeSet	Required if NoExpiration > 1
ExpQty	[0..1]	Qty	

Used in messages: ContraryIntentionReport

180.2.1085 ExpirationQtyType

Expiration Quantity type

Type: int

Allowed values in ExpirationQtyTypeCodeSet:

Code	Name	Description
1	AutoExercise	Auto Exercise
2	NonAutoExercise	Non Auto Exercise
3	FinalWillBeExercised	Final Will Be Exercised
4	ContraryIntention	Contrary Intention
5	Difference	Difference

Used in groups: ExpirationQty

180.2.1086 ExpireDate

Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices

Type: LocalMktDate

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

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

180.2.1087 ExpireTime

Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

The meaning of expiration is specific to the context where the field is used.

For orders, this is the expiration time of a Good Til Date TimeInForce.

For Quotes - this is the expiration of the quote.

Expiration time is provided across the quote message dialog to control the length of time of the overall quoting process.

For collateral requests, this is the time by which collateral must be assigned.

For collateral assignments, this is the time by which a response to the assignment is expected.

For credit/risk limit checks, this is the time when the reserved credit limit will expire for the requested transaction.

Type: UTCTimestamp

Used in components: TradeReportOrderDetail

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

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

180.2.1088 ExposureDuration

This is the time in seconds of a "Good for Time" (GFT) TimeInForce.

Positive integer value which represents the time is seconds in which the new order remains active in the market before it is automatically cancelled (e.g. expired).

Bi-lateral agreements will dictate the maximum value of this field. It is assumed that most systems will impose a max limit of 86,400 seconds (i.e. 24 hours).

For Quotes: The period of time a quoted price is tradable(i.e. on-the-wire) before it becomes indicative (i.e. off-the-wire).

Type: int

Used in components: MDStatisticParameters, TradeReportOrderDetail

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp

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

180.2.1089 ExposureDurationUnit

Time unit in which the ExposureDuration(1629) is expressed.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in components: MDStatisticParameters, TradeReportOrderDetail

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp

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

180.2.1090 ExpQty

Expiration Quantity associated with the Expiration Type

Type: Qty

Used in groups: ExpirationQty

180.2.1091 ExtraordinaryDividendAmountType

Indicates how the extraordinary gross cash dividend per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: DividendConditions

180.2.1092 ExtraordinaryDividendCurrency

The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: DividendConditions

180.2.1093 ExtraordinaryDividendDeterminationMethod

Specifies the method in which the excess amount is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: DividendConditions

180.2.1094 ExtraordinaryDividendPartySide

Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: DividendConditions

180.2.1095 ExtraordinaryEventAdjustmentMethod

Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

Type: int

Allowed values in ExtraordinaryEventAdjustmentMethodCodeSet:

Code	Name	Description
0	CalculationAgent	Calculation agent. The Calculation Agent has the right to adjust the terms of the trade following a corporate action.
1	OptionsExchange	Options exchange. The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.

Used in components: Instrument

180.2.1096 ExtraordinaryEventGrp

The ExtraordinaryEventGrp is a repeating component within the Instrument component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.

Name	Mult.	Type	Description
NoExtraordinaryEvents	[1..1]	NumInGroup	
ExtraordinaryEventType	[0..1]	String	Required if NoExtraordinaryEvents(42296) > 0.
ExtraordinaryEventValue	[0..1]	String	Required if NoExtraordinaryEvents(42296) > 0.

Used in components: Instrument

180.2.1097 ExtraordinaryEventType

Identifies the type of extraordinary or disruptive event applicable to the reference entity.

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: ExtraordinaryEventGrp

180.2.1098 ExtraordinaryEventValue

The extraordinary or disruptive event value appropriate to ExtraordinaryEventType(42297).

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: ExtraordinaryEventGrp

180.2.1099 Factor

For Fixed Income: Amorization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than . In TIPS securities this is the Inflation index.

Qty * Factor * Price = Gross Trade Amount

For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract.

(Qty * Price) * Factor = Nominal Value

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

Type: float

Used in components: Instrument

180.2.1100 FairValue

Used in EFP trades

Type: Amt

Used in groups: BidCompRspGrp, BidDescReqGrp

180.2.1101 FallbackExerciseIndicator

Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).

Type: Boolean

Used in components: OptionExercise

180.2.1102 FastMarketIndicator

Indicates if the instrument is in "fast market" state.

Type: Boolean

Used in groups: MDFullGrp, MDIncGrp, QuoteSizeRuleGrp

Used in messages: MarketDataRequest, SecurityMassStatus, SecurityStatus, TradingSessionStatus

180.2.1103 FastMarketPercentage

The percentage factor to be applied to trading rule parameters (e.g. price ranges, size ranges, etc.) when fast market conditions are applicable.

Type: Percentage

Used in components: BaseTradingRules

180.2.1104 FeeMultiplier

This is a multiplier that Clearing (Fee system) will use to calculate fees and will be sent to the firms on their confirms.

Type: float

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.1105 FillExecID

Refer to ExecID(17). Used when multiple partial fills are reported in single Execution Report. ExecID and FillExecID should not overlap,

Type: String

Used in groups: FillsGrp

180.2.1106 FillLiquidityInd

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

Type: int

Allowed values in LastLiquidityIndCodeSet:

Code	Name	Description
0	NeitherAddedNorRemovedLiquidity	Neither added nor removed liquidity. May be used by venues where market rules do not define "add" or "remove" liquidity. In the context of the SEC amendment of Regulation NMS Rule 606(b), may be used to identify executions that are only reported as part of total shares executed and not as part of shares providing or removing liquidity (see https://www.sec.gov/rules/final/2018/34-84528.pdf for details).
1	AddedLiquidity	Added Liquidity
2	RemovedLiquidity	Removed Liquidity
3	LiquidityRoutedOut	Liquidity Routed Out
4	Auction	Auction execution
5	TriggeredStopOrder	Triggered stop order. Fill was the result of a stop order being triggered and immediately executed.
6	TriggeredContingencyOrder	Triggered contingency order. Fill was the result of a contingency order (OCO, OTO, OUO) becoming active (after cancelling or updating another order) and being immediately executed.
7	TriggeredMarketOrder	Triggered market order. Fill was the result of a market order being triggered due to an executable orderbook situation.
8	RemovedLiquidityAfterFirmOrder-Commitment	Removed liquidity after firm order commitment. An order that was submitted for continuous trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.

Code	Name	Description
9	AuctionExecutionAfterFirmOrder-Commitment	Auction execution after firm order commitment. An order that was submitted for auction trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
10	Unknown	Unknown. The liquidity indicator of the execution cannot be determined or was not provided upon execution.
11	Other	Other. None of the existing liquidity indicators are applicable for the execution (e.g. due to a venue's new order type that does not fit existing values).

Used in groups: FillsGrp

180.2.1107 FillMatchID

Identifier assigned by a matching system to a match event containing multiple executions.

Type: String

Used in groups: FillsGrp

180.2.1108 FillMatchSubID

Identifier assigned by a matching system to a price level (e.g. match step, clip) within a match event containing multiple executions.

Type: String

Used in groups: FillsGrp

180.2.1109 FillPx

Price of Fill. Refer to LastPx(31).

Type: Price

Used in groups: FillsGrp

180.2.1110 FillQty

Quantity of Fill. Refer to LastQty(32).

Type: Qty

Used in groups: FillsGrp

180.2.1111 FillRefID

A reference to either the value of the FillExecID(1363) or an implicit position of a fills instance in the FillsGrp component.

Type: String

Used in groups: InstrmtLegExecGrp

180.2.1112 FillsGrp

Name	Mult.	Type	Description
NoFills	[1..1]	NumInGroup	Specifies the number of partial fills included in this Execution Report
FillExecID	[0..1]	String	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID(17). Required if NoFills(1362) > 0.
FillPx	[0..1]	Price	Price of this partial fill. Required if NoFills(1362) > 0. Refer to LastPx(31).
FillQty	[0..1]	Qty	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills(1362) > 0.
FillMatchID	[0..1]	String	Can be used to refer to the related match event.
FillMatchSubID	[0..1]	String	Can be used to refer to a price level (e.g. match step, clip) within the related match event.
FillLiquidityInd	[0..1]	CodeSet	
FillYieldType	[0..1]	String	
FillYield	[0..1]	Percentage	
NestedParties4	[0..*]	Group	Contraparty information

Used in messages: ExecutionReport

180.2.1113 FillYield

Yield Percentage, using same values as Yield (236)

Type: Percentage

Used in groups: FillsGrp

180.2.1114 FillYieldType

Yield Type, using same values as YieldType (235)

Type: String

Used in groups: FillsGrp

180.2.1115 FinancialInstrumentFullName

The full normative name of the financial instrument.

Type: String

Used in components: Instrument

180.2.1116 FinancialInstrumentShortName

Short name of the financial instrument. Uses ISO 18774 (FINS) values.

Type: String

Used in components: Instrument

180.2.1117 FinancialStatus

Identifies a firm's or a security's financial status

Type: MultipleCharValue

Allowed values in FinancialStatusCodeSet:

Code	Name	Description
1	Bankrupt	Bankrupt
2	PendingDelisting	Pending delisting

Code	Name	Description
3	Restricted	Restricted

Used in groups: MDIncGrp, SecMassStatGrp

Used in messages: CollateralReport, CollateralResponse, MarketDataSnapshotFullRefresh, SecurityStatus

180.2.1118 FinancingContractualDefinitionGrp

The FinancingContractualDefinitionGrp is a repeating component within the FinancingDetails component used to report the definitions published by ISDA that define the terms of a derivative trade.

Name	Mult.	Type	Description
NoContractualDefinitions	[1..1]	NumInGroup	
ContractualDefinition	[0..1]	String	Required if NoContractualDefinitions(40040) > 0.

Used in components: FinancingDetails

180.2.1119 FinancingContractualMatrixGrp

The FinancingContractualMatrixGrp is a repeating component within the FinancingDetails component used to report the ISDA Physical Settlement Matrix Transaction Type.

Name	Mult.	Type	Description
NoContractualMatrices	[1..1]	NumInGroup	
ContractualMatrixSource	[0..1]	String	Required if NoContractualMatrices(40042) > 0.
ContractualMatrixDate	[0..1]	LocalMktDate	
ContractualMatrixTerm	[0..1]	String	

Used in components: FinancingDetails

180.2.1120 FinancingDetails

Component block is optionally used for financial transaction where legal contracts, master agreements or master confirmations is to be referenced. This component identifies the legal agreement under which the deal was made and other unique characteristics of the transaction. For example, the AgreementDesc(913) field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan – Amended 1998, for example.

Name	Mult.	Type	Description
AgreementDesc	[0..1]	String	The full name of the base standard agreement, annexes and amendments in place between the principals and applicable to this deal
AgreementID	[0..1]	String	A common reference to the applicable standing agreement between the principals
AgreementVersion	[0..1]	String	
AgreementDate	[0..1]	LocalMktDate	A reference to the date the underlying agreement was executed.
AgreementCurrency	[0..1]	Currency	Currency of the underlying agreement.
AgreementCurrencyCodeSource	[0..1]	CodeSet	
MasterConfirmationDesc	[0..1]	String	
MasterConfirmationDate	[0..1]	LocalMktDate	
MasterConfirmationAnnexDesc	[0..1]	String	
MasterConfirmationAnnexDate	[0..1]	LocalMktDate	
BrokerConfirmationDesc	[0..1]	String	
FinancingContractualDefinitionGrp	[0..*]	Group	
FinancingTermSupplementGrp	[0..*]	Group	
FinancingContractualMatrixGrp	[0..*]	Group	
CreditSupportAgreementDesc	[0..1]	String	
CreditSupportAgreementDate	[0..1]	LocalMktDate	
CreditSupportAgreementID	[0..1]	String	
GoverningLaw	[0..1]	String	
DocumentationText	[0..1]	String	
EncodedDocumentationTextLen	[0..1]	Length	Must be set if EncodedDocumentationText(1527) field is specified and must immediately precede it.
EncodedDocumentationText	[0..1]	data	Encoded (non-ASCII characters) representation of the DocumentationText(1513) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
TerminationType	[0..1]	CodeSet	For Repos the timing or method for terminating the agreement.
StartDate	[0..1]	LocalMktDate	Settlement date of the beginning of the deal
EndDate	[0..1]	LocalMktDate	Repayment / repurchase date
DeliveryType	[0..1]	CodeSet	Delivery or custody arrangement for the underlying securities
MarginRatio	[0..1]	Percentage	Percentage of cash value that underlying security collateral must meet.

Used in groups: InstrmtGrp, InstrmtMDReqGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest, PositionReport, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.1121 FinancingTermSupplementDate

The publication date of the applicable version of the contractual supplement.

Type: LocalMktDate

Used in groups: FinancingTermSupplementGrp

180.2.1122 FinancingTermSupplementDesc

Identifies the applicable contractual supplement. See http://www.fpml.org/coding-scheme/contractual-supplement for values.

Type: String

Used in groups: FinancingTermSupplementGrp

180.2.1123 FinancingTermSupplementGrp

The FinancingTermSupplementGrp is a repeating component within the FinancingDetails component used to report contractual terms supplements of derivative trades.

Name	Mult.	Type	Description
NoFinancingTermSupplements	[1..1]	NumInGroup	
FinancingTermSupplementDesc	[0..1]	String	Required if NoFinancingTermSupplements(40046) > 0.
FinancingTermSupplementDate	[0..1]	LocalMktDate	

Used in components: FinancingDetails

180.2.1124 FirmAllocText

Firm reference information, usually internal information, that is part of the initial message. The information would not be carried forward (e.g to Take-up Firm) and preserved with the transaction.

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.1125 FirmGroupID

Firm assigned group allocation entity identifier.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck

180.2.1126 FirmMnemonic

Allocation identifier assigned by the Firm submitting the allocation for an individual allocation instruction (as opposed to the overall message level identifier).

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.1127 FirmTradeEventID

An identifier created by the trading party for the life cycle event associated with this report.

Type: String

Used in groups: TrdCapRptSideGrp

180.2.1128 FirmTradeID

The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterpary

Type: String

Used in groups: ExecAllocGrp

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.1129 FirmTransactionID

The unique transaction entity identifier assigned by the firm.

Type: String

Used in messages: CollateralAssignment, CollateralReport, CollateralResponse

180.2.1130 FirstPx

Indicates the first trade price of the day/session

Type: Price

Used in groups: MDFullGrp, MDIncGrp

Used in messages: SecurityStatus

180.2.1131 FlexibleIndicator

Used to indicate a derivatives security that can be defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price. FlexibleIndicator is an alternative CFICode(461) Standard/Non-standard attribute.

Type: Boolean

Used in components: Instrument

180.2.1132 FlexProductEligibilityComplex

Identifies an entire suite of products which are eligible for the creation of flexible securities.

Type: String

Used in groups: FlexProductEligibilityGrp

180.2.1133 FlexProductEligibilityGrp

The FlexProductEligibilityGrp component is used to specify whether securities within a product group or complex are eligible for creating flexible securities.

Name	Mult.	Type	Description
NoFlexProductEligibilities	[1..1]	NumInGroup	
FlexProductEligibilityIndicator	[0..1]	Boolean	Required if NoFlexProductEligibilities(2560) > 0.
FlexProductEligibilityComplex	[0..1]	String	Required if NoFlexProductEligibilities(2560) > 0. Used to specify a product suite related to an eligibility indicator.

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.1134 FlexProductEligibilityIndicator

Used to indicate if a product or group of product supports the creation of flexible securities

Type: Boolean

Used in components: Instrument

Used in groups: FlexProductEligibilityGrp

180.2.1135 FloatingRateIndex

Used to identify the rate index for a floating rate coupon.

Name	Mult.	Type	Description
FloatingRateIndexID	[0..1]	String	Conditionally required when FloatingRateIndexIDSource(2732) is specified.
FloatingRateIndexIDSource	[0..1]	CodeSet	Conditionally required when FloatingRateIndexID(2731) is specified.
FloatingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when FloatingRateIndexCurvePeriod(2728) is specified.
FloatingRateIndexCurvePeriod	[0..1]	int	Conditionally required when FloatingRateIndexCurveUnit(2730) is specified.
FloatingRateIndexCurveSpread	[0..1]	PriceOffset	

Used in components: InstrumentExtension

180.2.1136 FloatingRateIndexCurvePeriod

Time unit multiplier for the floating rate index identified in FloatingRateIndexID(2731).

Type: int

Used in components: FloatingRateIndex

180.2.1137 FloatingRateIndexCurveSpread

Spread from the floating rate index.

Type: PriceOffset

Used in components: FloatingRateIndex

180.2.1138 FloatingRateIndexCurveUnit

Time unit associated with the floating rate index identified in FloatingRateIndexID(2731).

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day

Code	Name	Description
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: FloatingRateIndex

180.2.1139 FloatingRateIndexID

Security identifier of the floating rate index.

Type: String

Used in components: FloatingRateIndex

180.2.1140 FloatingRateIndexIDSource

Source for the floating rate index identified in FloatingRateIndexID(2731).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch

Code	Name	Description
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: FloatingRateIndex

180.2.1141 FloorPrice

Used to express the floor price of a capped put

Type: Price

Used in components: Instrument

180.2.1142 FlowScheduleType

The industry standard flow schedule by which electricity or natural gas is traded. Schedules may exist by regions and on-peak and off-peak status, such as "Western Peak".

Type: int

Allowed values in FlowScheduleTypeCodeSet:

Code	Name	Description
0	NERCEasternOffPeak	NERC Eastern Off-Peak
1	NERCWesternOffPeak	NERC Western Off-Peak
2	NERCCalendarAllDaysInMonth	NERC Calendar-All Days in month
3	NERCEasternPeak	NERC Eastern Peak
4	NERCWesternPeak	NERC Western Peak
5	AllTimes	All times
6	OnPeak	On peak
7	OffPeak	Off peak
8	Base	Base
9	Block	Block
99	Other	Other

Used in components: Instrument

180.2.1143 ForexReq

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

Type: Boolean

Allowed values in ForexReqCodeSet:

Code	Name	Description
N	DoNotExecuteForexAfterSecurity-Trade	Do Not Execute Forex After Security Trade
Y	ExecuteForexAfterSecurityTrade	Execute Forex After Security Trade

Used in groups: ListOrdGrp, SideCrossOrdModGrp

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

180.2.1144 FundingSource

Specifies the funding source used to finance margin or collateralized loan.

Type: int

Allowed values in FundingSourceCodeSet:

Code	Name	Description
0	Repo	Repurchase agreement. Repurchase agreements or Buy Sellbacks. In the context of EU SFTR reporting this corresponds to code "REPO".
1	Cash	Cash. Cash collateral from securities lending. In the context of EU SFTR reporting this corresponds to code "SECL".
2	FreeCedits	Free credits. In the context of EU SFTR reporting this corresponds to code "FREE".
3	CustomerShortSales	Customer short sales. Proceeds from customer short sales. In the context of EU SFTR reporting this corresponds to code "CSHS".
4	BrokerShortSales	Broker short sales. Proceeds from broker short sales. In the context of EU SFTR reporting this corresponds to code "BSHS".
5	UnsecuredBorrowing	Unsecured borrowing. In the context of EU SFTR reporting this corresponds to code "UBOR".
99	Other	Other. In the context of EU SFTR reporting this corresponds to code "OTHR".

Used in groups: FundingSourceGrp

180.2.1145 FundingSourceCurrency

Currency denomination of the market value of the funding source.

FundingSourceCurrencyCodeSource(2954) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: FundingSourceGrp

180.2.1146 FundingSourceCurrencyCodeSource

Identifies class or source of the FundingSourceCurrency(2847) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: FundingSourceGrp

180.2.1147 FundingSourceGrp

This component is used to specify the funding source(s) used to finance a margin loan or collateralized loan.

Name	Mult.	Type	Description
NoFundingSources	[1..1]	NumInGroup	
FundingSource	[0..1]	CodeSet	Required if NoFundingSources(2849) > 0.
FundingSourceMarketValue	[0..1]	Amt	
FundingSourceCurrency	[0..1]	Currency	
FundingSourceCurrencyCodeSource	[0..1]	CodeSet	

Used in messages: CollateralReport

180.2.1148 FundingSourceMarketValue

Market value of the funding source.

Type: Amt

Used in groups: FundingSourceGrp

180.2.1149 FundRenewWaiv

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

Type: char

Allowed values in FundRenewWaivCodeSet:

Code	Name	Description
N	No	No
Y	Yes	Yes

Used in components: CommissionData

180.2.1150 FXBenchmark

The source of where to obtain the FX benchmark rate to use for fixing the rate.

Type: int

Allowed values in FXBenchmarkCodeSet:

Code	Name	Description
1	Bloomberg	Bloomberg. Also referred to as BFIX.
2	CentralBank	Central Bank
3	WMR	WMR
4	MitsubishiUFJ	Mitsubishi-UFJ. Also referred to as the Tokyo Fix.
5	LondonBullionMarketAssociation	London Bullion Market Association. Gold and Silver fixes are LBMA rates generated by ICE; Platinum and palladium fixes are LBMA rates generated by LME.
6	LondonMetalExchange	London Metal Exchange. Base metal prices come from the LME. LBMA should be used for platinum and palladium even though these are LME rates.
99	Other	Other. An appropriate reference page, ReferencePage(1448), at the specified RateSource(1446) needs to be specified.

Used in groups: RateSource

180.2.1151 FXBenchmarkBusinessCenter

A business center whose calendar is used for date/time adjustment. See https://www.fpml.org/coding-scheme/business-center to download the current (ISDA/FpML) standard 4-character code values for business center identification.

Type: String

Used in groups: RateSource

180.2.1152 FXBenchmarkDate

The local date of the FX rate fixing. The time applicable on the fixing date is specified in FXBenchmark-Time(3075).

Type: LocalMktDate

Used in groups: RateSource

180.2.1153 FXBenchmarkRateFix

Specifies the foreign exchange benchmark rate fixing to be used in valuing the transaction. For example "London 4 p.m." or "Tokyo 3 p.m."

Type: String

Used in groups: RateSource

180.2.1154 FXBenchmarkTime

The local time of the FX rate fixing. The date applicable for the fixing time is specified in FXBenchmark-Date(3074).

Type: LocalMktTime

Used in groups: RateSource

180.2.1155 Gamma

The rate of change of Delta over time.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.1156 GapFillFlag

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

Type: Boolean

Allowed values in GapFillFlagCodeSet:

Code	Name	Description
N	SequenceReset	Sequence Reset, Ignore Msg Seq Num (N/A For FIXML - Not Used)
Y	GapFillMessage	Gap Fill Message, Msg Seq Num Field Valid

Used in messages: SequenceReset

180.2.1157 GoverningLaw

Identification of the law governing the transaction. See http://www.fpml.org/coding-scheme/governing-law for values.

Type: String

Used in components: FinancingDetails

180.2.1158 GrossTradeAmt

Total amount traded expressed in units of currency - usually quantity * price. For FX Futures this is used to express the notional value of a fill when quantity fields are expressed in terms of contract size (i.e. quantity * price * contract size).

Type: Amt

Used in components: SettlTradeDetails

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

180.2.1159 GroupAmount

Indicates the total notional units or amount of an allocation group. Includes any allocated units or amount.

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationInstructionAlert, AllocationReport

180.2.1160 GroupRemainingAmount

Indicates the remaining notional units or amount of an allocation group that has not yet been allocated.

Type: Amt

Used in messages: AllocationInstructionAlert

180.2.1161 GTBookingInst

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

Type: int

Allowed values in GTBookingInstCodeSet:

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

Used in groups: ListOrdGrp

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

180.2.1162 HaircutIndicator

Indicates, if "Y", that a stated valuation includes a haircut, e.g. that the stated value reflects the subtraction of the haircut. Note that a value of "N" does not imply a haircut is not applicable, only that the haircut (if any) is not reflected in the stated valuation.

Type: Boolean

Used in groups: CollateralAmountGrp

180.2.1163 HaltReason

Denotes the reason for the Opening Delay or Trading Halt.

Type: int

Allowed values in HaltReasonCodeSet:

Code	Name	Description
0	NewsDissemination	News Dissemination
1	OrderInflux	Order Influx
2	OrderImbalance	Order Imbalance
3	AdditionalInformation	Additional Information
4	NewsPending	News Pending
5	EquipmentChangeover	Equipment Changeover

Used in groups: MDFullGrp, MDIncGrp, SecMassStatGrp

Used in messages: SecurityStatus

180.2.1164 HandlInst

Instructions for order handling on Broker trading floor

Type: char

Allowed values in HandlInstCodeSet:

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

Used in groups: ListOrdGrp

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

180.2.1165 Headline

The headline of a News message

Type: String

Used in messages: News

180.2.1166 HeartBtInt

Heartbeat interval (seconds)

Type: int

Used in messages: Logon

180.2.1167 HighLimitPrice

Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected

Type: Price

Used in components: PriceLimits

180.2.1168 HighPx

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

Type: Price

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AllocationInstructionAlert, SecurityStatus

180.2.1169 HistoricalReportIndicator

Indicates that the trade or event being reported occurred in the past and the trade is terminated or no longer active.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.1170 HopCompID

Assigned value used to identify the third party firm which delivered a specific message either from the firm which originated the message or from another third party (if multiple "hops" are performed). It is recommended that this value be the SenderCompID (49) of the third party.

Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used.

Type: String

Used in groups: HopGrp

180.2.1171 HopGrp

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

Used in components: StandardHeader

180.2.1172 HopRefID

Reference identifier assigned by HopCompID (628) associated with the message sent. It is recommended that this value be the MsgSeqNum (34) of the message sent by the third party.

Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used.

Type: SeqNum

Used in groups: HopGrp

180.2.1173 HopSendingTime

Time that HopCompID (628) sent the message. It is recommended that this value be the SendingTime (52) of the message sent by the third party.

Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or "hubs". Only applicable if OnBehalfOfCompID (115) is being used.

Type: UTCTimestamp

Used in groups: HopGrp

180.2.1174 HostCrossID

Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs. Used as the primary key with which to refer to the Cross Order for cancellation and replace. The HostCrossID will also be used to link together components of the Cross Order. For example, each individual Execution Report associated with the order will carry HostCrossID in order to tie back to the original cross order.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport

180.2.1175 ImpliedMarketIndicator

Indicates that an implied market should be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument. Commonly used in listed derivatives.

Type: int

Allowed values in ImpliedMarketIndicatorCodeSet:

Code	Name	Description
0	NotImplied	Not implied
1	ImpliedIn	Implied-in - The existence of a multi-leg instrument is implied by the legs of that instrument
2	ImpliedOut	Implied-out - The existence of the underlying legs are implied by the multi-leg instrument
3	BothImpliedInAndImpliedOut	Both Implied-in and Implied-out

Used in components: BaseTradingRules

180.2.1176 IncTaxInd

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

Type: int

Allowed values in IncTaxIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in messages: BidRequest

180.2.1177 IndexAnnexDate

The date of a credit default swap index series annex.

Type: LocalMktDate

Used in components: Instrument

180.2.1178 IndexAnnexSource

The source of a credit default swap series annex.

Type: String

Used in components: Instrument

180.2.1179 IndexAnnexVersion

The version of a credit default swap index annex.

Type: int

Used in components: Instrument

180.2.1180 IndexRollMonth

Month identified in the index roll.

Type: String

Used in groups: IndexRollMonthGrp

180.2.1181 IndexRollMonthGrp

Used for specifying multiple roll months in a given year for an index.

Name	Mult.	Type	Description
NoIndexRollMonths	[1..1]	NumInGroup	
IndexRollMonth	[0..1]	String	Required if NoIndexRollMonths(2734) > 0.

Used in components: InstrumentExtension

180.2.1182 IndexSeries

The series identifier of a credit default swap index.

Type: int

Used in components: Instrument

180.2.1183 IndividualAllocID

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

Type: String

Used in components: SettlTradeDetails

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

Used in messages: Confirmation, ConfirmationRequest

180.2.1184 IndividualAllocRejCode

Identified reason for rejecting an individual AllocAccount (79) detail.

Same values as AllocRejCode (88)

Type: int

Allowed values in AllocRejCodeCodeSet:

Code	Name	Description
0	UnknownAccount	Unknown or missing account(s)
1	IncorrectQuantity	Incorrect or missing block quantity
2	IncorrectAveragePrice	Incorrect or missing average price
3	UnknownExecutingBrokerMnemonic	Unknown executing broker mnemonic
4	CommissionDifference	Incorrect or missing commission
5	UnknownOrderID	Unknown OrderID(37)
6	UnknownListID	Unknown ListID(66)
7	OtherSeeText	Other (further in Text (58))
8	IncorrectAllocatedQuantity	Incorrect or missing allocated quantity
9	CalculationDifference	Calculation difference
10	UnknownOrStaleExecID	Unknown or Stale ExecID(17)
11	MismatchedData	Mismatched data
12	UnknownClOrdID	Unknown ClOrdID(11)
13	WarehouseRequestRejected	Warehouse request rejected
14	DuplicateOrMissingIndividualAllocID	Duplicate or missing IndividualAllocID(467)
15	TradeNotRecognized	Trade not recognized
16	DuplicateTrade	Trade previously allocated
17	IncorrectOrMissingInstrument	Incorrect or missing instrument
18	IncorrectOrMissingSettlDate	Incorrect or missing settlement date
19	IncorrectOrMissingFundIDOrFund-Name	Incorrect or missing fund ID or fund name
20	IncorrectOrMissingSettlInstructions	Incorrect or missing settlement instructions
21	IncorrectOrMissingFees	Incorrect or missing fees
22	IncorrectOrMissingTax	Incorrect or missing tax
23	UnknownOrMissingParty	Unknown or missing party
24	IncorrectOrMissingSide	Incorrect or missing side
25	IncorrectOrMissingNetMoney	Incorrect or missing net-money

Code	Name	Description
26	IncorrectOrMissingTradeDate	Incorrect or missing trade date
27	IncorrectOrMissingSettlCcyInstructions	Incorrect or missing settlement currency instructions
28	IncorrectOrMissingProcessCode	Incorrrect or missing ProcessCode(81)
99	Other	Other. Use RejectText(1328) for further reject reasons.

Used in groups: AllocAckGrp

180.2.1185 IndividualAllocSubQtyAttributeGrp

This repeating group is used to specify the trade attributes used to define a subgroup of an average pricing group for an individual allocation.

Name	Mult.	Type	Description
NoIndividualAllocSubQtyAttributes	[1..1]	NumInGroup	
IndividualAllocSubQtyType	[0..1]	CodeSet	Required if NoIndividualAllocSubQtyAttributes(3099) > 0.
IndividualAllocSubQtyValue	[0..1]	String	Required if NoIndividualAllocSubQtyAttributes(3099) > 0.

Used in groups: AllocGrp

180.2.1186 IndividualAllocSubQtyType

Type of trade attribute defining a subgroup in an allocation group.

Type: int

Allowed values in AllocGroupSubQtyTypeCodeSet:

Code	Name	Description
1	TradeType	Trade type
2	TradePublicationIndicator	Trade publication indicator
3	OrderHandlingInstruction	Order handling instruction

Used in groups: IndividualAllocSubQtyAttributeGrp

180.2.1187 IndividualAllocSubQtyValue

Value of the trade attribute defining a subgroup in an allocation group.

Type: String

Used in groups: IndividualAllocSubQtyAttributeGrp

180.2.1188 IndividualAllocType

Identifies whether the allocation is to be sub-allocated or allocated to a third party

Type: int

Allowed values in IndividualAllocTypeCodeSet:

Code	Name	Description
1	SubAllocate	Sub Allocate
2	ThirdPartyAllocation	Third Party Allocation

Used in groups: AllocAckGrp, AllocGrp

180.2.1189 InformationBarrierID

The identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02.

Type: String

Used in groups: TrdRegTimestamps

180.2.1190 InitialDisplayQty

Used to convey the initially requested display quantity specified in DisplayQty(1138) on order entry and modification messages in ExecutionReport message. Applicable only in ExecutionReport message where DisplayQty(1138) is the currently displayed quantity and the requested display quantity of the order also needs to be conveyed. The values of the two fields are different as soon as the order is partially filled and also after a refresh of the order whenever DisplayMethod(1084) is not 1=Initial.

Type: Qty

Used in components: DisplayInstruction

180.2.1191 InputSource

Originating source of the request.

Type: String

Used in messages: ContraryIntentionReport, PositionMaintenanceReport

180.2.1192 InstrAttribType

Code to represent the type of instrument attribute

Type: int

Allowed values in InstrAttribTypeCodeSet:

Code	Name	Description
1	Flat	Flat (securities pay interest on a current basis but are traded without interest)
2	ZeroCoupon	Zero coupon
3	InterestBearing	Interest bearing (for Euro commercial paper when not issued at discount)
4	NoPeriodicPayments	No periodic payments
5	VariableRate	Variable rate
6	LessFeeForPut	Less fee for put
7	SteppedCoupon	Stepped coupon
8	CouponPeriod	Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue(872) field.
9	When	When [and if] issued
10	OriginalIssueDiscount	Original issue discount
11	Callable	Callable, puttable
12	EscrowedToMaturity	Escrowed to Maturity
13	EscrowedToRedemptionDate	Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue(872) field.
14	PreRefunded	Pre-refunded
15	InDefault	In default
16	Unrated	Unrated
17	Taxable	Taxable
18	Indexed	Indexed
19	SubjectToAlternativeMinimumTax	Subject To Alternative Minimum Tax

Code	Name	Description
20	OriginalIssueDiscountPrice	Original issue discount price. Supply price in the InstrAttribValue(872) field.
21	CallableBelowMaturityValue	Callable below maturity value
22	CallableWithoutNotice	Callable without notice by mail to holder unless registered
23	PriceTickRulesForSecurity	Price tick rules for security
24	TradeTypeEligibilityDetailsForSecurity	Trade type eligibility details for security
25	InstrumentDenominator	Instrument denominator
26	InstrumentNumerator	Instrument numerator
27	InstrumentPricePrecision	Instrument price precision
28	InstrumentStrikePrice	Instrument strike price
29	TradeableIndicator	Tradeable indicator
30	InstrumentEligibleAnonOrders	Instrument is eligible to accept anonymous orders
31	MinGuaranteedFillVolume	Minimum guaranteed fill volume
32	MinGuaranteedFillStatus	Minimum guaranteed fill status
33	TradeAtSettlementEligibility	Trade at settlement (TAS) eligibility
34	TestInstrument	Test instrument. Instrument that is tradable but has no effect on the positions, exchange turnover etc.
35	DummyInstrument	Dummy instrument. Instrument that is normally halted and is only activated for trading under very special conditions (e.g. temporarily assigned for newly listed instrument). Use of a dummy instrument generally applies to systems that are unable to add reference data for new instruments intraday.
36	NegativeSettlementPriceEligibility	Negative settlement price eligibility
37	NegativeStrikePriceEligibility	Negative strike price eligibility
38	USStdContractInd	US standard contract indicator. Indicates through InstrAttribValue(872) - values Y or N - whether the underlying asset in the trade references or is economically related to a contract listed in Appendix B of CFTC Part 43 regulation. See http://www.ecfr.gov/cgi-bin/text-idx?SID=4b2d1078ad68f6564a89d7ff6c52ec43&node=17:2.0.1.1.3.0.1.8.2&rgn=div or refer to Appendix B to Part 43 in the final rule at http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2013-12133a.pdf
39	AdmittedToTradingOnTradingVenue	Admitted to trading on a trading venue
40	AverageDailyNotionalAmount	Average daily notional amount
41	AverageDailyNumberTrades	Average daily number of trades
99	Text	Text. Supply the text value in InstrAttribValue(872).

Code	Name	Description

Used in groups: AttrbGrp

180.2.1193 InstrAttribValue

Attribute value appropriate to the InstrAttribType (871) field.

Type: String

Used in groups: AttrbGrp

180.2.1194 InstrmtAssignmentMethod

Method under which assignment was conducted

Type: char

Allowed values in InstrmtAssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	Pro rata
R	Random	Random

Used in components: Instrument

180.2.1195 InstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Specifies the number of repeating symbols (instruments) specified
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
RelatedInstrumentGrp	[0..*]	Group	

Name	Mult.	Type	Description

Used in messages: AdjustedPositionReport, Email, News

180.2.1196 InstrmtLegExecGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	Number of leg executions.
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegOrderQty	[0..1]	Qty	Quantity ordered for this leg as provided during order entry.
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegMidPx	[0..1]	Price	
LegSwapType	[0..1]	CodeSet	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.
LegStipulations	[0..*]	Group	
LegAllocID	[0..1]	String	
LegPreAllocGrp	[0..*]	Group	
LegAccount	[0..1]	String	
LegClearingAccountType	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
LegPositionEffect	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
LegCoveredOrUncovered	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
NestedParties3	[0..*]	Group	
LegRefID	[0..1]	String	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
LegSettlType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegSettlDate	[0..1]	LocalMktDate	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).
LegLastPx	[0..1]	Price	Used to report the execution price assigned to the leg of the multileg instrument.
LegSettlCurrency	[0..1]	Currency	
LegSettlCurrencyCodeSource	[0..1]	CodeSet	
LegLastForwardPoints	[0..1]	PriceOffset	
LegCalculatedCcyLastQty	[0..1]	Qty	
LegGrossTradeAmt	[0..1]	Amt	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.
LegShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
LegVolatility	[0..1]	float	
LegDividendYield	[0..1]	Percentage	
LegCurrencyRatio	[0..1]	float	
LegExecInst	[0..1]	CodeSet	
LegLastQty	[0..1]	Qty	Quantity executed for this leg.
FillRefID	[0..1]	String	Use to reference the partial execution of a multi-leg order to which this leg execution belongs.

Used in messages: ExecutionReport

180.2.1197 InstrmtLegGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	Number of legs
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegFinancingDetails	[0..1]	Component	

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

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

180.2.1198 InstrmtLegIOIGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	Required for multileg IOIs
InstrumentLeg	[0..1]	Component	Required for multileg IOIs. For Swaps one leg is Buy and other leg is Sell
LegIOIQty	[0..1]	CodeSet	Required for multileg IOIs and for each leg.
LegStipulations	[0..*]	Group	

Used in messages: IOI

180.2.1199 InstrmtLegSecListGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	Number of legs that make up the Security
InstrumentLeg	[0..1]	Component	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "Common Components of Application Messages". Required if NoLegs > 0
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegStipulations	[0..*]	Group	Insert here the set of "LegStipulations" (leg symbology) fields defined in "Common Components of Application Messages". Required if NoLegs > 0
LegBenchmarkCurveData	[0..1]	Component	Insert here the set of "LegBenchmarkCurveData" (leg symbology) fields defined in "Common Components of Application Messages". Required if NoLegs > 0

Used in groups: SecListGrp

180.2.1200 InstrmtMatchSideGrp

The InstrmtMatchSideGrp component is used to convey all trades for a given match event reported by instrument and trade side.

Name	Mult.	Type	Description
NoInstrmtMatchSides	[1..1]	NumInGroup	
Instrument	[0..1]	Component	Required if NoInstrmtMatchSides(1889) > 0.
InstrmtLegGrp	[0..*]	Group	LegID(1788) in the InstrmtLegGrp component can be used to reference individual leg executions referenced in the TrdInstrmtLegExecGrp component with LegRefID(654).
UndInstrmtGrp	[0..*]	Group	
TrdMatchSubID	[0..1]	String	
Quantity	[0..1]	Qty	Total quantity for this instrument in this match event. This is the cumulative sum of LastQty(32) for all match steps for this instrument.
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
QtyType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LastQty	[0..1]	Qty	Required if NoInstrmtMatchSides(1889) > 0. Trade quantity for this instrument within this match step. The value is the greater of the sum of SideLastQty(1009) of each side (i.e. buy or sell) for each TrdMatchSideGrp instance within the current InstrmtMatchSideGrp instance.
PriceType	[0..1]	CodeSet	
LastPx	[0..1]	Price	Required if NoInstrmtMatchSides(1889) > 0.
LastMkt	[0..1]	Exchange	
TrdMatchSideGrp	[0..*]	Group	Required if NoInstrmtMatchSides(1889) > 0.

Used in messages: TradeMatchReport

180.2.1201 InstrmtMDReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Number of symbols (instruments) requested.
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
QuoteType	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.
SettlDate	[0..1]	LocalMktDate	SettlType (specifying the tenor) or SettlDate must be specified.

Name	Mult.	Type	Description
MDEntrySize	[0..1]	Qty	Quantity or volume represented by the Market Data Entry. In the context of the Market Data Request this allows the Initiator to indicate the quantity of the market data request. Specific to FX this field indicates the ceiling amount the customer is seeking prices for.
MDStreamID	[0..1]	String	

Used in messages: MarketDataRequest

180.2.1202 InstrmtStrkPxGrp

Name	Mult.	Type	Description
NoStrikes	[1..1]	NumInGroup	Number of strike price entries
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Required if NoStrikes > 0. Must be first field in repeating group.
UndInstrmtGrp	[0..*]	Group	Underlying Instruments
PrevClosePx	[0..1]	Price	Useful for verifying security identification
ClOrdID	[0..1]	String	Can use client order identifier or the symbol and side to uniquely identify the stock in the list.
SecondaryClOrdID	[0..1]	String	
Side	[0..1]	CodeSet	
Price	[0..1]	Price	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: ListStrikePrice

180.2.1203 InstrRegistry

Values may include BIC for the depository or custodian who maintain ownership records, the ISO country code for the location of the record, or the value "ZZ" to specify physical ownership of the security (e.g. stock certificate).

Type: String

Used in components: Instrument

180.2.1204 Instrument

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

Name	Mult.	Type	Description
Symbol	[0..1]	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Required if the Instrument component is marked as required where the component is used.
SymbolSfx	[0..1]	CodeSet	Used in Fixed Income with a value of "WI" to indicate "When Issued" for a security to be reissued under an old CUSIP or ISIN or with a value of "CD" to indicate a EUCP with lump-sum interest rather than discount price.
SecurityID	[0..1]	String	Takes precedence in identifying security to counterparty over SecurityAltID block. Requires SecurityIDSource if specified.
SecurityIDSource	[0..1]	CodeSet	Conditionally required when SecurityID(48) is specified.
SecAltIDGrp	[0..*]	Group	Number of alternate Security Identifiers
Product	[0..1]	CodeSet	Indicates the type of product the security is associated with (high-level category)
ProductComplex	[0..1]	String	Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc

Name	Mult.	Type	Description
SecurityGroup	[0..1]	String	An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.
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.
UPICode	[0..1]	String	
SecurityType	[0..1]	CodeSet	It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed Income. Futures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.)
SecuritySubType	[0..1]	String	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="MLEG"). If specified, SecurityType is required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures). Note MaturityDate (a full date) can also be specified.
MaturityDate	[0..1]	LocalMktDate	Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&P futures) may use MaturityMonthYear(200) and/or this field. When using MaturityMonthYear(200), it is recommended that markets and sell sides report the MaturityDate(541) on all outbound messages as a means of data enrichment. For NDFs this represents the fixing date of the contract.
MaturityTime	[0..1]	TZTimeOnly	For NDFs this represents the fixing time of the contract. It is optional to specify the fixing time.
MaturityFrequencyUnit	[0..1]	CodeSet	Conditionally required when MaturityFrequencyPeriod(2983) is specified.
MaturityFrequencyPeriod	[0..1]	int	Conditionally required when MaturityFrequencyUnit(2982) is specified and the value is not EOM (End of Month) or F (Flexible).

Name	Mult.	Type	Description
SettleOnOpenFlag	[0..1]	String	Indicator to determine if Instrument is Settle on Open.
InstrmtAssignmentMethod	[0..1]	CodeSet	
SecurityStatus	[0..1]	CodeSet	Gives the current state of the instrument
CouponPaymentDate	[0..1]	LocalMktDate	Date interest is to be paid. Used in identifying Corporate Bond issues.
RestructuringType	[0..1]	CodeSet	
Seniority	[0..1]	CodeSet	
NotionalPercentageOutstanding	[0..1]	Percentage	
OriginalNotionalPercentageOutstanding	[0..1]	Percentage	
AttachmentPoint	[0..1]	Percentage	
DetachmentPoint	[0..1]	Percentage	
ObligationType	[0..1]	CodeSet	
AssetGroup	[0..1]	CodeSet	
AssetClass	[0..1]	CodeSet	Required if AssetSubClass(1939) is specified.
AssetSubClass	[0..1]	CodeSet	Required if AssetType(1940) is specified.
AssetType	[0..1]	String	Required if AssetSubType(2735) is specified.
AssetSubType	[0..1]	String	
SecondaryAssetGrp	[0..*]	Group	
AssetAttributeGrp	[0..*]	Group	
SwapClass	[0..1]	CodeSet	
SwapSubClass	[0..1]	CodeSet	
NthToDefault	[0..1]	int	Conditionally required when MthToDefault(1943) is specified.
MthToDefault	[0..1]	int	
SettledEntityMatrixSource	[0..1]	String	
SettledEntityMatrixPublicationDate	[0..1]	LocalMktDate	
CouponType	[0..1]	CodeSet	
TotalIssuedAmount	[0..1]	Amt	
CouponFrequencyPeriod	[0..1]	int	Conditionally required when CouponFrequencyUnit(1949) is specified.
CouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when CouponFrequencyPeriod(1948) is specified.
CouponDayCount	[0..1]	CodeSet	
CouponOtherDayCount	[0..1]	String	

Name	Mult.	Type	Description
ConvertibleBondEquityID	[0..1]	String	
ConvertibleBondEquityIDSource	[0..1]	CodeSet	Conditionally required when ConvertibleBondEquityID(1951) is specified.
ContractPriceRefMonth	[0..1]	MonthYear	
LienSeniority	[0..1]	CodeSet	
LoanFacility	[0..1]	CodeSet	
ReferenceEntityType	[0..1]	CodeSet	
IndexSeries	[0..1]	int	
IndexAnnexVersion	[0..1]	int	
IndexAnnexDate	[0..1]	LocalMktDate	
IndexAnnexSource	[0..1]	String	
SettlRateIndex	[0..1]	String	
SettlRateIndexLocation	[0..1]	String	
OptionExpirationDesc	[0..1]	String	
EncodedOptionExpirationDescLen	[0..1]	Length	Must be set if EncodedOptionExpirationDesc(1697) field is specified and must immediately precede it.
EncodedOptionExpirationDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the OptionExpirationDesc(1581) field in the encoded format specified via the MessageEncoding(347) field.
IssueDate	[0..1]	LocalMktDate	Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.
RepoCollateralSecurityType	[0..1]	String	
RepurchaseTerm	[0..1]	int	
RepurchaseRate	[0..1]	Percentage	
Factor	[0..1]	float	For Fixed Income: Amortization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount. For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value
CreditRating	[0..1]	String	

Name	Mult.	Type	Description
InstrRegistry	[0..1]	String	The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded. Can be used in conjunction with ISIN to address ISIN uniqueness issues.
CountryOfIssue	[0..1]	Country	ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.
StateOrProvinceOfIssue	[0..1]	String	A two-character state or province abbreviation.
LocaleOfIssue	[0..1]	String	The three-character IATA code for a locale (e.g. airport code for Municipal Bonds).
RedemptionDate	[0..1]	LocalMktDate	
StrikePrice	[0..1]	Price	Used for derivatives, such as options and covered warrants
OrigStrikePrice	[0..1]	Price	
StrikePricePrecision	[0..1]	int	
StrikeCurrency	[0..1]	Currency	Used for derivatives
StrikeCurrencyCodeSource	[0..1]	CodeSet	
StrikeMultiplier	[0..1]	float	Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.
StrikeValue	[0..1]	float	Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.
StrikeUnitOfMeasure	[0..1]	CodeSet	
StrikeIndex	[0..1]	String	
StrikeIndexCurvePoint	[0..1]	String	
StrikeIndexSpread	[0..1]	PriceOffset	
StrikeIndexQuote	[0..1]	CodeSet	
StrikePriceDeterminationMethod	[0..1]	CodeSet	
StrikePriceBoundaryMethod	[0..1]	CodeSet	When specified, PutOrCall(201), StrikePrice(202), and StrikePriceBoundaryPrecision(1480) must also be specified.
StrikePriceBoundaryPrecision	[0..1]	Percentage	
UnderlyingPriceDeterminationMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
OptAttribute	[0..1]	char	Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying. Should not be used to indicate type of option - use the CFICode[461] for this purpose.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
ContractMultiplierUnit	[0..1]	CodeSet	
TradingUnitPeriodMultiplier	[0..1]	int	
FlowScheduleType	[0..1]	CodeSet	
MinPriceIncrement	[0..1]	float	Minimum price increment for the instrument. Could also be used to represent tick value.
MinPriceIncrementAmount	[0..1]	Amt	Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231]
UnitOfMeasure	[0..1]	CodeSet	
UnitOfMeasureQty	[0..1]	Qty	
UnitOfMeasureCurrency	[0..1]	Currency	
UnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
PriceUnitOfMeasure	[0..1]	CodeSet	
PriceUnitOfMeasureQty	[0..1]	Qty	
PriceUnitOfMeasureCurrency	[0..1]	Currency	
PriceUnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
SettlMethod	[0..1]	CodeSet	Conditionally required if SettlSubMethod(2579) is specified.
SettlSubMethod	[0..1]	CodeSet	
ExerciseStyle	[0..1]	CodeSet	Type of exercise of a derivatives security
OptPayoutType	[0..1]	CodeSet	
OptPayoutAmount	[0..1]	Amt	Conditionally required if OptPayoutType(1482) = 3 (Binary).
ReturnTrigger	[0..1]	CodeSet	
PriceQuoteMethod	[0..1]	CodeSet	Method for price quotation
ValuationMethod	[0..1]	CodeSet	Indicates type of valuation method used.

Name	Mult.	Type	Description
ValuationSource	[0..1]	String	
ValuationReferenceModel	[0..1]	String	
PriceQuoteCurrency	[0..1]	Currency	
PriceQuoteCurrencyCodeSource	[0..1]	CodeSet	
ListMethod	[0..1]	CodeSet	Indicates whether the instruments are pre-listed only or can also be defined via user request
CapPrice	[0..1]	Price	Used to express the ceiling price of a capped call
FloorPrice	[0..1]	Price	Used to express the floor price of a capped put
PutOrCall	[0..1]	CodeSet	Used to express option right
InTheMoneyCondition	[0..1]	CodeSet	Used to express in-the-moneyness behavior in general terms for the option without the use of StrikePrice(202) and PutOrCall(201).
ContraryInstructionEligibilityIndicator	[0..1]	Boolean	
FlexibleIndicator	[0..1]	Boolean	Used to indicate if a security has been defined as flexible according to "non-standard" means. Analog to CFICode Standard/Non-standard indicator
FlexProductEligibilityIndicator	[0..1]	Boolean	Used to indicate if a product or group of product supports the creation of flexible securities
BlockTradeEligibilityIndicator	[0..1]	Boolean	
LowExercisePriceOptionIndicator	[0..1]	Boolean	
TimeUnit	[0..1]	CodeSet	Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)
CouponRate	[0..1]	Percentage	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
PositionLimit	[0..1]	int	Position Limit for the instrument.
NTPositionLimit	[0..1]	int	Near-term Position Limit for the instrument.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	Length	Must be set if EncodedIssuer(349) field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer(106) field in the encoded format specified via the MessageEncoding(347) field.
FinancialInstrumentShortName	[0..1]	String	
FinancialInstrumentFullName	[0..1]	String	

Name	Mult.	Type	Description
EncodedFinancialInstrumentFull-NameLen	[0..1]	Length	Must be set if EncodedFinancialInstrumentFullName(2716) field is specified and must immediately precede it.
EncodedFinancialInstrumentFullName	[0..1]	data	Encoded (non-ASCII characters) representation of the FinancialInstrumentFullName(2714) field in the encoded format specified via the MessageEncoding(347) field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	Length	Must be set if EncodedSecurityDesc(351) field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc(107) field in the encoded format specified via the MessageEncoding(347) field.
SecurityXML	[0..1]	Component	Embedded XML document describing the instrument.
Pool	[0..1]	String	Identifies MBS / ABS pool
ContractSettlMonth	[0..1]	MonthYear	Must be present for MBS/TBA
CPProgram	[0..1]	CodeSet	The program under which a commercial paper is issued
CPRegType	[0..1]	String	The registration type of a commercial paper issuance
EvntGrp	[0..*]	Group	Number of repeating EventType group entries.
DatedDate	[0..1]	LocalMktDate	If different from IssueDate
InterestAccrualDate	[0..1]	LocalMktDate	If different from IssueDate and DatedDate
InstrumentParties	[0..*]	Group	Used to identify the parties related to a specific instrument.
ShortSaleRestriction	[0..1]	CodeSet	
ComplexEvents	[0..*]	Group	
RefTickTableID	[0..1]	int	Spread table code referred by the security or symbol.
StrategyType	[0..1]	CodeSet	
CommonPricingIndicator	[0..1]	Boolean	
SettlDisruptionProvision	[0..1]	CodeSet	
DeliveryRouteOrCharter	[0..1]	String	
InstrumentRoundingDirection	[0..1]	CodeSet	
InstrumentRoundingPrecision	[0..1]	int	
InstrumentPricePrecision	[0..1]	int	

Name	Mult.	Type	Description
SecurityReferenceDataSupplement	[0..1]	String	
DateAdjustment	[0..1]	Component	
PricingDateTime	[0..1]	Component	
MarketDisruption	[0..1]	Component	
OptionExercise	[0..1]	Component	
StreamGrp	[0..*]	Group	
ProvisionGrp	[0..*]	Group	
AdditionalTermGrp	[0..*]	Group	
ProtectionTermGrp	[0..*]	Group	
CashSettlTermGrp	[0..*]	Group	
PhysicalSettlTermGrp	[0..*]	Group	
ExtraordinaryEventGrp	[0..*]	Group	
ExtraordinaryEventAdjustmentMethod	[0..1]	CodeSet	
ExchangeLookAlike	[0..1]	Boolean	

Used in components: SettlTradeDetails

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtMatchSideGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, OrderEntryAckGrp, OrderEntryGrp, QuotCxlEntriesGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp, SecurityRiskMetricGrp, SettlObligationInstructions, StrmAsgnReqInstrmtGrp, StrmAsgnRptInstrmtGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ContraryIntentionReport, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, CrossRequest, CrossRequestAck, DontKnowTrade, ExecutionAck, ExecutionReport, IOI, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RequestForPositions, RequestForPosition-

sAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeAggregationReport, TradeAggregationRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionStatus

180.2.1205 InstrumentExtension

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

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

Used in groups: InstrmtGrp, InstrmtMDReqGrp, MDIncGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, IOI, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.1206 InstrumentLeg

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

Name	Mult.	Type	Description
LegSymbol	[0..1]	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Required if the InstrumentLeg component is marked as required where the component is used.
LegSymbolSfx	[0..1]	CodeSet	
LegSecurityID	[0..1]	String	
LegSecurityIDSource	[0..1]	CodeSet	
LegSecAltIDGrp	[0..*]	Group	
LegID	[0..1]	String	Used for unique identification of the leg that can subsequently be used whenever a simple leg identification is sufficient. It can also serve as input value for LegRefID(654) whenever only a simple leg reference is allowed or needed.
LegProduct	[0..1]	CodeSet	
LegSecurityGroup	[0..1]	String	
LegCFICode	[0..1]	String	
LegUPICode	[0..1]	String	
LegSecurityType	[0..1]	CodeSet	
LegSecuritySubType	[0..1]	String	
LegMaturityMonthYear	[0..1]	MonthYear	
LegMaturityDate	[0..1]	LocalMktDate	
LegMaturityTime	[0..1]	TZTimeOnly	
LegMaturityFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegMaturityFrequencyPeriod(2987) is specified.
LegMaturityFrequencyPeriod	[0..1]	int	Conditionally required when LegMaturityFrequencyUnit(2986) is specified and the value is not EOM (End of Month) or F (Flexible).
LegSettleOnOpenFlag	[0..1]	String	
LegInstrmtAssignmentMethod	[0..1]	CodeSet	
LegSecurityStatus	[0..1]	CodeSet	
LegCouponPaymentDate	[0..1]	LocalMktDate	
LegRestructuringType	[0..1]	CodeSet	
LegSeniority	[0..1]	CodeSet	
LegNotionalPercentageOutstanding	[0..1]	Percentage	

Name	Mult.	Type	Description
LegOriginalNotionalPercentageOut-standing	[0..1]	Percentage	
LegAttachmentPoint	[0..1]	Percentage	
LegDetachmentPoint	[0..1]	Percentage	
LegObligationType	[0..1]	CodeSet	
LegAssetGroup	[0..1]	CodeSet	
LegAssetClass	[0..1]	CodeSet	Required if LegAssetSubClass(2068) is specified.
LegAssetSubClass	[0..1]	CodeSet	Required if LegAssetType(2069) is specified.
LegAssetType	[0..1]	String	Required if LegAssetSubType(2739) is specified.
LegAssetSubType	[0..1]	String	
LegSecondaryAssetGrp	[0..*]	Group	
LegAssetAttributeGrp	[0..*]	Group	
LegSwapClass	[0..1]	CodeSet	
LegSwapSubClass	[0..1]	CodeSet	
LegNthToDefault	[0..1]	int	Conditionally required when LegMthToDefault(2158) is specified.
LegMthToDefault	[0..1]	int	
LegSettledEntityMatrixSource	[0..1]	String	
LegSettledEntityMatrixPublicationDate	[0..1]	LocalMktDate	
LegCouponType	[0..1]	CodeSet	
LegTotalIssuedAmount	[0..1]	Amt	
LegCouponFrequencyPeriod	[0..1]	int	Conditionally required when LegCouponFreqUnit(2164) is specified.
LegCouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegCouponFreqPeriod(2163) is specified.
LegCouponDayCount	[0..1]	CodeSet	
LegCouponOtherDayCount	[0..1]	String	
LegConvertibleBondEquityID	[0..1]	String	
LegConvertibleBondEquityIDSource	[0..1]	CodeSet	Conditionally required when LegConvertibleBondEquityID(2166) is specified.
LegContractPriceRefMonth	[0..1]	MonthYear	
LegLienSeniority	[0..1]	CodeSet	
LegLoanFacility	[0..1]	CodeSet	
LegReferenceEntityType	[0..1]	CodeSet	
LegIndexSeries	[0..1]	int	

Name	Mult.	Type	Description
LegIndexAnnexVersion	[0..1]	int	
LegIndexAnnexDate	[0..1]	LocalMktDate	
LegIndexAnnexSource	[0..1]	String	
LegSettlRateIndex	[0..1]	String	
LegSettlRateIndexLocation	[0..1]	String	
LegOptionExpirationDesc	[0..1]	String	
EncodedLegOptionExpirationDescLen	[0..1]	Length	Must be set if EncodedLegOptionExpirationDesc(2180) field is specified and must immediately precede it.
EncodedLegOptionExpirationDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegOptionExpirationDesc(2178) field in the encoded format specified via the MessageEncoding(347) field.
LegIssueDate	[0..1]	LocalMktDate	
LegRepoCollateralSecurityType	[0..1]	String	
LegRepurchaseTerm	[0..1]	int	
LegRepurchaseRate	[0..1]	Percentage	
LegFactor	[0..1]	float	
LegCreditRating	[0..1]	String	
LegInstrRegistry	[0..1]	String	
LegCountryOfIssue	[0..1]	Country	
LegStateOrProvinceOfIssue	[0..1]	String	
LegLocaleOfIssue	[0..1]	String	
LegRedemptionDate	[0..1]	LocalMktDate	
LegStrikePrice	[0..1]	Price	
LegStrikeCurrency	[0..1]	Currency	
LegStrikeCurrencyCodeSource	[0..1]	CodeSet	
LegStrikeMultiplier	[0..1]	float	
LegStrikeValue	[0..1]	float	
LegStrikeUnitOfMeasure	[0..1]	CodeSet	
LegStrikeIndex	[0..1]	String	
LegStrikeIndexCurvePoint	[0..1]	String	
LegStrikeIndexSpread	[0..1]	PriceOffset	
LegStrikeIndexQuote	[0..1]	CodeSet	
LegStrikePriceDeterminationMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegStrikePriceBoundaryMethod	[0..1]	CodeSet	When specified, LegPutOrCall(1358), LegStrikePrice(612), and LegStrikePriceBoundaryPrecision(2188) must also be specified.
LegStrikePriceBoundaryPrecision	[0..1]	Percentage	
LegUnderlyingPriceDetermination-Method	[0..1]	CodeSet	
LegOptAttribute	[0..1]	char	
LegContractMultiplier	[0..1]	float	
LegContractMultiplierUnit	[0..1]	CodeSet	
LegTradingUnitPeriodMultiplier	[0..1]	int	
LegFlowScheduleType	[0..1]	CodeSet	
LegMinPriceIncrement	[0..1]	float	
LegMinPriceIncrementAmount	[0..1]	Amt	
LegUnitOfMeasure	[0..1]	CodeSet	
LegUnitOfMeasureQty	[0..1]	Qty	
LegUnitOfMeasureCurrency	[0..1]	Currency	
LegUnitOfMeasureCurrencyCodeS-ource	[0..1]	CodeSet	
LegPriceUnitOfMeasure	[0..1]	CodeSet	
LegPriceUnitOfMeasureQty	[0..1]	Qty	
LegPriceUnitOfMeasureCurrency	[0..1]	Currency	
LegPriceUnitOfMeasureCurrency-CodeSource	[0..1]	CodeSet	
LegSettlMethod	[0..1]	CodeSet	
LegTimeUnit	[0..1]	CodeSet	Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)
LegExerciseStyle	[0..1]	CodeSet	
LegOptPayoutType	[0..1]	CodeSet	
LegOptPayoutAmount	[0..1]	Amt	Conditionally required if LegOptPayoutTyp(2193) = 3 (Binary).
LegReturnTrigger	[0..1]	CodeSet	
LegPriceQuoteMethod	[0..1]	CodeSet	
LegValuationMethod	[0..1]	CodeSet	
LegValuationSource	[0..1]	String	
LegValuationReferenceModel	[0..1]	String	

Name	Mult.	Type	Description
LegPriceQuoteCurrency	[0..1]	Currency	
LegPriceQuoteCurrencyCodeSource	[0..1]	CodeSet	
LegListMethod	[0..1]	CodeSet	
LegCapPrice	[0..1]	Price	
LegFloorPrice	[0..1]	Price	
LegFlexibleIndicator	[0..1]	Boolean	
LegFlexProductEligibilityIndicator	[0..1]	Boolean	
LegCouponRate	[0..1]	Percentage	
LegSecurityExchange	[0..1]	Exchange	
LegPositionLimit	[0..1]	int	
LegNTPositionLimit	[0..1]	int	
LegIssuer	[0..1]	String	
EncodedLegIssuerLen	[0..1]	Length	Must be set if EncodedLegIssuer(618) field is specified and must immediately precede it.
EncodedLegIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the LegIssuer(617) field in the encoded format specified via the MessageEncoding(347) field.
LegFinancialInstrumentShortName	[0..1]	String	
LegFinancialInstrumentFullName	[0..1]	String	
EncodedLegFinancialInstrumentFull-NameLen	[0..1]	Length	Must be set if EncodedLegFinancialInstrumentFullName(2719) field is specified and must immediately precede it.
EncodedLegFinancialInstrumentFull-Name	[0..1]	data	Encoded (non-ASCII characters) representation of the LegFinancialInstrumentFullName(2717) field in the encoded format specified via the MessageEncoding(347) field.
LegSecurityDesc	[0..1]	String	
EncodedLegSecurityDescLen	[0..1]	Length	Must be set if LegEncodedSecurityDesc(622) field is specified and must immediately precede it.
EncodedLegSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegSecurityDesc(620) field in the encoded format specified via the MessageEncoding(347) field.
LegSecurityXML	[0..1]	Component	Embedded XML document describing the leg instrument.
LegCPProgram	[0..1]	CodeSet	
LegCPRegType	[0..1]	String	

Name	Mult.	Type	Description
LegRatioQty	[0..1]	float	Specific to the <InstrumentLeg> (not in <Instrument>)
LegSide	[0..1]	CodeSet	Specific to the <InstrumentLeg> (not in <Instrument>)
LegCurrency	[0..1]	Currency	Specific to the <InstrumentLeg> (not in <Instrument>)
LegCurrencyCodeSource	[0..1]	CodeSet	
LegPool	[0..1]	String	Identifies MBS / ABS pool
LegDatedDate	[0..1]	LocalMktDate	
LegContractSettlMonth	[0..1]	MonthYear	
LegInterestAccrualDate	[0..1]	LocalMktDate	
LegPutOrCall	[0..1]	CodeSet	Used to express option right
LegInTheMoneyCondition	[0..1]	CodeSet	Used to express in-the-moneyness behavior in general terms for the option without the use of LegStrikePrice(612) and LegPutOrCall(1358).
LegContraryInstructionEligibilityIndicator	[0..1]	Boolean	
LegOptionRatio	[0..1]	float	LegOptionRatio is provided on covering leg to create a delta neutral spread. In Listed Derivatives, the delta of the leg is multiplied by LegOptionRatio and OrderQty to determine the covering quantity.
LegPrice	[0..1]	Price	Used to specify an anchor price for a leg as part of the definition or creation of the strategy - not used for execution price.
LegEvntGrp	[0..*]	Group	
LegInstrumentParties	[0..*]	Group	
LegShortSaleRestriction	[0..1]	CodeSet	
LegComplexEvents	[0..*]	Group	
LegStrategyType	[0..1]	CodeSet	
LegCommonPricingIndicator	[0..1]	Boolean	
LegSettlDisruptionProvision	[0..1]	CodeSet	
LegDeliveryRouteOrCharter	[0..1]	String	
LegInstrumentRoundingDirection	[0..1]	CodeSet	
LegInstrumentRoundingPrecision	[0..1]	int	
LegDateAdjustment	[0..1]	Component	
LegPricingDateTime	[0..1]	Component	
LegMarketDisruption	[0..1]	Component	

Name	Mult.	Type	Description
LegOptionExercise	[0..1]	Component	
LegStreamGrp	[0..*]	Group	
LegProvisionGrp	[0..*]	Group	
LegAdditionalTermGrp	[0..*]	Group	
LegProtectionTermGrp	[0..*]	Group	
LegCashSettlTermGrp	[0..*]	Group	
LegPhysicalSettlTermGrp	[0..*]	Group	
LegExtraordinaryEventGrp	[0..*]	Group	
LegExtraordinaryEventAdjustment-Method	[0..1]	CodeSet	
LegExchangeLookAlike	[0..1]	Boolean	

Used in groups: InstrmtLegExecGrp, InstrmtLegGrp, InstrmtLegIOIGrp, InstrmtLegSecListGrp, LegOrd-Grp, LegQuotGrp, LegQuotStatGrp, QuotReqLegsGrp, SecLstUpdRelSymsLegGrp, TrdInstrmtLegGrp

180.2.1207 InstrumentParties

The use of this component block is restricted to instrument definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the InstrumentParty block.

Name	Mult.	Type	Description
NoInstrumentParties	[1..1]	NumInGroup	Repeating group below should contain unique combinations of InstrumentPartyID(1019), InstrumentPartyIDSource(1050) and InstrumentPartyRole(1051).
InstrumentPartyID	[0..1]	String	Required if NoInstrumentParties(1018) > 0. Identification of the party.
InstrumentPartyIDSource	[0..1]	CodeSet	Required if NoInstrumentParties(1018) > 0. Used to identify classification source.
InstrumentPartyRole	[0..1]	CodeSet	Required if NoInstrumentParties(1018) > 0. Identifies the type of InstrumentPartyID(1019).
InstrumentPartyRoleQualifier	[0..1]	CodeSet	
InstrumentPtysSubGrp	[0..*]	Group	Repeating group of party sub-identifiers.

Used in components: Instrument

180.2.1208 InstrumentPartyID

PartyID value within an instrument party repeating group. Same values as PartyID (448)

Type: String

Used in groups: InstrumentParties

180.2.1209 InstrumentPartyIDSource

PartyIDSource value within an instrument partyrepeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID

Code	Name	Description
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: InstrumentParties

180.2.1210 InstrumentPartyRole

PartyRole value within an instrument partyepeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.

Code	Name	Description
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID

Code	Name	Description
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty

Code	Name	Description
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent

Code	Name	Description
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.

Code	Name	Description
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: InstrumentParties

180.2.1211 InstrumentPartyRoleQualifier

Used to further qualify the value of InstrumentPartyRole(1051).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.

Code	Name	Description
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).

Code	Name	Description
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: InstrumentParties

180.2.1212 InstrumentPartySubID

PartySubID value within an instrument party repeating group.

Same values as PartySubID (523)

Type: String

Used in groups: InstrumentPtysSubGrp

180.2.1213 InstrumentPartySubIDType

Type of InstrumentPartySubID (1053) value.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)

Code	Name	Description
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type

Code	Name	Description
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.

Code	Name	Description
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.

Code	Name	Description
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.

Code	Name	Description
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: InstrumentPtysSubGrp

180.2.1214 InstrumentPricePrecision

Specifies the number of decimal places for instrument prices.

Type: int

Used in components: Instrument

180.2.1215 InstrumentPtysSubGrp

Name	Mult.	Type	Description
NoInstrumentPartySubIDs	[1..1]	NumInGroup	
InstrumentPartySubID	[0..1]	String	
InstrumentPartySubIDType	[0..1]	CodeSet	

Used in groups: InstrumentParties

180.2.1216 InstrumentRoundingDirection

Specifies the rounding direction if not overridden elsewhere.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: Instrument

180.2.1217 InstrumentRoundingPrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: Instrument

180.2.1218 InstrumentScopeCFICode

Used to limit instrument scope to specified CFICode.

See CFICode(461) field for description.

Type: String

Used in components: InstrumentScope

180.2.1219 InstrumentScope

Used to specify the instrument

Name	Mult.	Type	Description
InstrumentScopeSymbol	[0..1]	String	
InstrumentScopeSymbolSfx	[0..1]	CodeSet	
InstrumentScopeSecurityID	[0..1]	String	
InstrumentScopeSecurityIDSource	[0..1]	CodeSet	
InstrumentScopeSecurityAltIDGrp	[0..*]	Group	
InstrumentScopeProduct	[0..1]	CodeSet	
InstrumentScopeProductComplex	[0..1]	String	

Name	Mult.	Type	Description
InstrumentScopeSecurityGroup	[0..1]	String	
InstrumentScopeCFICode	[0..1]	String	
InstrumentScopeUPICode	[0..1]	String	
InstrumentScopeSecurityType	[0..1]	CodeSet	
InstrumentScopeSecuritySubType	[0..1]	String	
InstrumentScopeMaturityMonthYear	[0..1]	MonthYear	
InstrumentScopeMaturityTime	[0..1]	TZTimeOnly	
InstrumentScopeRestructuringType	[0..1]	String	
InstrumentScopeSeniority	[0..1]	String	
InstrumentScopePutOrCall	[0..1]	CodeSet	
InstrumentScopeFlexibleIndicator	[0..1]	Boolean	
InstrumentScopeCouponRate	[0..1]	Percentage	
InstrumentScopeSecurityExchange	[0..1]	Exchange	
InstrumentScopeSecurityDesc	[0..1]	String	
InstrumentScopeEncodedSecurityDescLen	[0..1]	Length	
InstrumentScopeEncodedSecurityDesc	[0..1]	data	
InstrumentScopeSettlType	[0..1]	CodeSet	Can be used to specify FX tenors.

Used in groups: InstrumentScopeGrp, RiskInstrumentScopeGrp

Used in messages: PartyActionReport, PartyActionRequest, SecurityMassStatus, SecurityMassStatusRequest

180.2.1220 InstrumentScopeCouponRate

Used to limit instrument scope to specified coupon rate.

See CouponRate(223) field for description.

Type: Percentage

Used in components: InstrumentScope

180.2.1221 InstrumentScopeEncodedSecurityDesc

Encoded (non-ASCII characters) representation of the InstrumentScopeSecurityDesc(1556) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the InstrumentScopeSecurityDesc(1556) field.

Type: data

Used in components: InstrumentScope

180.2.1222 InstrumentScopeEncodedSecurityDescLen

Byte length of encoded (non-ASCII characters) InstrumentScopeEncodedSecurityDesc (1621) field

Type: Length

Used in components: InstrumentScope

180.2.1223 InstrumentScopeFlexibleIndicator

Used to limit instrument scope to securities that can be defined using flexible terms or not.

See FlexibleIndicator(1244) field for description.

Type: Boolean

Used in components: InstrumentScope

180.2.1224 InstrumentScopeGrp

Repeating group of InstrumentScope Components. Used to specify the instruments to which a request applies.

Name	Mult.	Type	Description
NoInstrumentScopes	[1..1]	NumInGroup	
InstrumentScopeOperator	[0..1]	CodeSet	Required when NoInstrumentScopes > 0.
InstrumentScope	[0..1]	Component	

Used in groups: EntitlementGrp, TestScenarioGrp

Used in messages: MarketDefinition, MarketDefinitionUpdateReport, PartyEntitlementsRequest

180.2.1225 InstrumentScopeMaturityMonthYear

Used to limit instrument scope to specified maturity month and year.

See MaturityMonthYear(200) field for description.

Type: MonthYear

Used in components: InstrumentScope

180.2.1226 InstrumentScopeMaturityTime

Used to limit instrument scope to specified maturity time.

See MaturityTime(1079) field for description.

Type: TZTimeOnly

Used in components: InstrumentScope

180.2.1227 InstrumentScopeOperator

Operator to perform on the instrument(s) specified

Type: int

Allowed values in InstrumentScopeOperatorCodeSet:

Code	Name	Description
1	Include	Include
2	Exclude	Exclude

Used in groups: InstrumentScopeGrp, RiskInstrumentScopeGrp

180.2.1228 InstrumentScopeProduct

Used to limit instrument scope to specified instrument product category.

See Product (460) field for description.

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING

Used in components: InstrumentScope

180.2.1229 InstrumentScopeProductComplex

Used to limit instrument scope to specified product complex.

See ProductComplex(1227) field for description.

Type: String

Used in components: InstrumentScope

180.2.1230 InstrumentScopePutOrCall

Used to limit instrument scope to puts or calls.

See PutOrCall(201) field for description.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate receiver or into a CDS contract as a seller of protection or for the case of a Floor.
1	Call	Call. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into a CDS contract as a buyer of protection or for the case of a Cap.
2	Other	Other. In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.
3	Chooser	Chooser. Indicates that the option buyer may choose to buy or sell the underlying security on exercise or if a Swaption to pay or receive the underlying IRS cash flow stream or to buy or sell CDS protection.

Used in components: InstrumentScope

180.2.1231 InstrumentScopeRestructuringType

Used to limit instrument scope to specified restructuring type.

See RestructuringType(1449) field for description.

Type: String

Used in components: InstrumentScope

180.2.1232 InstrumentScopeSecurityAltID

Used to limit instrument scope to specified security alternate identifier.

See SecurityAltID(455) field for description.

Type: String

Used in groups: InstrumentScopeSecurityAltIDGrp

180.2.1233 InstrumentScopeSecurityAltIDGrp

Alternative SecurityIDs for an instrument specified in the InstrumentScope.

Name	Mult.	Type	Description
NoInstrumentScopeSecurityAltID	[1..1]	NumInGroup	
InstrumentScopeSecurityAltID	[0..1]	String	Required when NoInstrumentScopeSecurityAltID > 0.
InstrumentScopeSecurityAltIDSource	[0..1]	CodeSet	Required when NoInstrumentScopeSecurityAltID > 0.

Used in components: InstrumentScope

180.2.1234 InstrumentScopeSecurityAltIDSource

Used to limit instrument scope to specified security alternate identifier source.

See SecurityAltIDSource(456) field for complete definition.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)

Code	Name	Description
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: InstrumentScopeSecurityAltIDGrp

180.2.1235 InstrumentScopeSecurityDesc

Used to limit instrument scope to specified security description.

See SecurityDesc(107) field for description.

Type: String

Used in components: InstrumentScope

180.2.1236 InstrumentScopeSecurityExchange

Used to limit instrument scope to specified security exchange.

See SecurityExchange(207) field for description.

Type: Exchange

Used in components: InstrumentScope

180.2.1237 InstrumentScopeSecurityGroup

Used to limit instrument scope to specified security group.

See SecurityGroup(1151) field for description.

Type: String

Used in components: InstrumentScope

180.2.1238 InstrumentScopeSecurityID

Used to limit instrument scope to specified security identifier.

See SecurityID(48) field for description.

Type: String

Used in components: InstrumentScope

180.2.1239 InstrumentScopeSecurityIDSource

Used to limit instrument scope to specified security identifier source.

See SecurityIDSource(22) field for description.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentScope

180.2.1240 InstrumentScopeSecuritySubType

Used to limit instrument scope to specified security sub-type.

See SecuritySubType(762) field for description.

Type: String

Used in components: InstrumentScope

180.2.1241 InstrumentScopeSecurityType

Used to limit instrument scope to specified security type.

See SecurityType(167) field for description).

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation
CPP	CorporatePrivatePlacement	Corporate Private Placement

Code	Name	Description
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond
FXSWAP	FXSwap	FX Swap

Code	Name	Description
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper
DEFLTED	Defaulted	Defaulted

Code	Name	Description
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax
TCAL	PrincipalStripOfACallableBondOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative
TAN	TaxAnticipationNote	Tax Anticipation Note

Code	Name	Description
TPRN	PrincipalStripFromANonCallable-BondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChine-seYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward
WAR	Warrant	Warrant

Code	Name	Description
MCPIB	MunicipalInterestBearingCommercialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit
MMF	MoneyMarketFund	Money Market Fund

Code	Name	Description
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in components: InstrumentScope

180.2.1242 InstrumentScopeSeniority

Used to limit instrument scope to specified seniority type.

See Seniority(1450) field for description.

Type: String

Used in components: InstrumentScope

180.2.1243 InstrumentScopeSettlType

Used to limit instrument scope to specified settlement type.

See SettlType(63) field for description.

Type: String

Allowed values in SettlTypeCodeSet:

Code	Name	Description
0	Regular	Regular / FX Spot settlement (T+1 or T+2 depending on currency)
1	Cash	Cash (TOD / T+0)
2	NextDay	Next Day (TOM / T+1)
3	TPlus2	T+2

Code	Name	Description
4	TPlus3	T+3
5	TPlus4	T+4
6	Future	Future
7	WhenAndIfIssued	When And If Issued
8	SellersOption	Sellers Option
9	TPlus5	T+5
B	BrokenDate	Broken date. Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = B (Broken date).
C	FXSpotNextSettlement	FX Spot Next settlement (Spot+1, aka next day)

Used in components: InstrumentScope

180.2.1244 InstrumentScopeSymbol

Used to limit instrument scope to specified symbol.

See Symbol(55) field for description.

Type: String

Used in components: InstrumentScope

180.2.1245 InstrumentScopeSymbolSfx

Used to limit instrument scope to specified symbol suffix.

See SymbolSfx(65) field for description.

Type: String

Allowed values in SymbolSfxCodeSet:

Code	Name	Description
CD	EUCPWithLumpSumInterest	EUCP with lump-sum interest rather than discount price
WI	WhenIssued	"When Issued" for a security to be reissued under an old CUSIP or ISIN

Used in components: InstrumentScope

180.2.1246 InstrumentScopeUPICode

Uniquely identifies the product of a security using ISO 4914 as filter criteria. See UPICode(2891) for further detail.

Type: String

Used in components: InstrumentScope

180.2.1247 InterestAccrualDate

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

Type: LocalMktDate

Used in components: Instrument

180.2.1248 InterestAtMaturity

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

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.1249 InternationalSwapIndicator

Identifies the swap trade as an "international" transaction.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.1250 InTheMoneyCondition

Specifies an option instrument's "in the money" condition.

Type: int

Allowed values in InTheMoneyConditionCodeSet:

Code	Name	Description
0	StandardITM	Standard in-the-money. The option's strike price is less than the underlying settlement price for a call or greater than the underlying settlement price for a put.
1	ATMITM	At-the-money is in-the-money. The option's strike price of either the put or call is equal to the underlying settlement price in addition to standard in-the-money behavior.
2	ATMCallITM	At-the-money call is in-the-money. The call option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.
3	ATMPutITM	At-the-money put is in-the-money. The put option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.

Used in components: Instrument

180.2.1251 IntraFirmTradeIndicator

Indicates whether the trade or position was entered into as an intra-group transaction, i.e. between two units of the same parent entity having majority ownership interest in both counterparties.

Type: Boolean

Used in groups: MDFullGrp, MDIncGrp

Used in messages: PositionReport, TradeCaptureReport

180.2.1252 InvestorCountryOfResidence

The ISO 3166 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes.

Type: Country

Used in groups: RgstDtlsGrp

180.2.1253 InViewOfCommon

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

Type: Boolean

Allowed values in InViewOfCommonCodeSet:

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

Used in messages: SecurityStatus

180.2.1254 IOIID

Unique identifier of IOI message.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ListOrdGrp

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

180.2.1255 IOINaturalFlag

Indicates that IOI is the result of an existing agency order or a facilitation position resulting from an agency order, not from principal trading or order solicitation activity.

Type: Boolean

Allowed values in IOINaturalFlagCodeSet:

Code	Name	Description
N	NotNatural	Not Natural
Y	Natural	Natural

Used in messages: IOI

180.2.1256 IOIQltyInd

Relative quality of indication

Type: char

Allowed values in IOIQltyIndCodeSet:

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

Used in messages: IOI

180.2.1257 IOIQty

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

Type: String

Allowed values in IOIQtyCodeSet:

Code	Name	Description
S	Small	Small
M	Medium	Medium
L	Large	Large
U	UndisclosedQuantity	Undisclosed Quantity

Used in messages: IOI

180.2.1258 IOIQualGrp

Name	Mult.	Type	Description
NoIOIQualifiers	[1..1]	NumInGroup	Required if any IOIQualifiers are specified. Indicates the number of repeating IOIQualifiers.
IOIQualifier	[0..1]	CodeSet	Required if NoIOIQualifiers > 0

Used in messages: IOI

180.2.1259 IOIQualifier

Code to qualify IOI use. (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in IOIQualifierCodeSet:

Code	Name	Description
A	AllOrNone	All or None (AON)
B	MarketOnClose	Market On Close (MOC) (held to close)
C	AtTheClose	At the close (around/not held to close)
D	VWAP	VWAP (Volume Weighted Average Price)
E	Axe	Axe. Indicates that a quote is an Axe, without specifying a side preference. Mutually exclusive with F(Axe on bid) and G(Axe on offer).
F	AxeOnBid	Axe on bid. Indicates that a quote is an Axe, with a preference to execute on the bid side. Mutually exclusive with E(Axe) and G (Axe on offer)
G	AxeOnOffer	Axe on offer. Indicates that a quote is an Axe, with a preference to execute on the offer side. Mutually exclusive with E(Axe) and F (Axe on bid)
H	ClientNaturalWorking	Client natural working. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type C2 – Client Natural (Working). A client should be able to seek verification (from IOI publisher's management/compliance) that, for any C2 IOIs received, there was a corresponding live client order for at least the advertised size prior to the IOI being generated. Resulting trades are expected to be of a riskless nature.
I	InTouchWith	In touch with. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type P1 - Potential. Post-execution, a client should be able to seek verification (from IOI publisher's management/ compliance) that, for any P1 IOIs received and executed against, there was by time of the execution, an opposing specific client order. Resulting trades are expected to be of a riskless nature. If the anticipated client order does not materialise, and the broker elects to commit capital, this must be disclosed prior to execution.

Code	Name	Description
J	PositionWanted	Position wanted. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H2 – Position Wanted. Brokers will be likely be sourcing liquidity and therefore may advertise the size of IOI they wish; however, clients can expect the broker to honour the size of IOI shown. The presumption is that there is no intent to immediately unwind the position without notification, however, brokers may provide additional granularity to the category and may offer bilateral post trade commitments. Brokers will also offer clients a feedback mechanism.
K	MarketMaking	Market making. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H3 – Market Making, no enforcement is required.
L	Limit	Limit
M	MoreBehind	More Behind
N	ClientNaturalBlock	Client natural block. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type C1 - Client Natural (Block). A client should be able to seek verification (from IOI publisher's management/compliance) that, for any C1 IOIs received, there was a corresponding live client order for at least the advertised size prior to the IOI being generated. Resulting trades are expected to be of a riskless nature.
O	AtTheOpen	At the Open
P	TakingAPosition	Taking a Position
Q	AtTheMarket	At the Market (previously called Current Quote)
R	ReadyToTrade	Ready to Trade
S	PortfolioShown	Inventory or Portfolio Shown
T	ThroughTheDay	Through the Day
U	Unwind	Unwind. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H1 - Unwind. Brokers will be responsible for ensuring that the size of the IOI reflects the actual house position in the relevant business unit and should not inflate the size of the IOI. The presumption is that there is no intent to immediately replace the position without notification, however, brokers may provide additional granularity to the category and may offer bilateral post trade commitments. Brokers will also offer clients a feedback mechanism.
V	Versus	Versus

Code	Name	Description
W	Indication	Indication - Working Away
X	CrossingOpportunity	Crossing Opportunity
Y	AtTheMidpoint	At the Midpoint
Z	PreOpen	Pre-open
1	QuantityNegotiable	Quantity is negotiable. When specified, the dealer may counter with a reduced quantity in its Quotes in response to QuoteRequest(35=R). All-or-none if omitted.
2	AllowLateBids	Allow late bids. When specified in QuoteRequest(35=R) the dealer may submit quotes after curtain time has elapsed.
3	ImmediateOrCounter	Immediate or counter. When specified, the buy-side customer is permitted to counter a firm quote during wiretime.
4	AutoTrade	Auto trade. Trade is in an auto-trading mode whereby the best quote that satisfies user criteria as determined by the trading platform will be accepted automatically.
a	AutomaticSpot	Automatic spot. At completion of price negotiation based on spread the trading platform will propose a benchmark spot price which may be filled immediately by the dealer or countered.
b	PlatformCalculatedSpot	Platform calculated spot. At completion of price negotiation based on spread the trading platform will supply a benchmark spot price and immediately complete the trade reporting fill. There is no dealer last look.
c	OutsideSpread	Outside spread. The IOI is identifiable outside the current bid/offer.
d	DeferredSpot	Deferred spot. At a future time after completion of price negotiation based on spread and reported in StrikeTime(443) the trading platform will propose a benchmark spot price which may be filled immediately by the dealer or countered.
n	NegotiatedSpot	Negotiated spot. Once price negotiation based on spread is completed negotiation of the benchmark spot price proceeds immediately.

Used in groups: IOIQualGrp

180.2.1260 IOIRefID

Reference identifier used with CANCEL and REPLACE, transaction types.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: IOI

180.2.1261 IOITransType

Identifies IOI message transaction type

Type: char

Allowed values in IOITransTypeCodeSet:

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

Used in messages: IOI

180.2.1262 IRSDirection

Used to specify whether the principal is paying or receiving the fixed rate in an interest rate swap.

Type: String

Allowed values in IRSDirectionCodeSet:

Code	Name	Description
PAY	Pay	Principal is paying fixed rate.
RCV	Rcv	Principal is receiving fixed rate
NA	NA	Swap is float/float or fixed/fixed

Used in messages: TradeCaptureReport

180.2.1263 IssueDate

The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date")

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

180.2.1264 Issuer

Name of security issuer (e.g. International Business Machines, GNMA).

see also Volume 7: "PRODUCT: FIXED INCOME - Euro Issuer Values"

Type: String

Used in components: Instrument

180.2.1265 LanguageCode

The national language in which the news item is provided.

Type: Language

Used in messages: News

180.2.1266 LastAlgoID

Identifies the algorithm a broker has opted to use when executing an order.

Type: String

Used in messages: ExecutionReport

180.2.1267 LastCapacity

Broker capacity in order execution

Type: char

Allowed values in LastCapacityCodeSet:

Code	Name	Description
1	Agent	Agent

Code	Name	Description
2	CrossAsAgent	Cross as agent
3	CrossAsPrincipal	Cross as principal
4	Principal	Principal
5	RisklessPrincipal	Riskless principal

Used in groups: ExecAllocGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport

180.2.1268 LastForwardPoints

F/X forward points added to LastSpotRate(194). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199.

Type: PriceOffset

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.1269 LastForwardPoints2

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

Type: PriceOffset

Used in messages: ExecutionReport

180.2.1270 LastFragment

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

Type: Boolean

Allowed values in LastFragmentCodeSet:

Code	Name	Description
N	NotLastMessage	Not Last Message

Code	Name	Description
Y	LastMessage	Last Message

Used in groups: QuotSetAckGrp, QuotSetGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, DerivativeSecurityList, DerivativeSecurityListUpdateReport, ExecutionReport, ListStatus, ListStrikePrice, MassOrder, MassOrderAck, NewOrderList, OrderMassActionReport, PartyDetailsListReport, PartyDetailsListUpdateReport, PartyEntitlementsReport, PartyEntitlementsUpdateReport, PartyRiskLimitsReport, PartyRiskLimitsUpdateReport, SecurityList, SecurityListUpdateReport, SecurityRiskMetricsReport, SecurityTypes

180.2.1271 LastLimitAmt

The amount that has been drawn down against the counterparty for a given trade. The type of limit is specified in LimitAmtType(1631).

Bilateral agreements dictate the units and maximum value of this field.

Type: Amt

Used in groups: LimitAmts

180.2.1272 LastLiquidityInd

Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity.

Type: int

Allowed values in LastLiquidityIndCodeSet:

Code	Name	Description
0	NeitherAddedNorRemovedLiquidity	Neither added nor removed liquidity. May be used by venues where market rules do not define "add" or "remove" liquidity. In the context of the SEC amendment of Regulation NMS Rule 606(b), may be used to identify executions that are only reported as part of total shares executed and not as part of shares providing or removing liquidity (see https://www.sec.gov/rules/final/2018/34-84528.pdf for details).

Code	Name	Description
1	AddedLiquidity	Added Liquidity
2	RemovedLiquidity	Removed Liquidity
3	LiquidityRoutedOut	Liquidity Routed Out
4	Auction	Auction execution
5	TriggeredStopOrder	Triggered stop order. Fill was the result of a stop order being triggered and immediately executed.
6	TriggeredContingencyOrder	Triggered contingency order. Fill was the result of a contingency order (OCO, OTO, OUO) becoming active (after cancelling or updating another order) and being immediately executed.
7	TriggeredMarketOrder	Triggered market order. Fill was the result of a market order being triggered due to an executable orderbook situation.
8	RemovedLiquidityAfterFirmOrder-Commitment	Removed liquidity after firm order commitment. An order that was submitted for continuous trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
9	AuctionExecutionAfterFirmOrder-Commitment	Auction execution after firm order commitment. An order that was submitted for auction trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
10	Unknown	Unknown. The liquidity indicator of the execution cannot be determined or was not provided upon execution.
11	Other	Other. None of the existing liquidity indicators are applicable for the execution (e.g. due to a venue's new order type that does not fit existing values).

Used in messages: ExecutionReport

180.2.1273 LastMkt

Market of execution for last fill, or an indication of the market where an order was routed

Valid values:

See "Appendix 6-C"

Type: Exchange

Used in groups: InstrmtMatchSideGrp

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

180.2.1274 LastMsgSeqNumProcessed

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

Type: SeqNum

Used in components: StandardHeader

180.2.1275 LastMultipliedQty

Expresses the quantity bought or sold when LastQty(32) is expressed in number of contracts. Used in addition to LastQty(32). It is the product of LastQty(32) and ContractMultiplier(231).

Type: Qty

Used in messages: TradeCaptureReport

180.2.1276 LastNetworkResponseID

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

Type: String

Used in messages: NetworkCounterpartySystemStatusResponse

180.2.1277 LastParPx

Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx (31) is expressed in Yield, Spread, Discount or any other type.

Usage: Execution Report and Allocation Report repeating executions block (from sellside).

Type: Price

Used in groups: ExecAllocGrp

Used in messages: ExecutionAck, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.1278 LastPx

Price of this (last) fill.

Type: Price

Used in groups: ExecAllocGrp, ExecutionAggregationGrp, InstrmtMatchSideGrp, MDFullGrp, MDIncGrp

Used in messages: DontKnowTrade, ExecutionAck, ExecutionReport, SecurityStatus, TradeCaptureReport, TradeCaptureReportAck

180.2.1279 LastQty

Quantity (e.g. shares) bought/sold on this (last) fill.

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

Type: Qty

Used in groups: ExecAllocGrp, ExecutionAggregationGrp, InstrmtMatchSideGrp

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

180.2.1280 LastQtyChanged

The positive or negative change in quantity when this report is a trade correction or continuation.

Type: Qty

Used in messages: TradeCaptureReport

180.2.1281 LastQtyVariance

When LastQty is an estimated value, e.g. for a Repo “circled” trade, LastQtyVariance specifies the absolute amount that the size may vary up or down when finalized. Omitted when LastQty(32) is already final.

Type: Qty

Used in messages: ExecutionReport, TradeCaptureReport

180.2.1282 LastRptRequested

Indicates whether this message is the last report message in response to a request message, e.g. OrderMassStatusRequest(35=AF), TradeCaptureReportRequest(35=AD).

Type: Boolean

Allowed values in LastRptRequestedCodeSet:

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

Used in messages: AssignmentReport, CollateralReport, ExecutionReport, MarginRequirementReport, PositionReport, TradeCaptureReport

180.2.1283 LastSpotRate

F/X spot rate.

Type: Price

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.1284 LastSwapPoints

For FX Swap, this is used to express the last market event for the differential between the far leg's bid/offer and the near leg's bid/offer in a fill or partial fill. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.1285 LastUpdateTime

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

Type: UTCTimestamp

Used in groups: SettlInstGrp, SettlObligationInstructions, TrdCapDtGrp

Used in messages: AlgoCertificateReport, DerivativeSecurityList, DerivativeSecurityListUpdateReport, MarketDataSnapshotFullRefresh, SecurityDefinition, SecurityDefinitionUpdateReport, SettlementInstructionRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.1286 LastUpfrontPrice

Price used to determine upfront payment for swaps contracts reported for a deal (trade).

Type: Price

Used in messages: ExecutionReport, TradeCaptureReport

180.2.1287 LateIndicator

Indicates if the contrary intention was received after the exchange imposed cutoff time

Type: Boolean

Used in messages: ContraryIntentionReport

180.2.1288 LeavesQty

Quantity open for further execution. If the OrdStatus (39) is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) - CumQty (14).

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

Type: Qty

Used in components: TradeReportOrderDetail

Used in groups: OrdListStatGrp, OrderEntryAckGrp

Used in messages: ExecutionReport

180.2.1289 LegAccount

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

Type: String

Used in groups: InstrmtLegExecGrp, LegOrdGrp, TrdInstrmtLegGrp

180.2.1290 LegAdditionalDividendsIndicator

Indicates whether additional dividends are applicable.

Type: Boolean

Used in components: LegDividendConditions

180.2.1291 LegAdditionalTermBondCouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in groups: LegAdditionalTermBondRefGrp

180.2.1292 LegAdditionalTermBondCouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: LegAdditionalTermBondRefGrp

180.2.1293 LegAdditionalTermBondCouponRate

Coupon rate of the bond. See also CouponRate(223).

Type: Percentage

Used in groups: LegAdditionalTermBondRefGrp

180.2.1294 LegAdditionalTermBondCouponType

Specifies the coupon type of the bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate
2	FloatingRate	Floating rate
3	Structured	Structured

Used in groups: LegAdditionalTermBondRefGrp

180.2.1295 LegAdditionalTermBondCurrency

Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegAdditionalTermBondRefGrp

180.2.1296 LegAdditionalTermBondCurrentTotalIssuedAmount

Total issued amount of the bond.

Type: Amt

Used in groups: LegAdditionalTermBondRefGrp

180.2.1297 LegAdditionalTermBondDayCount

The day count convention used in interest calculations for a bond or an interest bearing security.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.

Code	Name	Description
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in groups: LegAdditionalTermBondRefGrp

180.2.1298 LegAdditionalTermBondDesc

Description of the bond.

Type: String

Used in groups: LegAdditionalTermBondRefGrp

180.2.1299 LegAdditionalTermBondIssuer

Issuer of the bond.

Type: String

Used in groups: LegAdditionalTermBondRefGrp

180.2.1300 LegAdditionalTermBondMaturityDate

The maturity date of the bond.

Type: LocalMktDate

Used in groups: LegAdditionalTermBondRefGrp

180.2.1301 LegAdditionalTermBondParValue

The par value of the bond.

Type: Amt

Used in groups: LegAdditionalTermBondRefGrp

180.2.1302 LegAdditionalTermBondRefGrp

The LegAdditionalTermBondRefGrp is a repeating group subcomponent of the LegAdditionalTermGrp component used to identify an underlying reference bond for a swap.

Name	Mult.	Type	Description
NoLegAdditionalTermBondRefs	[1..1]	NumInGroup	
LegAdditionalTermBondSecurityID	[0..1]	String	Required if NoLegAdditionalTermBondRefs(41316) > 0.
LegAdditionalTermBondSecurityID-Source	[0..1]	CodeSet	Conditionally required when LegAdditionalTermBondSecurityID(41317) is specified.
LegAdditionalTermBondDesc	[0..1]	String	
EncodedLegAdditionalTermBondDe-scLen	[0..1]	Length	Must be set if EncodedLegAdditionalTermBondDesc(41321) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedLegAdditionalTermBondDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegAdditionalTermBondDesc(41319) field in the encoded format specified via the MessageEncoding(347) field.
LegAdditionalTermBondCurrency	[0..1]	Currency	
LegAdditionalTermBondIssuer	[0..1]	String	
EncodedLegAdditionalTermBondIssuerLen	[0..1]	Length	Must be set if EncodedLegAdditionalTermBondIssuer(41325) field is specified and must immediately precede it.
EncodedLegAdditionalTermBondIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the LegAdditionalTermBondIssuer(41323) field in the encoded format specified via the MessageEncoding(347) field.
LegAdditionalTermBondSeniority	[0..1]	CodeSet	
LegAdditionalTermBondCouponType	[0..1]	CodeSet	
LegAdditionalTermBondCouponRate	[0..1]	Percentage	
LegAdditionalTermBondMaturityDate	[0..1]	LocalMktDate	
LegAdditionalTermBondParValue	[0..1]	Amt	
LegAdditionalTermBondCurrentTotalIssuedAmount	[0..1]	Amt	
LegAdditionalTermBondCouponFrequencyPeriod	[0..1]	int	Conditionally required when LegAdditionalTermBondCouponFrequencyUnit(41333) is specified.
LegAdditionalTermBondCouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegAdditionalTermBondCouponFrequencyPeriod(41332) is specified.
LegAdditionalTermBondDayCount	[0..1]	CodeSet	

Used in groups: LegAdditionalTermGrp

180.2.1303 LegAdditionalTermBondSecurityID

Security identifier of the bond.

Type: String

Used in groups: LegAdditionalTermBondRefGrp

180.2.1304 LegAdditionalTermBondSecurityIDSource

Identifies the source scheme of the LegAdditionalTermBondSecurityID(41317) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegAdditionalTermBondRefGrp

180.2.1305 LegAdditionalTermBondSeniority

Specifies the bond's payment priority in the event of a default.

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in groups: LegAdditionalTermBondRefGrp

180.2.1306 LegAdditionalTermConditionPrecedentBondIndicator

Indicates whether the condition precedent bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.

Type: Boolean

Used in groups: LegAdditionalTermGrp

180.2.1307 LegAdditionalTermDiscrepancyClauseIndicator

Indicates whether the discrepancy clause is applicable.

Type: Boolean

Used in groups: LegAdditionalTermGrp

180.2.1308 LegAdditionalTermGrp

The LegAdditionalTermGrp is a repeating subcomponent of the InstrumentLeg component used to report additional contract terms.

Name	Mult.	Type	Description
NoLegAdditionalTerms	[1..1]	NumInGroup	
LegAdditionalTermConditionPrecedentBondIndicator	[0..1]	Boolean	Required if NoLegAdditionalTerms(41335) > 0.
LegAdditionalTermDiscrepancyClauseIndicator	[0..1]	Boolean	
LegAdditionalTermBondRefGrp	[0..*]	Group	

Used in components: InstrumentLeg

180.2.1309 LegAgreementCurrency

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

Type: Currency

Used in components: LegFinancingDetails

180.2.1310 LegAgreementCurrencyCodeSource

Identifies class or source of the LegAgreementCurrency(2495) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: LegFinancingDetails

180.2.1311 LegAgreementDate

A reference to the date the underlying agreement specified by LegAgreementID(2498) and LegAgreementDesc(2497) was executed.

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.1312 LegAgreementDesc

The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction. See http://www.fpml.org/coding-scheme/master-agreement-type for derivative values.

Type: String

Used in components: LegFinancingDetails

180.2.1313 LegAgreementID

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

Type: String

Used in components: LegFinancingDetails

180.2.1314 LegAgreementVersion

The version of the master agreement.

Type: String

Used in components: LegFinancingDetails

180.2.1315 LegalConfirm

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

Type: Boolean

Allowed values in LegalConfirmCodeSet:

Code	Name	Description
N	DoesNotConsituteALegalConfirm	Does not consitute a Legal Confirm
Y	LegalConfirm	Legal Confirm

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation

180.2.1316 LegAllDividendsIndicator

Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non-cash dividend per share (including extraordinary dividends) declared by the issuer.

Type: Boolean

Used in components: LegDividendConditions

180.2.1317 LegAllocAccount

Allocation Account for the leg

See AllocAccount (79) for description and valid values.

Type: String

Used in groups: LegPreAllocGrp

180.2.1318 LegAllocAcctIDSource

Identifies the source of the LegAllocAccount(671).

Type: int

Allowed values in AcctIDSourceCodeSet:

Code	Name	Description
1	BIC	BIC
2	SIDCode	SID Code
3	TFM	TFM (GSPTA)
4	OMGEO	OMGEO (Alert ID)
5	DTCCCode	DTCC Code
6	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
99	Other	Other (custom or proprietary)

Used in groups: LegPreAllocGrp

180.2.1319 LegAllocID

The AllocID(70) of an individual leg of a multileg order.

Type: String

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp

180.2.1320 LegAllocQty

Leg allocation quantity.

See AllocQty (80) for description and valid values.

Type: Qty

Used in groups: LegPreAllocGrp

180.2.1321 LegAllocSettlCurrency

Identifies settlement currency for the leg level allocation.

Type: Currency

Used in groups: LegPreAllocGrp

180.2.1322 LegAllocSettlCurrencyCodeSource

Identifies class or source of the LegAllocSettlCurrency(1367) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegPreAllocGrp

180.2.1323 LegAssetAttributeGrp

The LegAssetAttributeGrp is a repeating subcomponent of the InstrumentLeg component used to detail attributes of the instrument asset.

Name	Mult.	Type	Description
NoLegAssetAttributes	[1..1]	NumInGroup	
LegAssetAttributeType	[0..1]	String	Required if NoLegAssetAttributes(2308) > 0.
LegAssetAttributeValue	[0..1]	String	
LegAssetAttributeLimit	[0..1]	String	

Used in components: InstrumentLeg

180.2.1324 LegAssetAttributeLimit

Limit or lower acceptable value of the attribute.

Type: String

Used in groups: LegAssetAttributeGrp

180.2.1325 LegAssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: LegAssetAttributeGrp

180.2.1326 LegAssetAttributeValue

Specifies the value of the attribute.

Type: String

Used in groups: LegAssetAttributeGrp

180.2.1327 LegAssetClass

The broad asset category for assessing risk exposure.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in components: InstrumentLeg

180.2.1328 LegAssetGroup

Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.).

Type: int

Allowed values in AssetGroupCodeSet:

Code	Name	Description
1	Financials	Financials. A categorization which usually includes rates, foreign exchange, credit, bonds and equity products or assets.
2	Commodities	Commodities. A categorization which usually includes hard commodities such as agricultural, metals, freight, energy products or assets.
3	AlternativeInvestments	Alternative investments. A categorization which usually includes weather, housing, and commodity indices products or assets.

Used in components: InstrumentLeg

180.2.1329 LegAssetSubClass

The general subcategory description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal

Code	Name	Description
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene
46	OfficialEconomicStatistics	Official economic statistics
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in components: InstrumentLeg

180.2.1330 LegAssetSubType

Used to provide a more specific description of the asset specified in LegAssetType(2069).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in components: InstrumentLeg

180.2.1331 LegAssetType

Used to provide more specific description of the asset specified in LegAssetSubClass(2068).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in components: InstrumentLeg

180.2.1332 LegAttachmentPoint

Lower bound percentage of the loss that the tranche can endure.

Type: Percentage

Used in components: InstrumentLeg

180.2.1333 LegAutomaticExerciseIndicator

Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.

Type: Boolean

Used in components: LegOptionExercise

180.2.1334 LegAutomaticExerciseThresholdRate

The threshold rate for triggering automatic exercise.

Type: float

Used in components: LegOptionExercise

180.2.1335 LegBenchmarkCurveCurrency

LegBenchmarkPrice (679) currency

See BenchmarkCurveCurrency (220) for description and valid values.

Type: Currency

Used in components: LegBenchmarkCurveData

180.2.1336 LegBenchmarkCurveCurrencyCodeSource

Identifies class or source of the LegBenchmarkCurveCurrency(676) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: LegBenchmarkCurveData

180.2.1337 LegBenchmarkCurveData

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

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

Used in groups: InstrmtLegSecListGrp, LegQuotGrp, QuotReqLegsGrp, SecLstUpdRelSymsLegGrp

180.2.1338 LegBenchmarkCurveName

Name of the Leg Benchmark Curve.

See BenchmarkCurveName (22) for description and valid values.

Type: String

Allowed values in BenchmarkCurveNameCodeSet:

Code	Name	Description
EONIA	EONIA	EONIA
EUREPO	EUREPO	EUREPO
Euribor	Euribor	EURIBOR (deprecated use enum EURIBOR instead). Deprecated use of EURIBOR for the enumeration.
FutureSWAP	FutureSWAP	FutureSWAP
LIBID	LIBID	LIBID
LIBOR	LIBOR	LIBOR (London Inter-Bank Offer)
MuniAAA	MuniAAA	MuniAAA
OTHER	OTHER	OTHER
Pfandbriefe	Pfandbriefe	Pfandbriefe
SONIA	SONIA	SONIA
SWAP	SWAP	SWAP
Treasury	Treasury	Treasury

Code	Name	Description
FEDEFF	FedFundRateEffective	US Federal Reserve fed funds effective rate. US Federal Reserve fed funds effective rate or the weighted average of the actual negotiated rates banks pay each other to to borrow funds.
FEDOPEN	FedOpen	US fed funds target rate. Fed funds target rate as determined by the US Federal Reserve Federal Open Market Committee.
EURIBOR	EURIBOR	Euro interbank offer rate
AUBSW	AUBSW	Australian Bank Bill Swap Rate
BUBOR	BUBOR	Budapest Bank Offered Rate
CDOR	CDOR	Canadian Dollar Offered Rate
CIBOR	CIBOR	Copenhagen Interbank Offered Rate
EONIASWAP	EONIASWAP	Euro Overnight Index Average Swap Rate
ESTR	ESTR	Euro Short Term Rate. Replaces EONIA.
EURODOLLAR	EURODOLLAR	Euro Dollar Rate
EUROSWISS	EUROSWISS	Euro Swiss Franc Rate
GCFREPO	GCFREPO	DTCC General Collateral Finance Repo Index
ISDAFIX	ISDAFIX	ICE Swap Rate
JIBAR	JIBAR	Johannesburg Interbank Agreed Rate
MOSPRIM	MOSPRIM	Moscow Prime Offered Rate
NIBOR	NIBOR	Nigeria Three Month Interbank Rate
PRIBOR	PRIBOR	Czech Republic Interbank Offered Rate
SOFR	SOFR	Secured Overnight Financing Rate. Replaces LIBOR.
STIBOR	STIBOR	Stockholm Interbank Offered Rate
TELBOR	TELBOR	Bank of Israel Interbank Offered Rate
TIBOR	TIBOR	Tokyo Interbank Offered Rate
WIBOR	WIBOR	Warsaw Interbank Offered Rate
AONIA	AONIA	Reserve Bank of Australia Interbank Overnight Cash Rate. Also known as AUD Overnight Index Average.
AONIA-R	AONIAR	Realised AONIA. "Realised AONIA applies a compounding formula to the daily AONIA rate, to determine the compounded average rate over the prior 1 to 6 month period." (source https://www.asx.com.au/documents/products/realised-aonia-explained.pdf).
BKBM	BKBM	New Zealand Bank Bill Market Rate
CD91D	CD91D	Republic of Korea 90-Day Certificate of Deposit Rate

Code	Name	Description
CORRA	CORRA	Canadian Overnight Repo Rate Average
DIRR-TN	DIRRTN	Danish Interbank Interest Rate-Tomorrow or Next
EIBOR	EIBOR	Emirates Interbank Offered Rate
FixingRepoRate	FixingRepoRate	China Interbank Overnight Repo Rate
HIBOR	HIBOR	Hong Kong Interbank Offered Rate
IBR	IBR	Colombia Overnight Interbank Reference Rate
KLIBOR	KLIBOR	Kuala Lumpur Interbank Offered Rate
MIBOR	MIBOR	Mumbia Interbank Offered Rate
NZONIA	NZONIA	New Zealand Overnight Indexed Swaps (OIS)
PHIREF	PHIREF	Philippines Interbank Reference Rate
REIBOR	REIBOR	Reykjavik Interbank Offered Rate
SAIBOR	SAIBOR	Saudi Arabian Interbank Offered Rate
SARON	SARON	Swiss Average Rate Overnight
SORA	SORA	Singapore Swap Offer Rate
TLREF	TLREF	Turkish Lira Overnight Reference Rate
TIIE	TIIE	Mexico Interbank Equilibrium Interest Rate
THBFIX	THBFIX	Thai Baht Interest Rate Fixing
TONAR	TONAR	Tokyo Overnight Average Rate

Used in components: LegBenchmarkCurveData

180.2.1339 LegBenchmarkCurvePoint

Identifies the point on the Leg Benchmark Curve.

See BenchmarkCurvePoint (222) for description and valid values.

Type: String

Used in components: LegBenchmarkCurveData

180.2.1340 LegBenchmarkPrice

Used to identify the price of the benchmark security.

See BenchmarkPrice (662) for description and valid values.

Type: Price

Used in components: LegBenchmarkCurveData

180.2.1341 LegBenchmarkPriceType

The price type of the LegBenchmarkPrice(679).

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds

Code	Name	Description
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in components: LegBenchmarkCurveData

180.2.1342 LegBidForwardPoints

The bid FX forward points for the leg of an FX Swap. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in groups: LegQuotGrp

180.2.1343 LegBidPx

Bid price of this leg.

See BidPx (32) for description and valid values.

Type: Price

Used in groups: LegQuotGrp

180.2.1344 LegBrokerConfirmationDesc

Describes the type of broker confirmation executed between the parties. Can be used as an alternative to MasterConfirmationDesc(1962). See http://www.fpml.org/coding-scheme/broker-confirmation-type for values.

Type: String

Used in components: LegFinancingDetails

180.2.1345 LegBusinessCenter

A business center whose calendar is used for date adjustment, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegBusinessCenterGrp

180.2.1346 LegBusinessCenterGrp

LegBusinessCenterGrp is a repeating subcomponent within the LegDateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument leg unless specifically overridden elsewhere in the respective specified components further within the InstrumentLeg component.

Name	Mult.	Type	Description
NoLegBusinessCenters	[1..1]	NumInGroup	
LegBusinessCenter	[0..1]	String	Required if NoLegBusinessCenters(40923) > 0.

Used in components: LegDateAdjustment

180.2.1347 LegBusinessDayConvention

The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the instrument leg unless specifically overridden.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.

Code	Name	Description
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegDateAdjustment

180.2.1348 LegCalculatedCcyLastQty

Used for the calculated quantity of the other side of the currency for this leg. Can be derived from LegQty and LegLastPx.

Type: Qty

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.1349 LegCapPrice

Used to express the ceiling price of a capped call.

Type: Price

Used in components: InstrumentLeg

180.2.1350 LegCashSettlAccruedInterestIndicator

Indicates whether accrued interest is included or not in the value provided in LegCashSettlAmount(41357).

For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest.

For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest.

Type: Boolean

Used in groups: LegCashSettlTermGrp

180.2.1351 LegCashSettlAmount

The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date.

Type: Amt

Used in groups: LegCashSettlTermGrp

180.2.1352 LegCashSettlBusinessCenter

Identifies the business center calendar used at valuation time for cash settlement purposes e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegCashSettlTermGrp

180.2.1353 LegCashSettlBusinessDays

The number of business days used in the determination of the cash settlement payment date.

Type: int

Used in groups: LegCashSettlTermGrp

180.2.1354 LegCashSettlCurrency

Specifies the currency the LegCashSettlAmount(41357) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegCashSettlTermGrp

180.2.1355 LegCashSettlDateAdjusted

The adjusted cash settlement date.

Type: LocalMktDate

Used in components: LegCashSettlDate

180.2.1356 LegCashSettlDateBusinessCenter

The business center calendar used for date adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegCashSettlDateBusinessCenterGrp

180.2.1357 LegCashSettlDateBusinessCenterGrp

LegCashSettlDateBusinessCenterGrp is a repeating subcomponent within the LegCashSettlDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoLegCashSettlDateBusinessCenters	[1..1]	NumInGroup	
LegCashSettlDateBusinessCenter	[0..1]	String	Required if NoLegCashSettlDateBusinessCenters(42306) > 0.

Used in components: LegCashSettlDate

180.2.1358 LegCashSettlDateBusinessDayConvention

The business day convention used to adjust the cash settlement provision's date. Used only to override the business day convention defined in the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.

Code	Name	Description
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegCashSettlDate

180.2.1359 LegCashSettlDate

The LegCashSettlDate component is a subcomponent within the LegCashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.

Name	Mult.	Type	Description
LegCashSettlDateUnadjusted	[0..1]	LocalMktDate	
LegCashSettlDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
LegCashSettlDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
LegCashSettlDateRelativeTo	[0..1]	int	
LegCashSettlDateOffsetPeriod	[0..1]	int	Conditionally required when LegCashSettlDateOffsetUnit(42303) is specified.
LegCashSettlDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegCashSettlDateOffsetPeriod(42302) is specified.
LegCashSettlDateOffsetDayType	[0..1]	CodeSet	
LegCashSettlDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegCashSettlTermGrp

180.2.1360 LegCashSettlDateOffsetDayType

Specifies the day type of the relative cash settlement date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegCashSettlDate

180.2.1361 LegCashSettlDateOffsetPeriod

Time unit multiplier for the relative cash settlement date offset.

Type: int

Used in components: LegCashSettlDate

180.2.1362 LegCashSettlDateOffsetUnit

Time unit associated with the relative cash settlement date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegCashSettlDate

180.2.1363 LegCashSettlDateRelativeTo

Specifies the anchor date when the cash settlement date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegCashSettlDate

180.2.1364 LegCashSettlDateUnadjusted

The unadjusted cash settlement date.

Type: LocalMktDate

Used in components: LegCashSettlDate

180.2.1365 LegCashSettlDealer

Identifies the dealer from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation calculation.

Type: String

Used in groups: LegCashSettlDealerGrp

180.2.1366 LegCashSettlDealerGrp

LegCashSettlDealerGrp is a repeating subcomponent of the LegCashSettlTermGrp component used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.

Name	Mult.	Type	Description
NoLegCashSettlDealers	[1..1]	NumInGroup	
LegCashSettlDealer	[0..1]	String	Required if NoLegCashSettlDealers(41342) > 0.

Used in groups: LegCashSettlTermGrp

180.2.1367 LegCashSettlFixedTermIndicator

Indicates whether fixed settlement is applicable or not applicable in a recovery lock.

Type: Boolean

Used in groups: LegCashSettlTermGrp

180.2.1368 LegCashSettlMinimumQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevant obligation currency) or the (minimum) quoted amount.

Type: Amt

Used in groups: LegCashSettlTermGrp

180.2.1369 LegCashSettlMinimumQuoteCurrency

Specifies the currency the LegCashSettlQuoteMinimumAmount(41354) is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: LegCashSettlTermGrp

180.2.1370 LegCashSettlNumOfValuationDates

Where multiple valuation dates are specified as being applicable for cash settlement, this element specifies the number of applicable valuation dates.

Type: int

Used in groups: LegCashSettlTermGrp

180.2.1371 LegCashSettlPriceDefault

The default election for determining settlement price.

Type: int

Allowed values in CashSettlPriceDefaultCodeSet:

Code	Name	Description
0	Close	Close. Official closing price.
1	Hedge	Hedge. Determined by the hedging party.

Used in groups: LegCashSettlTermGrp

180.2.1372 LegCashSettlPriceSource

The source from which the settlement price is to be obtained.

See http://www.fpml.org/coding-scheme/settlement-price-source for values.

Type: String

Used in groups: LegCashSettlTermGrp

180.2.1373 LegCashSettlQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount.

Type: Amt

Used in groups: LegCashSettlTermGrp

180.2.1374 LegCashSettlQuoteCurrency

Specifies the currency the LegCashSettlQuoteAmount(41352) is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: LegCashSettlTermGrp

180.2.1375 LegCashSettlQuoteMethod

The type of quote used to determine the cash settlement price.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: LegCashSettlTermGrp

180.2.1376 LegCashSettlRecoveryFactor

Used for fixed recovery, this specifies the recovery level as determined at contract inception, to be applied in the event of a default. The factor is used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. The amount calculated is (1 - LegCashSettl-RecoveryFactor(41358)) x floating rate payer calculation amount. The currency is derived from the floating rate payer calculation amount.

Type: float

Used in groups: LegCashSettlTermGrp

180.2.1377 LegCashSettlTermGrp

The LegCashSettlTermGrp is a repeating component within the InstrumentLeg component used to report cash settlement terms.

Name	Mult.	Type	Description
NoLegCashSettlTerms	[1..1]	NumInGroup	
LegCashSettlCurrency	[0..1]	Currency	Required if NoLegCashSettlTerms(41344) > 0.
LegCasSettlValuationFirstBusiness-DayOffset	[0..1]	int	
LegCashSettlValuationSubsequent-BusinessDaysOffset	[0..1]	int	

Name	Mult.	Type	Description
LegCashSettlNumOfValuationDates	[0..1]	int	
LegCashSettlValuationTime	[0..1]	LocalMktTime	
LegCashSettlBusinessCenter	[0..1]	String	
LegCashSettlQuoteMethod	[0..1]	CodeSet	
LegCashSettlQuoteAmount	[0..1]	Amt	
LegCashSettlQuoteCurrency	[0..1]	Currency	
LegCashSettlMinimumQuoteAmount	[0..1]	Amt	
LegCashSettlMinimumQuoteCurrency	[0..1]	Currency	
LegCashSettlDealerGrp	[0..*]	Group	
LegCashSettlPriceSource	[0..1]	String	
LegCashSettlPriceDefault	[0..1]	CodeSet	
LegCashSettlBusinessDays	[0..1]	int	
LegCashSettlAmount	[0..1]	Amt	
LegCashSettlDate	[0..1]	Component	
LegCashSettlRecoveryFactor	[0..1]	float	
LegCashSettlFixedTermIndicator	[0..1]	Boolean	
LegCashSettlAccruedInterestIndicator	[0..1]	Boolean	
LegCashSettlValuationMethod	[0..1]	CodeSet	
LegCashSettlTermXID	[0..1]	XID	

Used in components: InstrumentLeg

180.2.1378 LegCashSettlTermXID

A named string value referenced by UnderlyingSettlTermXIDRef(41315).

Type: XID

Used in groups: LegCashSettlTermGrp

180.2.1379 LegCashSettlValuationMethod

The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.

Type: int

Allowed values in CashSettlValuationMethodCodeSet:

Code	Name	Description
0	Market	Market
1	Highest	Highest
2	AverageMarket	Average market
3	AverageHighest	Average highest
4	BlendedMarket	Blended market
5	BlendedHighest	Blended highest
6	AverageBlendedMarket	Average blended market
7	AverageBlendedHighest	Average blended highest

Used in groups: LegCashSettlTermGrp

180.2.1380 LegCashSettlValuationSubsequentBusinessDaysOffset

The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement.

Type: int

Used in groups: LegCashSettlTermGrp

180.2.1381 LegCashSettlValuationTime

Time of valuation.

Type: LocalMktTime

Used in groups: LegCashSettlTermGrp

180.2.1382 LegCasSettlValuationFirstBusinessDayOffset

The number of business days after settlement conditions have been satisfied, when the calculation agent is to obtain a price quotation on the reference obligation for purposes of cash settlement.

Type: int

Used in groups: LegCashSettlTermGrp

180.2.1383 LegCFICode

Multileg instrument's individual security's CFICode.

See CFICode (461) field for description

Type: String

Used in components: InstrumentLeg

180.2.1384 LegClearingAccountType

Designates the capacity in which the order will be submitted to clearing.

Type: int

Allowed values in ClearingAccountTypeCodeSet:

Code	Name	Description
1	Customer	Customer
2	Firm	Firm
3	MarketMaker	Market maker

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegGrp

180.2.1385 LegCommonPricingIndicator

When this element is specified and set to 'Y', it indicates that common pricing applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.

Type: Boolean

Used in components: InstrumentLeg

180.2.1386 LegComplexEvenReferencePageHeading

Identifies the reference page heading from the rate source.

Type: String

Used in groups: LegComplexEventRateSourceGrp

180.2.1387 LegComplexEventAveragingObservationGrp

LegComplexEventAveragingObservationGrp is an optional subcomponent of LegComplexEventPeriodGrp for specifying the weight of each of the dated observations.

Name	Mult.	Type	Description
NoLegComplexEventAveragingObservations	[1..1]	NumInGroup	
LegComplexEventAveragingObservationNumber	[0..1]	int	Required if NoLegComplexEventAveragingObservations(41363) > 0.
LegComplexEventAveragingWeight	[0..1]	float	

Used in groups: LegComplexEventPeriodGrp

180.2.1388 LegComplexEventAveragingObservationNumber

Cross reference to the ordinal observation as specified either in the LegComplexEventScheduleGrp or LegComplexEventPeriodDateGrp components.

Type: int

Used in groups: LegComplexEventAveragingObservationGrp

180.2.1389 LegComplexEventAveragingWeight

The weight factor to be applied to the observation.

Type: float

Used in groups: LegComplexEventAveragingObservationGrp

180.2.1390 LegComplexEventBusinessCenter

The business center for adjusting dates and times in the schedule or date-time group.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegComplexEventPeriodGrp

180.2.1391 LegComplexEventCalculationAgent

Used to identify the calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: LegComplexEvents

180.2.1392 LegComplexEventCondition

Specifies the condition between complex events when more than one event is specified.

Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events would use an "and" condition since both conditions must be in effect for a payout to result.

Type: int

Allowed values in ComplexEventConditionCodeSet:

Code	Name	Description
1	And	And
2	Or	Or

Used in groups: LegComplexEvents

180.2.1393 LegComplexEventCreditEventBusinessCenter

Specifies the local business center for which the credit event is to be determined. The inclusion of this business center implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the specified business center.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegComplexEvents

180.2.1394 LegComplexEventCreditEventCurrency

Specifies the applicable currency when LegComplexEventCreditEventCurrency(41368) is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegComplexEventCreditEventGrp

180.2.1395 LegComplexEventCreditEventDayType

Specifies the day type for the complex credit events.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegComplexEventCreditEventGrp

180.2.1396 LegComplexEventCreditEventGrp

The LegComplexEventCreditEventGrp is a repeating component within the LegComplexEventGrp component used to report applicable option credit events.

Name	Mult.	Type	Description
NoLegComplexEventCreditEvents	[1..1]	NumInGroup	
LegComplexEventCreditEventType	[0..1]	String	Required if NoLegComplexEventCreditEvents(41366) > 0.
LegComplexEventCreditEventValue	[0..1]	String	
LegComplexEventCreditEventCurrency	[0..1]	Currency	
LegComplexEventCreditEventPeriod	[0..1]	int	Conditionally required when LegComplexEventCreditEventUnit(41371) is specified.
LegComplexEventCreditEventUnit	[0..1]	CodeSet	Conditionally required when LegComplexEventCreditEventPeriod(41370) is specified.
LegComplexEventCreditEventDayType	[0..1]	CodeSet	
LegComplexEventCreditEventRate-Source	[0..1]	int	
LegComplexEventCreditEventQuali-fierGrp	[0..*]	Group	

Used in groups: LegComplexEvents

180.2.1397 LegComplexEventCreditEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: LegComplexEvents

180.2.1398 LegComplexEventCreditEventNotifyingParty

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

Type: int

Allowed values in ComplexEventCreditEventNotifyingPartyCodeSet:

Code	Name	Description
0	SellerNotifies	Seller notifies
1	BuyerNotifies	Buyer notifies
2	SellerOrBuyerNotifies	Seller or buyer notifies

Used in groups: LegComplexEvents

180.2.1399 LegComplexEventCreditEventPeriod

Time unit multiplier for complex credit events.

Type: int

Used in groups: LegComplexEventCreditEventGrp

180.2.1400 LegComplexEventCreditEventQualifier

Specifies a complex event qualifier. Used to further qualify LegComplexEventCreditEvent-Type(41367).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObliga-tions	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
E	RestructuringMultipleCreditEvent-Notices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Used in groups: LegComplexEventCreditEventQualifierGrp

180.2.1401 LegComplexEventCreditEventQualifierGrp

The LegComplexEventCreditEventQualifierGrp is a repeating component within the LegComplexEventCreditEventGrp component used to specify qualifying attributes to an event.

Name	Mult.	Type	Description
NoLegComplexEventCreditEventQualifiers	[1..1]	NumInGroup	
LegComplexEventCreditEventQualifier	[0..1]	CodeSet	Required if NoLegComplexEventCreditEventQualifiers(41374) > 0.

Used in groups: LegComplexEventCreditEventGrp

180.2.1402 LegComplexEventCreditEventRateSource

Identifies the source of rate information used for credit events.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.

Type: int

Used in groups: LegComplexEventCreditEventGrp

180.2.1403 LegComplexEventCreditEventSource

A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: LegComplexEventCreditEventSourceGrp

180.2.1404 LegComplexEventCreditEventSourceGrp

LegComplexEventCreditEventSourceGrp is a repeating subcomponent of the LegComplexEvents component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoLegComplexEventCred-itEventSources	[1..1]	NumInGroup	
LegComplexEventCreditEventSource	[0..1]	String	Required if NoLegComplexEventCreditEventSources(41398) > 0.

Used in groups: LegComplexEvents

180.2.1405 LegComplexEventCreditEventStandardSources

When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.

Type: Boolean

Used in groups: LegComplexEvents

180.2.1406 LegComplexEventCreditEventsXIDRef

Reference to credit event table elsewhere in the message.

Type: XIDREF

Used in groups: LegComplexEvents

180.2.1407 LegComplexEventCreditEventType

Specifies the type of credit event.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types.

Type: String

Used in groups: LegComplexEventCreditEventGrp

180.2.1408 LegComplexEventCreditEventUnit

Time unit associated with complex credit events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegComplexEventCreditEventGrp

180.2.1409 LegComplexEventCreditEventValue

The credit event value appropriate to LegComplexEventCreditEventType(41367).

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.

Type: String

Used in groups: LegComplexEventCreditEventGrp

180.2.1410 LegComplexEventCurrencyOne

Specifies the first or only reference currency of the trade.

LegComplexEventCurrencyOneCodeSource(2945) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: LegComplexEvents

180.2.1411 LegComplexEventCurrencyOneCodeSource

Identifies class or source of the LegComplexEventCurrencyOne(2233) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegComplexEvents

180.2.1412 LegComplexEventCurrencyTwo

Specifies the second reference currency of the trade.

LegComplexEventCurrencyTwoCodeSource(2946) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: LegComplexEvents

180.2.1413 LegComplexEventCurrencyTwoCodeSource

Identifies class or source of the LegComplexEventCurrencyTwo(2234) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".

Code	Name	Description
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegComplexEvents

180.2.1414 LegComplexEventDateAdjusted

The adjusted complex event date.

Type: LocalMktDate

Used in components: LegComplexEventRelativeDate

180.2.1415 LegComplexEventDateBusinessCenter

The business center calendar used to adjust the event date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegComplexEventDateBusinessCenterGrp

180.2.1416 LegComplexEventDateBusinessCenterGrp

LegComplexEventDateBusinessCenterGrp is a repeating subcomponent of the LegComplexEventRelativeDate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegComplexEventDateBusinessCenters	[1..1]	NumInGroup	
LegComplexEventDateBusinessCenter	[0..1]	String	Required if NoLegComplexEventDateBusinessCenters(41387) > 0.

Used in components: LegComplexEventRelativeDate

180.2.1417 LegComplexEventDateBusinessDayConvention

The business day convention used to adjust the event date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegComplexEventRelativeDate

180.2.1418 LegComplexEventDateOffsetDayType

Specifies the day type of the relative date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegComplexEventRelativeDate

180.2.1419 LegComplexEventDateOffsetPeriod

Time unit multiplier for the relative date offset.

Type: int

Used in components: LegComplexEventRelativeDate

180.2.1420 LegComplexEventDateOffsetUnit

Time unit associated with the relative date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegComplexEventRelativeDate

180.2.1421 LegComplexEventDateRelativeTo

Specifies the anchor date when the complex event date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegComplexEventRelativeDate

180.2.1422 LegComplexEventDates

The LegComplexEventDates and subcomponent LegComplexEventTimes components are used to constrain a complex event to a specific date range, and optional time range. If specified the event is only effective on or within the specified dates and times.

Name	Mult.	Type	Description
NoLegComplexEventDates	[1..1]	NumInGroup	
LegComplexEventStartDate	[0..1]	UTCDateOnly	Required if NoLegComplexEventDates(2250) > 0.
LegComplexEventEndDate	[0..1]	UTCDateOnly	Required if NoLegComplexEventDates(2250) > 0.
LegComplexEventTimes	[0..*]	Group	

Used in groups: LegComplexEvents

180.2.1423 LegComplexEventDateUnadjusted

The unadjusted complex event date.

Type: LocalMktDate

Used in components: LegComplexEventRelativeDate

180.2.1424 LegComplexEventDeterminationMethod

Specifies the method according to which an amount or a date is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: LegComplexEvents

180.2.1425 LegComplexEventEndDate

The end date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options.

The end date must always be greater than or equal to start date.

Type: UTCDateOnly

Used in groups: LegComplexEventDates

180.2.1426 LegComplexEventEndTime

The end time of the time range on which a complex event date is effective.

The end time must always be greater than or equal to the start time.

Type: UTCTimeOnly

Used in groups: LegComplexEventTimes

180.2.1427 LegComplexEventFixedFXRate

Specifies the fixed FX rate alternative for FX Quantro options.

Type: float

Used in groups: LegComplexEvents

180.2.1428 LegComplexEventFixingTime

The local market fixing time.

Type: LocalMktTime

Used in components: LegComplexEventRelativeDate

180.2.1429 LegComplexEventFixingTimeBusinessCenter

The business center for determining the actual fixing times.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegComplexEventRelativeDate

180.2.1430 LegComplexEventForwardPoints

FX forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: LegComplexEvents

180.2.1431 LegComplexEventFuturesPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.

Type: Boolean

Used in groups: LegComplexEvents

180.2.1432 LegComplexEventOptionsPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.

Type: Boolean

Used in groups: LegComplexEvents

180.2.1433 LegComplexEventPeriodDate

Averaging date for an Asian option.

Trigger date for a Barrier or Knock option.

Type: LocalMktDate

Used in groups: LegComplexEventPeriodDateGrp

180.2.1434 LegComplexEventPeriodDateGrp

LegComplexEventPeriodDateGrp is a subcomponent of LegComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.

Name	Mult.	Type	Description
NoLegComplexEventPeriodDateTimes	[1..1]	NumInGroup	
LegComplexEventPeriodDate	[0..1]	LocalMktDate	Required if NoLegComplexEventPeriodDateTimes(41376) > 0.
LegComplexEventPeriodTime	[0..1]	LocalMktTime	

Used in groups: LegComplexEventPeriodGrp

180.2.1435 LegComplexEventPeriodGrp

LegComplexEventPeriodGrp is a subcomponent of LegComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.

Name	Mult.	Type	Description
NoLegComplexEventPeriods	[1..1]	NumInGroup	
LegComplexEventPeriodType	[0..1]	CodeSet	Required if NoLegComplexEventPeriods(41379) > 0.
LegComplexEventBusinessCenter	[0..1]	String	
LegComplexEventScheduleGrp	[0..*]	Group	
LegComplexEventPeriodDateGrp	[0..*]	Group	
LegComplexEventAveragingObservationGrp	[0..*]	Group	

Used in groups: LegComplexEvents

180.2.1436 LegComplexEventPeriodTime

Averaging time for an Asian option.

Type: LocalMktTime

Used in groups: LegComplexEventPeriodDateGrp

180.2.1437 LegComplexEventPeriodType

Specifies the period type.

Type: int

Allowed values in ComplexEventPeriodTypeCodeSet:

Code	Name	Description
0	AsianOut	Asian Out
1	AsianIn	Asian In
2	BarrierCap	Barrier Cap
3	BarrierFloor	Barrier Floor
4	KnockOut	Knock Out

Code	Name	Description
5	KnockIn	Knock In

Used in groups: LegComplexEventPeriodGrp

180.2.1438 LegComplexEventPrice

Specifies the price at which the complex event takes effect. Impact of the event price is determined by the LegComplexEventType(2219).

Type: Price

Used in groups: LegComplexEvents

180.2.1439 LegComplexEventPriceBoundaryMethod

Specifies the boundary condition to be used for the event price relative to the complex event price at the point the complex event outcome takes effect as determined by the LegComplexEventPriceTimeType(2231).

Type: int

Allowed values in ComplexEventPriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThanComplexEventPrice	Less than ComplexEventPrice(1486)
2	LessThanOrEqualToComplexEventPrice	Less than or equal to ComplexEventPrice(1486)
3	EqualToComplexEventPrice	Equal to ComplexEventPrice(1486)
4	GreaterThanOrEqualToComplexEventPrice	Greater than or equal to ComplexEventPrice(1486)
5	GreaterThanComplexEventPrice	Greater than ComplexEventPrice(1486)

Used in groups: LegComplexEvents

180.2.1440 LegComplexEventPriceBoundaryPrecision

Used in combination with LegComplexEventPriceBoundaryMethod(2229) to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in groups: LegComplexEvents

180.2.1441 LegComplexEventPricePercentage

Specifies the price percentage at which the complex event takes effect. Impact of the event price is determined by the LegComplexEventType(2219).

Type: Percentage

Used in groups: LegComplexEvents

180.2.1442 LegComplexEventPriceTimeType

Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the LegComplexEventType(2219).

Type: int

Allowed values in ComplexEventPriceTimeTypeCodeSet:

Code	Name	Description
1	Expiration	Expiration
2	Immediate	Immediate (At Any Time)
3	SpecifiedDate	Specified Date/Time
4	Close	Close. Official closing time of the exchange on valuation date.
5	Open	Open. Official opening time of the exchange on valuation date.
6	OfficialSettlPrice	Official settlement price. Official settlement price determination time.
7	DerivativesClose	Derivatives close. Official closing time of the derivatives exchange.
8	AsSpecifiedMasterConfirmation	As specified in Master Confirmation

Used in groups: LegComplexEvents

180.2.1443 LegComplexEventPVFinalPriceElectionFallback

Specifies the fallback provisions for the hedging party in the determination of the final settlement price

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: LegComplexEvents

180.2.1444 LegComplexEventQuoteBasis

For foreign exchange Quanto option feature.

Type: int

Allowed values in ComplexEventQuoteBasisCodeSet:

Code	Name	Description
0	Currency1PerCurrency2	Currency 1 per currency 2
1	Currency2PerCurrency1	Currency 2 per currency 1

Used in groups: LegComplexEvents

180.2.1445 LegComplexEventRateSource

Identifies the source of rate information.

For FX, the reference source to be used for the FX spot rate.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: LegComplexEventRateSourceGrp

180.2.1446 LegComplexEventRateSourceGrp

LegComplexEventRateSourceGrp is a subcomponent of LegComplexEvents for specifying primary and secondary rate sources.

Name	Mult.	Type	Description
NoLegComplexEventRateSources	[1..1]	NumInGroup	
LegComplexEventRateSource	[0..1]	CodeSet	Required if NoLegComplexEventRateSources(41382) > 0.
LegComplexEventRateSourceType	[0..1]	CodeSet	Required if NoLegComplexEventRateSources(41382) > 0.
LegComplexEventReferencePage	[0..1]	String	Conditionally required when LegComplexEventRateSource(41383) = 99 (Other).
LegComplexEvenReferencePageHeading	[0..1]	String	

Used in groups: LegComplexEvents

180.2.1447 LegComplexEventRateSourceType

Indicates whether the rate source specified is a primary or secondary source.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: LegComplexEventRateSourceGrp

180.2.1448 LegComplexEventReferencePage

Identifies the reference page from the rate source.

For FX, the reference page to the spot rate is to be used for the reference FX spot rate.

When LegComplexEventRateSource(41383) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option.

Type: String

Used in groups: LegComplexEventRateSourceGrp

180.2.1449 LegComplexEventRelativeDate

LegComplexEventRelativeDate is a subcomponent of LegComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.

Name	Mult.	Type	Description
LegComplexEventDateUnadjusted	[0..1]	LocalMktDate	
LegComplexEventDateRelativeTo	[0..1]	int	
LegComplexEventDateOffsetPeriod	[0..1]	int	Conditionally required when LegComplexEventDateOffsetUnit(41392) is specified.
LegComplexEventDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegComplexEventDateOffsetPeriod(41391) is specified.
LegComplexEventDateOffsetDayType	[0..1]	CodeSet	
LegComplexEventDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to complex event dates.

Name	Mult.	Type	Description
LegComplexEventDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to complex event dates.
LegComplexEventDateAdjusted	[0..1]	LocalMktDate	
LegComplexEventFixingTime	[0..1]	LocalMktTime	
LegComplexEventFixingTimeBusinessCenter	[0..1]	String	

Used in groups: LegComplexEvents

180.2.1450 LegComplexEventScheduleEndDate

The end date of the schedule.

Type: LocalMktDate

Used in groups: LegComplexEventScheduleGrp

180.2.1451 LegComplexEventScheduleFrequencyPeriod

Time unit multiplier for the schedule date frequency.

Type: int

Used in groups: LegComplexEventScheduleGrp

180.2.1452 LegComplexEventScheduleFrequencyUnit

Time unit associated with the schedule date frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month

Code	Name	Description
Yr	Year	Year

Used in groups: LegComplexEventScheduleGrp

180.2.1453 LegComplexEventScheduleGrp

LegComplexEventScheduleGrp is a subcomponent of LegComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.

Name	Mult.	Type	Description
NoLegComplexEventSchedules	[1..1]	NumInGroup	
LegComplexEventScheduleStartDate	[0..1]	LocalMktDate	Required if NoLegComplexEventScedules(41400) > 0.
LegComplexEventScheduleEndDate	[0..1]	LocalMktDate	
LegComplexEventScheduleFrequencyPeriod	[0..1]	int	Conditionally required when LegComplexEventScheduleFrequencyUnit(41404) is specified.
LegComplexEventScheduleFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegComplexEventScheduleFrequencyPeriod(41403) is specified.
LegComplexEventScheduleRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the option expiration dates and times.

Used in groups: LegComplexEventPeriodGrp

180.2.1454 LegComplexEventScheduleRollConvention

The convention for determining the sequence of dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the LegDateAdjustment component in InstrumentLeg.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.

Code	Name	Description
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: LegComplexEventScheduleGrp

180.2.1455 LegComplexEventScheduleStartDate

The start date of the schedule.

Type: LocalMktDate

Used in groups: LegComplexEventScheduleGrp

180.2.1456 LegComplexEvents

The LegComplexEvent Group is a repeating block which allows specifying an unlimited number and types of advanced events, such as observation and pricing over the lifetime of an option, futures, commodities or equity swap contract. Use LegEvntGrp to specify more straightforward events.

Name	Mult.	Type	Description
NoLegComplexEvents	[1..1]	NumInGroup	

Name	Mult.	Type	Description
LegComplexEventType	[0..1]	CodeSet	Required if NoLegComplexEvents(2218)) > 0.
LegComplexOptPayoutPaySide	[0..1]	CodeSet	
LegComplexOptPayoutReceiveSide	[0..1]	CodeSet	
LegComplexOptPayoutUnderlier	[0..1]	String	
LegComplexOptPayoutAmount	[0..1]	Amt	
LegComplexOptPayoutPercentage	[0..1]	Percentage	
LegComplexOptPayoutTime	[0..1]	CodeSet	
LegComplexOptPayoutCurrency	[0..1]	Currency	
LegComplexOptPayoutCurrency-CodeSource	[0..1]	CodeSet	
LegComplexEventPrice	[0..1]	Price	
LegComplexEventPricePercentage	[0..1]	Percentage	
LegComplexEventPriceBound-aryMethod	[0..1]	CodeSet	
LegComplexEventPriceBoundaryPreci-sion	[0..1]	Percentage	
LegComplexEventPriceTimeType	[0..1]	CodeSet	
LegComplexEventCondition	[0..1]	CodeSet	Conditionally required when there are more than one LegComplexEvents occurrences. A chain of LegComplexEvents must be linked together through use of the LegComplexEventCondition(2232) in which the relationship between any two events is described. For any two LegComplexEvents the first occurrence will specify the LegComplexEventCondition(2232) which links it with the second event.
LegComplexEventDates	[0..*]	Group	
LegComplexEventCurrencyOne	[0..1]	Currency	
LegComplexEventCurrencyOneCodeS-ource	[0..1]	CodeSet	
LegComplexEventCurrencyTwo	[0..1]	Currency	
LegComplexEventCurrencyTwoCodeS-ource	[0..1]	CodeSet	
LegComplexEventQuoteBasis	[0..1]	CodeSet	
LegComplexEventFixedFXRate	[0..1]	float	
LegComplexEventSpotRate	[0..1]	Price	

Name	Mult.	Type	Description
LegComplexEventForwardPoints	[0..1]	PriceOffset	
LegComplexEventDetermination-Method	[0..1]	String	
LegComplexEventCalculationAgent	[0..1]	CodeSet	
LegComplexEventStrikePrice	[0..1]	Price	
LegComplexEventStrikeFactor	[0..1]	float	
LegComplexEventStrikeNumberOfOp-tions	[0..1]	int	
LegComplexEventRateSourceGrp	[0..*]	Group	
LegComplexEventRelativeDate	[0..1]	Component	
LegComplexEventPeriodGrp	[0..*]	Group	
LegComplexEventCreditEventsXIDRef	[0..1]	XIDREF	
LegComplexEventCreditEventNotify-ingParty	[0..1]	CodeSet	
LegComplexEventCreditEventBusi-nessCenter	[0..1]	String	
LegComplexEventCreditEventStan-dardSources	[0..1]	Boolean	
LegComplexEventCreditEventMini-mumSources	[0..1]	int	
LegComplexEventCreditEventSource-Grp	[0..*]	Group	
LegComplexEventCreditEventGrp	[0..*]	Group	
LegComplexEventFuturesPriceValua-tion	[0..1]	Boolean	
LegComplexEventOptionsPriceValua-tion	[0..1]	Boolean	
LegComplexEventPVFinalPriceElec-tionFallback	[0..1]	CodeSet	
LegComplexEventXID	[0..1]	XID	
LegComplexEventXIDRef	[0..1]	XIDREF	

Used in components: InstrumentLeg

180.2.1457 LegComplexEventSpotRate

FX spot rate.

Type: Price

Used in groups: LegComplexEvents

180.2.1458 LegComplexEventStartDate

The start date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options.

The start date must always be less than or equal to end date.

Type: UTCDateOnly

Used in groups: LegComplexEventDates

180.2.1459 LegComplexEventStartTime

The start time of the time range on which a complex event date is effective.

The start time must always be less than or equal to the end time.

Type: UTCTimeOnly

Used in groups: LegComplexEventTimes

180.2.1460 LegComplexEventStrikeFactor

Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.

Type: float

Used in groups: LegComplexEvents

180.2.1461 LegComplexEventStrikeNumberOfOptions

Upper string number of options for a Strike Spread.

Type: int

Used in groups: LegComplexEvents

180.2.1462 LegComplexEventStrikePrice

Upper strike price for Asian option feature. Strike percentage for a Strike Spread.

Type: Price

Used in groups: LegComplexEvents

180.2.1463 LegComplexEventTimes

The LegComplexEventTimes is a repeating subcomponent of the LegComplexEventDates component. It is used to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. It is always provided within the context of start and end dates. The time range is assumed to be in effect for the entirety of the date or date range specified.

Name	Mult.	Type	Description
NoLegComplexEventTimes	[1..1]	NumInGroup	
LegComplexEventStartTime	[0..1]	UTCTimeOnly	Required if NoLegComplexEventTimes(2253) > 0.
LegComplexEventEndTime	[0..1]	UTCTimeOnly	Required if NoLegComplexEventTimes(2253) > 0.

Used in groups: LegComplexEventDates

180.2.1464 LegComplexEventType

Identifies the type of complex event.

Type: int

Allowed values in ComplexEventTypeCodeSet:

Code	Name	Description
1	Capped	Capped
2	Trigger	Trigger
3	KnockInUp	Knock-in up
4	KnockInDown	Knock-in down
5	KnockOutUp	Knock-out up
6	KnockOutDown	Knock-out down
7	Underlying	Underlying

Code	Name	Description
8	ResetBarrier	Reset Barrier
9	RollingBarrier	Rolling Barrier
10	OneTouch	One-touch
11	NoTouch	No-touch
12	DblOneTouch	Double one-touch
13	DblNoTouch	Double no-touch
14	FXComposite	Foreign exchange composite
15	FXQuanto	Foreign exchange Quanto
16	FXCrssCcy	Foreign exchange cross currency
17	StrkSpread	Strike spread
18	ClndrSpread	Calendar spread
19	PxObsvtn	Price observation (Asian or Lookback)
20	PassThrough	Pass-through
21	StrkSched	Strike schedule
22	EquityValuation	Equity valuation
23	DividendValuation	Dividend valuation

Used in groups: LegComplexEvents

180.2.1465 LegComplexEventXID

Identifier of this complex event for cross referencing elsewhere in the message.

Type: XID

Used in groups: LegComplexEvents

180.2.1466 LegComplexEventXIDRef

Reference to a complex event elsewhere in the message.

Type: XIDREF

Used in groups: LegComplexEvents

180.2.1467 LegComplexOptPayoutAmount

Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.

Type: Amt

Used in groups: LegComplexEvents

180.2.1468 LegComplexOptPayoutCurrency

Specifies the currency of the payout amount.

LegComplexOptPayoutCurrencyCodeSource(2944) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: LegComplexEvents

180.2.1469 LegComplexOptPayoutCurrencyCodeSource

Identifies class or source of the LegComplexOptPayoutCurrency(2226) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegComplexEvents

180.2.1470 LegComplexOptPayoutPaySide

Trade side of payout payer.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegComplexEvents

180.2.1471 LegComplexOptPayoutPercentage

Percentage of observed price for calculating the payout associated with the event.

Type: Percentage

Used in groups: LegComplexEvents

180.2.1472 LegComplexOptPayoutReceiveSide

Trade side of payout receiver.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegComplexEvents

180.2.1473 LegComplexOptPayoutTime

Specifies when the payout is to occur.

Type: int

Allowed values in ComplexOptPayoutTimeCodeSet:

Code	Name	Description
0	Close	Close
1	Open	Open
2	OfficialSettl	Official settlement
3	ValuationTime	Valuation time
4	ExcahgneSettlTime	Exchange settlement time
5	DerivativesClose	Derivatives close
6	AsSpecified	As specified in master confirmation

Used in groups: LegComplexEvents

180.2.1474 LegComplexOptPayoutUnderlier

Reference to the underlier whose payments are being passed through.

Type: String

Used in groups: LegComplexEvents

180.2.1475 LegContractMultiplier

Multileg instrument's individual security's ContractMultiplier.

See ContractMultiplier (23) field for description

Type: float

Used in components: InstrumentLeg

180.2.1476 LegContractMultiplierUnit

Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit LegContractMultiplier(614) is expressed in.

Type: int

Allowed values in ContractMultiplierUnitCodeSet:

Code	Name	Description
0	Shares	Shares
1	Hours	Hours
2	Days	Days

Used in components: InstrumentLeg

180.2.1477 LegContractPriceRefMonth

Reference month if there is no applicable LegMaturityMonthYear(610) value for the contract or security.

Type: MonthYear

Used in components: InstrumentLeg

180.2.1478 LegContractSettlMonth

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

Type: MonthYear

Used in components: InstrumentLeg

180.2.1479 LegContractualDefinition

Specifies which contract definition, such as those published by ISDA, will apply for the terms of the trade. See http://www.fpml.org/coding-scheme/contractual-definitions for values.

Type: String

Used in groups: LegFinancingContractualDefinitionsGrp

180.2.1480 LegContractualMatrixDate

Specifies the publication date of the applicable version of the contract matrix. If not specified, the ISDA Standard Terms Supplement defines rules for which version of the matrix is applicable.

Type: LocalMktDate

Used in groups: LegFinancingContractualMatrixGrp

180.2.1481 LegContractualMatrixSource

Identifies the applicable contract matrix. See http://www.fpml.org/coding-scheme/matrix-type-1-0.xml for values.

Type: String

Used in groups: LegFinancingContractualMatrixGrp

180.2.1482 LegContractualMatrixTerm

Specifies the applicable key into the relevant contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the LegContractualMatrixTerm(42206) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values.

Type: String

Used in groups: LegFinancingContractualMatrixGrp

180.2.1483 LegContraryInstructionEligibilityIndicator

Identifies whether the option instrument is eligible for contrary instructions at the time of exercise. The contrariness of an instruction will be determined in the context of LegInTheMoneyCondition(2682). When not specified, the eligibility is undefined or not applicable.

Type: Boolean

Used in components: InstrumentLeg

180.2.1484 LegConvertibleBondEquityID

Identifies the equity in which a convertible bond can be converted to.

Type: String

Used in components: InstrumentLeg

180.2.1485 LegConvertibleBondEquityIDSource

Identifies class or source of the LegConvertibleBondEquitySecurityID(2166) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP

Code	Name	Description
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.1486 LegCountryOfIssue

Multileg instrument's individual leg security's CountryOfIssue.

See CountryOfIssue (470) field for description

Type: Country

Used in components: InstrumentLeg

180.2.1487 LegCouponDayCount

The day count convention used in interest calculations for a bond or an interest bearing security.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.

Code	Name	Description
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: InstrumentLeg

180.2.1488 LegCouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in components: InstrumentLeg

180.2.1489 LegCouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: InstrumentLeg

180.2.1490 LegCouponOtherDayCount

The industry name of the day count convention not listed in LegCouponDayCount(2165).

Type: String

Used in components: InstrumentLeg

180.2.1491 LegCouponPaymentDate

Multileg instrument's individual leg security's CouponPaymentDate.

See CouponPaymentDate (224) field for description

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1492 LegCouponRate

Multileg instrument's individual security's CouponRate.

See CouponRate (223) field for description

Type: Percentage

Used in components: InstrumentLeg

180.2.1493 LegCouponType

Specifies the coupon type of the bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate
2	FloatingRate	Floating rate
3	Structured	Structured

Used in components: InstrumentLeg

180.2.1494 LegCoveredOrUncovered

CoveredOrUncovered for leg of a multileg

See CoveredOrUncovered (203) field for description

Type: int

Allowed values in CoveredOrUncoveredCodeSet:

Code	Name	Description
0	Covered	Covered
1	Uncovered	Uncovered

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmt-LegGrp

180.2.1495 LegCPProgram

The program under which a commercial paper is issued.

Type: int

Allowed values in CPProgramCodeSet:

Code	Name	Description
1	Program3a3	3(a)(3). Arising out of a current transaction with a maturity less than 9 months.
2	Program42	4(2). Issued not involving any public offering.
3	Program3a2	3(a)(2). Issued or guaranteed by the US, state or territorial government.
4	Program3a3And3c7	3(a)(3) & 3(c)(7). Combination of 3(a)(3) and 3(c)(7).
5	Program3a4	3(a)(4). Religious, education, benevolent, fraternal, charitable or reformatory purposes.
6	Program3a5	3(a)(5). Issued by an institution supervised by state or federal authority or by an exempt farmer's cooperative.
7	Program3a7	3(a)(7). Issued by a receiver or trustee in bankruptcy.
8	Program3c7	3(c)(7). Qualified hedge-fund under the Investment Company Act of 1940.
99	Other	Other

Used in components: InstrumentLeg

180.2.1496 LegCPRegType

The registration type of a commercial paper issuance.

Type: String

Used in components: InstrumentLeg

180.2.1497 LegCreditRating

Multileg instrument's individual leg security's CreditRating.

See CreditRating (255) field for description

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

Type: String

Used in components: InstrumentLeg

180.2.1498 LegCreditSupportAgreementDate

The date of the ISDA Credit Support Agreement executed between the parties and intended to govern collateral arrangements for all OTC derivatives transactions between those parties.

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.1499 LegCreditSupportAgreementDesc

The type of ISDA Credit Support Agreement. See http://www.fpml.org/coding-scheme/credit-support-agreement-type for values.

Type: String

Used in components: LegFinancingDetails

180.2.1500 LegCreditSupportAgreementID

A common reference or unique identifier to identify the ISDA Credit Support Agreement executed between the parties.

Type: String

Used in components: LegFinancingDetails

180.2.1501 LegCurrency

Currency associated with a particular Leg's quantity

Type: Currency

Used in components: InstrumentLeg

180.2.1502 LegCurrencyCodeSource

Identifies class or source of the LegCurrency(556) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.1503 LegCurrencyRatio

Specifies the currency ratio between the currency used for a multileg price and the currency used by the outright book defined by the leg. Example: Multileg quoted in EUR, outright leg in USD and 1 EUR = 0,7 USD then LegCurrencyRatio = 0.7

Type: float

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegGrp

180.2.1504 LegCurrentCostBasis

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 groups: LegPreAllocGrp

180.2.1505 LegCustodialLotID

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 groups: LegPreAllocGrp

180.2.1506 LegDateAdjustment

LegDateAdjustment is a subcomponent within the InstrumentLeg component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the instrument leg, unless specifically overridden elsewhere in the respective specified components further within the InstrumentLeg component.

Name	Mult.	Type	Description
LegBusinessDayConvention	[0..1]	CodeSet	
LegBusinessCenterGrp	[0..*]	Group	
LegDateRollConvention	[0..1]	CodeSet	

Used in components: InstrumentLeg

180.2.1507 LegDatedDate

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

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1508 LegDateRollConvention

The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the instrument leg unless specifically overridden.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.

Code	Name	Description
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: LegDateAdjustment

180.2.1509 LegDeliveryRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight contracts.

Type: String

Used in components: InstrumentLeg

180.2.1510 LegDeliveryScheduleGrp

The LegDeliveryScheduleGrp is a repeating subcomponent of the LegStream component used to detail step schedules associated with a delivery stream.

Name	Mult.	Type	Description
NoLegDeliverySchedules	[1..1]	NumInGroup	
LegDeliveryScheduleType	[0..1]	CodeSet	Required if NoLegDeliverySchedules(41408) > 0.
LegDeliveryScheduleXID	[0..1]	XID	
LegDeliveryScheduleNotional	[0..1]	Qty	
LegDeliveryScheduleNotionalU-nitOfMeasure	[0..1]	CodeSet	
LegDeliveryScheduleNotionalCom-modityFrequency	[0..1]	CodeSet	
LegDeliveryScheduleNegativeToler-ance	[0..1]	float	
LegDeliverySchedulePositiveTolerance	[0..1]	float	
LegDeliveryScheduleToleranceU-nitOfMeasure	[0..1]	CodeSet	
LegDeliveryScheduleToleranceType	[0..1]	CodeSet	Conditionally required when LegDeliveryScheduleNegativeTolerance(41414) or LegDeliverySchedulePositiveTolerance(41415) is specified.
LegDeliveryScheduleSettlCountry	[0..1]	Country	
LegDeliveryScheduleSettlTimeZone	[0..1]	String	
LegDeliveryScheduleSettlFlowType	[0..1]	CodeSet	
LegDeliveryScheduleSettlHolidaysPro-cessingInstruction	[0..1]	CodeSet	
LegDeliveryScheduleSettlDayGrp	[0..*]	Group	

Used in groups: LegStreamGrp

180.2.1511 LegDeliveryScheduleNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in LegDeliveryScheduleToleranceType(41417). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: LegDeliveryScheduleGrp

180.2.1512 LegDeliveryScheduleNotional

Physical delivery quantity.

Type: Qty

Used in groups: LegDeliveryScheduleGrp

180.2.1513 LegDeliveryScheduleNotionalCommodityFrequency

The frequency of notional delivery.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: LegDeliveryScheduleGrp

180.2.1514 LegDeliveryScheduleNotionalUnitOfMeasure

Specifies the delivery quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters

Code	Name	Description
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)

Code	Name	Description
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart

Code	Name	Description
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegDeliveryScheduleGrp

180.2.1515 LegDeliverySchedulePositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in LegDeliveryScheduleToleranceType(41417). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: LegDeliveryScheduleGrp

180.2.1516 LegDeliveryScheduleSettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: LegDeliveryScheduleGrp

180.2.1517 LegDeliveryScheduleSettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days
10	AllWeekends	All weekends

Used in groups: LegDeliveryScheduleSettlDayGrp

180.2.1518 LegDeliveryScheduleSettlDayGrp

The LegDeliveryScheduleSettlDayGrp is a repeating subcomponent of the LegDeliveryScheduleGrp component used to detail commodity delivery days.

Name	Mult.	Type	Description
NoLegDeliveryScheduleSettlDays	[1..1]	NumInGroup	
LegDeliveryScheduleSettlDay	[0..1]	CodeSet	Required if NoLegDeliveryScheduleSettlDays(41422) > 0.
LegDeliveryScheduleSettlTotalHours	[0..1]	int	
LegDeliveryScheduleSettlTimeGrp	[0..*]	Group	

Used in groups: LegDeliveryScheduleGrp

180.2.1519 LegDeliveryScheduleSettlEnd

The scheduled end time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in LegDeliveryScheduleSettlTimeType(41428).

Type: String

Used in groups: LegDeliveryScheduleSettlTimeGrp

180.2.1520 LegDeliveryScheduleSettlFlowType

Specifies the delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: LegDeliveryScheduleGrp

180.2.1521 LegDeliveryScheduleSettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: LegDeliveryScheduleGrp

180.2.1522 LegDeliveryScheduleSettlStart

The scheduled start time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in LegDeliveryScheduleSettlTimeType(41428).

Type: String

Used in groups: LegDeliveryScheduleSettlTimeGrp

180.2.1523 LegDeliveryScheduleSettlTimeGrp

The LegDeliveryScheduleSettlTimeGrp is a repeating subcomponent of the LegDeliveryScheduleSettl-DayGrp component used to detail commodity delivery time periods.

Name	Mult.	Type	Description
NoLegDeliveryScheduleSettlTimes	[1..1]	NumInGroup	
LegDeliveryScheduleSettlStart	[0..1]	String	Required if NoLegDeliveryScheduleSettlTimes(41425) > 0.
LegDeliveryScheduleSettlEnd	[0..1]	String	Required if NoLegDeliveryScheduleSettlTimes(41425) > 0.
LegDeliveryScheduleSettlTimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: LegDeliveryScheduleSettlDayGrp

180.2.1524 LegDeliveryScheduleSettlTimeType

Specifies the format of the delivery start and end time values.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.

Code	Name	Description
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: LegDeliveryScheduleSettlTimeGrp

180.2.1525 LegDeliveryScheduleSettlTimeZone

Delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: LegDeliveryScheduleGrp

180.2.1526 LegDeliveryScheduleSettlTotalHours

The sum of the total hours specified in the LegDeliveryScheduleSettlTimeGrp component.

Type: int

Used in groups: LegDeliveryScheduleSettlDayGrp

180.2.1527 LegDeliveryScheduleToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: LegDeliveryScheduleGrp

180.2.1528 LegDeliveryScheduleToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegDeliveryScheduleGrp

180.2.1529 LegDeliveryScheduleType

Specifies the type of delivery schedule.

Type: int

Allowed values in DeliveryScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	Delivery	Delivery

Code	Name	Description
2	PhysicalSettlPeriods	Physical settlement period

Used in groups: LegDeliveryScheduleGrp

180.2.1530 LegDeliveryScheduleXID

Identifier for this instance of delivery schedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: LegDeliveryScheduleGrp

180.2.1531 LegDeliveryStreamCommoditySource

The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that seller and buyer agree are acceptable origins for the coal product. For international coal transactions, this is the origin of the coal product.

See http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.

Type: String

Used in groups: LegDeliveryStreamCommoditySourceGrp

180.2.1532 LegDeliveryStreamCommoditySourceGrp

The LegDeliveryStreamCommoditySourceGrp is a repeating subcomponent of the LegDeliveryStream component used to detail the origins or sources of the commodity.

Name	Mult.	Type	Description
NoLegDeliveryStreamCommodi-tySources	[1..1]	NumInGroup	
LegDeliveryStreamCommoditySource	[0..1]	String	Required if NoLegDeliveryStreamCommoditySources(41460) > 0.

Used in components: LegDeliveryStream

180.2.1533 LegDeliveryStream

The LegDeliveryStream component is a subcomponent of the LegStream used to detail the attributes of a physical delivery stream in a swap.

Name	Mult.	Type	Description
LegDeliveryStreamType	[0..1]	CodeSet	
LegDeliveryStreamCommoditySource-Grp	[0..*]	Group	
LegDeliveryStreamPipeline	[0..1]	String	
LegDeliveryStreamEntryPoint	[0..1]	String	
LegDeliveryStreamWithdrawalPoint	[0..1]	String	
LegDeliveryStreamDeliveryPoint	[0..1]	String	
LegDeliveryStreamDelivery-PointSource	[0..1]	CodeSet	
LegDeliveryStreamDeliveryPointDesc	[0..1]	String	
LegDeliveryStreamDeliveryRestriction	[0..1]	CodeSet	
LegDeliveryStreamDeliveryContin-gency	[0..1]	String	
LegDeliveryStreamDeliveryContingent-PartySide	[0..1]	CodeSet	
LegDeliveryStreamDeliverAtSour-ceIndicator	[0..1]	Boolean	
LegDeliveryStreamRiskApportionment	[0..1]	String	
LegDeliveryStreamRiskApportion-mentSource	[0..1]	String	
LegDeliveryStreamCycleGrp	[0..*]	Group	
LegDeliveryStreamTitleTransferLoca-tion	[0..1]	String	
LegDeliveryStreamTitleTransferCondi-tion	[0..1]	CodeSet	
LegDeliveryStreamImporterOfRecord	[0..1]	String	
LegDeliveryStreamNegativeTolerance	[0..1]	float	
LegDeliveryStreamPositiveTolerance	[0..1]	float	
LegDeliveryStreamToleranceU-nitOfMeasure	[0..1]	CodeSet	
LegDeliveryStreamToleranceType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegDeliveryStreamToleranceOption-Side	[0..1]	CodeSet	
LegDeliveryStreamTotalPositiveToler-ance	[0..1]	Percentage	
LegDeliveryStreamTotalNegativeToler-ance	[0..1]	Percentage	
LegDeliveryStreamNotionalConver-sionFactor	[0..1]	float	
LegDeliveryStreamTransportEquip-ment	[0..1]	String	
LegDeliveryStreamElectingPartySide	[0..1]	CodeSet	
LegDeliveryStreamRouteOrCharter	[0..1]	String	

Used in groups: LegStreamGrp

180.2.1534 LegDeliveryStreamCycleDesc

The delivery cycles during which the oil product will be transported in the pipeline.

Type: String

Used in groups: LegDeliveryStreamCycleGrp

180.2.1535 LegDeliveryStreamCycleGrp

The LegDeliveryStreamCycleGrp is a repeating subcomponent of the LegDeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.

Name	Mult.	Type	Description
NoLegDeliveryStreamCycles	[1..1]	NumInGroup	
LegDeliveryStreamCycleDesc	[0..1]	String	Required if NoLegDeliveryStreamCycles(41456) > 0.
EncodedLegDeliveryStreamCy-cleDescLen	[0..1]	Length	Must be set if EncodedLegDeliveryStreamCycleDesc(41459) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedLegDeliveryStreamCycleDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegDeliveryStreamCycleDesc(41457) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: LegDeliveryStream

180.2.1536 LegDeliveryStreamDeliverAtSourceIndicator

When this element is specified and set to 'Y', delivery of the coal product is to be at its source.

Type: Boolean

Used in components: LegDeliveryStream

180.2.1537 LegDeliveryStreamDeliveryContingency

Specifies the electricity delivery contingency. See

http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.

Type: String

Used in components: LegDeliveryStream

180.2.1538 LegDeliveryStreamDeliveryContingentPartySide

The trade side value of the party responsible for electricity delivery contingency.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: LegDeliveryStream

180.2.1539 LegDeliveryStreamDeliveryPoint

The point at which the commodity product will be delivered and received. Value specified should follow market convention appropriate for the commodity product.

For bullion, see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.

Type: String

Used in components: LegDeliveryStream

180.2.1540 LegDeliveryStreamDeliveryPointDesc

Description of the delivery point identified in LegDeliveryStreamDeliveryPoint(41433).

Type: String

Used in components: LegDeliveryStream

180.2.1541 LegDeliveryStreamDeliveryPointSource

Identifies the class or source of LegDeliveryStreamDeliveryPoint(41433).

Type: int

Allowed values in DeliveryStreamDeliveryPointSourceCodeSet:

Code	Name	Description
0	Proprietary	Proprietary
1	EIC	Energy Identification Code (EIC). Energy Identification Code specifies the location or connection point codes of energy delivery. See http://www.entsog.eu/eic-codes/eic-location-codes-v or http://www.eiccodes.eu for more information and allocated values to use in DeliveryStreamDeliveryPoint(41062).

Used in components: LegDeliveryStream

180.2.1542 LegDeliveryStreamDeliveryRestriction

Specifies under what conditions the buyer and seller should be excused of their delivery obligations.

Type: int

Allowed values in DeliveryStreamDeliveryRestrictionCodeSet:

Code	Name	Description
1	Firm	Firm. Never excused of delivery obligations.
2	NonFirm	Interruptable or non-firm. Excused when interrupted for any reason or for no reason without liability.
3	ForceMajeure	Force majeure. Excused when prevented by force majeure.
4	SystemFirm	System firm. Must be supplied from the owned or controlled generation of pre-existing purchased power assets of the system specified.
5	UnitFirm	Unit firm. Must be supplied from the generation assset specified.

Used in components: LegDeliveryStream

180.2.1543 LegDeliveryStreamElectingPartySide

A reference to the party able to choose whether the gas is delivered for a particular period e.g. a swing or interruptible contract.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: LegDeliveryStream

180.2.1544 LegDeliveryStreamEntryPoint

The point at which the commodity will enter the delivery mechanism or pipeline.

Type: String

Used in components: LegDeliveryStream

180.2.1545 LegDeliveryStreamImporterOfRecord

A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.

Type: String

Used in components: LegDeliveryStream

180.2.1546 LegDeliveryStreamNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in LegDeliveryStreamToleranceType(41445). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: LegDeliveryStream

180.2.1547 LegDeliveryStreamNotionalConversionFactor

If the notional quantity is specified in a unit that does not match the unit in which the commodity reference price is quoted, the scaling or conversion factor used to convert the commodity reference price unit into the notional quantity unit should be stated here. If there is no conversion, this field is not intended to be used.

Type: float

Used in components: LegDeliveryStream

180.2.1548 LegDeliveryStreamPipeline

The name of the oil delivery pipeline.

Type: String

Used in components: LegDeliveryStream

180.2.1549 LegDeliveryStreamPositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in LegDeliveryStreamToleranceType(41445). Value may exceed agreed upon value. Percent-

age value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: LegDeliveryStream

180.2.1550 LegDeliveryStreamRiskApportionment

Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.

Type: String

Used in components: LegDeliveryStream

180.2.1551 LegDeliveryStreamRiskApportionmentSource

Specifies the source or legal framework for the risk apportionment.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.

Type: String

Used in components: LegDeliveryStream

180.2.1552 LegDeliveryStreamRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight swaps.

Type: String

Used in components: LegDeliveryStream

180.2.1553 LegDeliveryStreamTitleTransferCondition

Specifies the condition of title transfer.

Type: int

Allowed values in DeliveryStreamTitleTransferConditionCodeSet:

Code	Name	Description
0	Transfers	Transfers with risk of loss
1	DoesNotTransfer	Does not transfer with risk of loss

Used in components: LegDeliveryStream

180.2.1554 LegDeliveryStreamTitleTransferLocation

Specifies the title transfer location.

Type: String

Used in components: LegDeliveryStream

180.2.1555 LegDeliveryStreamToleranceOptionSide

Indicates whether the tolerance is at the seller's or buyer's option.

Type: int

Allowed values in DeliveryStreamToleranceOptionSideCodeSet:

Code	Name	Description
1	Buyer	Buyer
2	Seller	Seller

Used in components: LegDeliveryStream

180.2.1556 LegDeliveryStreamToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute

Code	Name	Description
1	Percentage	Percentage

Used in components: LegDeliveryStream

180.2.1557 LegDeliveryStreamToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide

Code	Name	Description
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent

Code	Name	Description
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegDeliveryStream

180.2.1558 LegDeliveryStreamTotalNegativeTolerance

The negative percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: LegDeliveryStream

180.2.1559 LegDeliveryStreamTotalPositiveTolerance

The positive percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: LegDeliveryStream

180.2.1560 LegDeliveryStreamTransportEquipment

The transportation equipment with which the commodity product will be delivered and received.

Type: String

Used in components: LegDeliveryStream

180.2.1561 LegDeliveryStreamType

Specifies the type of delivery stream.

Type: int

Allowed values in DeliveryStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default if not specified)
1	Initial	Initial
2	Single	Single

Used in components: LegDeliveryStream

180.2.1562 LegDeliveryStreamWithdrawalPoint

The point at which the commodity product will be withdrawn prior to delivery.

Type: String

Used in components: LegDeliveryStream

180.2.1563 LegDeliveryType

Identifies type of settlement.

Type: int

Allowed values in DeliveryTypeCodeSet:

Code	Name	Description
0	VersusPayment	"Versus Payment": Deliver (if sell) or Receive (if buy) vs. (against) Payment
1	Free	"Free": Deliver (if sell) or Receive (if buy) Free
2	TriParty	Tri-Party
3	HoldInCustody	Hold In Custody
4	DeliverByValue	Deliver-by-Value. In the context of EU SFTR reporting, indicates that the transaction is to be or was settled using the DBV mechanism.

Used in components: LegFinancingDetails

180.2.1564 LegDetachmentPoint

Upper bound percentage of the loss the tranche can endure.

Type: Percentage

Used in components: InstrumentLeg

180.2.1565 LegDifferentialPrice

Used in pricing a group of individual Trade at Settlement (TAS) and Trade At Marker (TAM) contracts as an atomic unit. The value is the negotiated currency offset either at settlement (TAS) or at the time specified in the product definition (TAM). The final contract price is reported in LegLastPx(637).

Type: PriceOffset

Used in groups: TrdInstrmtLegGrp

180.2.1566 LegDividendAccrualFixedRate

The dividend accrual fixed rate per annum expressed as a decimal.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: LegDividendConditions

180.2.1567 LegDividendAccrualFloatingRate

The LegDividendAccrualFloatingRate component is a subcomponent of LegDividendConditions used to define the dividend accrual floating rate attributes of dividend payment conditions.

Name	Mult.	Type	Description
LegDividendFloatingRateIndex	[0..1]	String	
LegDividendFloatingRateIndex-CurvePeriod	[0..1]	int	Conditionally required when LegDividendFloatingRateIndexCurveUnit(42314) is specified.
LegDividendFloatingRateIndexCurveU-nit	[0..1]	CodeSet	Conditionally required when LegDividendFloatin-gRateIndexCurvePeriod(42313) is specified.
LegDividendFloatingRateMultiplier	[0..1]	float	
LegDividendFloatingRateSpread	[0..1]	PriceOffset	
LegDividendFloatingRateSpreadPosi-tionType	[0..1]	CodeSet	
LegDividendFloatingRateTreatment	[0..1]	CodeSet	
LegDividendCapRate	[0..1]	Percentage	
LegDividendCapRateBuySide	[0..1]	CodeSet	
LegDividendCapRateSellSide	[0..1]	CodeSet	
LegDividendFloorRate	[0..1]	Percentage	
LegDividendFloorRateBuySide	[0..1]	CodeSet	
LegDividendFloorRateSellSide	[0..1]	CodeSet	
LegDividendInitialRate	[0..1]	Percentage	
LegDividendFinalRateRoundingDirec-tion	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegDividendFinalRatePrecision	[0..1]	int	
LegDividendAveragingMethod	[0..1]	CodeSet	
LegDividendNegativeRateTreatment	[0..1]	CodeSet	

Used in components: LegDividendConditions

180.2.1568 LegDividendAccrualPaymentDateAdjusted

The adjusted accrual payment date.

Type: LocalMktDate

Used in components: LegDividendAccrualPaymentDate

180.2.1569 LegDividendAccrualPaymentDateBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend accrual payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegDividendAccrualPaymentDateBusinessCenterGrp

180.2.1570 LegDividendAccrualPaymentDateBusinessCenterGrp

LegDividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the LegDividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoLegDividendAccrualPaymentDateBusinessCenters	[1..1]	NumInGroup	
LegDividendAccrualPaymentDateBusinessCenter	[0..1]	String	Required if NoLegDividendAccrualPaymentDateBusinessCenters(42310) > 0.

Used in components: LegDividendAccrualPaymentDate

180.2.1571 LegDividendAccrualPaymentDateBusinessDayConvention

Accrual payment date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegDividendAccrualPaymentDate

180.2.1572 LegDividendAccrualPaymentDate

The LegDividendAccrualPaymentDate component is a subcomponent of LegDividendConditions used to report the dividend accrual payment date.

Name	Mult.	Type	Description
LegDividendAccrualPaymentDateRelativeTo	[0..1]	int	
LegDividendAccrualPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when LegDividendAccrualPaymentDateOffsetUnit(42332) is specified.
LegDividendAccrualPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegDividendAccrualPaymentDateOffsetPeriod(42331) is specified.
LegDividendAccrualPaymentDateOffsetDayType	[0..1]	CodeSet	
LegDividendAccrualPaymentDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegDividendAccrualPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The value would be specific to this instance of LegDividendAccrualPaymentDate.
LegDividendAccrualPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The values would be specific to this instance of LegDividendAccrualPaymentDate.
LegDividendAccrualPaymentDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegDividendConditions

180.2.1573 LegDividendAccrualPaymentDateOffsetDayType

Specifies the day type of the relative accrual payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegDividendAccrualPaymentDate

180.2.1574 LegDividendAccrualPaymentDateOffsetPeriod

Time unit multiplier for the relative accrual payment date offset.

Type: int

Used in components: LegDividendAccrualPaymentDate

180.2.1575 LegDividendAccrualPaymentDateOffsetUnit

Time unit associated with the relative accrual payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegDividendAccrualPaymentDate

180.2.1576 LegDividendAccrualPaymentDateRelativeTo

Specifies the anchor date when the accrual payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegDividendAccrualPaymentDate

180.2.1577 LegDividendAccrualPaymentDateUnadjusted

The unadjusted accrual payment date.

Type: LocalMktDate

Used in components: LegDividendAccrualPaymentDate

180.2.1578 LegDividendAmountType

Indicates how the gross cash dividend amount per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: LegDividendConditions

180.2.1579 LegDividendAveragingMethod

When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: LegDividendAccrualFloatingRate

180.2.1580 LegDividendCapRate

The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: LegDividendAccrualFloatingRate

180.2.1581 LegDividendCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegDividendAccrualFloatingRate

180.2.1582 LegDividendCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegDividendAccrualFloatingRate

180.2.1583 LegDividendCashEquivalentPercentage

Declared cash-equivalent dividend percentage.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: LegDividendConditions

180.2.1584 LegDividendCashPercentage

Declared cash dividend percentage.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: LegDividendConditions

180.2.1585 LegDividendComposition

Defines how the composition of dividends is to be determined.

Type: int

Allowed values in DividendCompositionCodeSet:

Code	Name	Description
0	EquityAmountReceiver	Equity amount receiver election. The equity amount receiver determines the composition of dividends (subject to conditions).
1	CalculationAgent	Calculation agent election. The calculation agent determines the composition of dividends (subject to conditions).

Used in components: LegDividendConditions

180.2.1586 LegDividendCompoundingMethod

The compounding method to be used when more than one dividend period contributes to a single payment.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: LegDividendConditions

180.2.1587 LegDividendConditions

The LegDividendConditions component is a subcomponent of LegPaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.

Name	Mult.	Type	Description
LegDividendReinvestmentIndicator	[0..1]	Boolean	
LegDividendEntitlementEvent	[0..1]	CodeSet	
LegDividendAmountType	[0..1]	CodeSet	
LegDividendUnderlierRefID	[0..1]	String	
LegDividendPeriodGrp	[0..*]	Group	
LegExtraordinaryDividendPartySide	[0..1]	CodeSet	
LegExtraordinaryDividendAmountType	[0..1]	CodeSet	
LegExtraordinaryDividendCurrency	[0..1]	Currency	
LegExtraordinaryDividendDetermina-tionMethod	[0..1]	String	
LegDividendFXTriggerDate	[0..1]	Component	
LegDividendAccrualFloatingRate	[0..1]	Component	
LegDividendAccrualFixedRate	[0..1]	Percentage	
LegDividendAccrualPaymentDate	[0..1]	Component	
LegDividendCompoundingMethod	[0..1]	CodeSet	
LegDividendNumOfIndexUnits	[0..1]	int	
LegDividendCashPercentage	[0..1]	Percentage	
LegDividendCashEquivalentPercent-age	[0..1]	Percentage	
LegNonCashDividendTreatment	[0..1]	CodeSet	
LegDividendComposition	[0..1]	CodeSet	
LegSpecialDividendsIndicator	[0..1]	Boolean	
LegMaterialDividendsIndicator	[0..1]	Boolean	
LegOptionsExchangeDividendsIndica-tor	[0..1]	Boolean	
LegAdditionalDividendsIndicator	[0..1]	Boolean	
LegAllDividendsIndicator	[0..1]	Boolean	

Used in components: LegPaymentStreamFloatingRate

180.2.1588 LegDividendEntitlementEvent

Defines the contract event which the receiver of the derivative is entitled to the dividend.

Type: int

Allowed values in DividendEntitlementEventCodeSet:

Code	Name	Description
0	ExDate	Ex-date. Dividend entitlement is on the dividend ex-date.
1	RecordDate	Record date. Dividend entitlement is on the dividend record date.

Used in components: LegDividendConditions

180.2.1589 LegDividendFinalRatePrecision

Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: LegDividendAccrualFloatingRate

180.2.1590 LegDividendFinalRateRoundingDirection

Specifies the rounding direction of the final rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: LegDividendAccrualFloatingRate

180.2.1591 LegDividendFloatingRateIndex

The dividend accrual floating rate index.

Type: String

Used in components: LegDividendAccrualFloatingRate

180.2.1592 LegDividendFloatingRateIndexCurvePeriod

Time unit multiplier for the dividend accrual floating rate index curve.

Type: int

Used in components: LegDividendAccrualFloatingRate

180.2.1593 LegDividendFloatingRateIndexCurveUnit

Time unit associated with the dividend accrual floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegDividendAccrualFloatingRate

180.2.1594 LegDividendFloatingRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the contract.

Type: float

Used in components: LegDividendAccrualFloatingRate

180.2.1595 LegDividendFloatingRateSpread

The basis points spread from the index specified in LegDividendFloatingRateIndex(42312).

Type: PriceOffset

Used in components: LegDividendAccrualFloatingRate

180.2.1596 LegDividendFloatingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: LegDividendAccrualFloatingRate

180.2.1597 LegDividendFloatingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: LegDividendAccrualFloatingRate

180.2.1598 LegDividendFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: LegDividendAccrualFloatingRate

180.2.1599 LegDividendFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegDividendAccrualFloatingRate

180.2.1600 LegDividendFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegDividendAccrualFloatingRate

180.2.1601 LegDividendFXTriggerDateAdjusted

The adjusted FX trigger date.

Type: LocalMktDate

Used in components: LegDividendFXTriggerDate

180.2.1602 LegDividendFXTriggerDateBusinessCenter

The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegDividendFXTriggerDateBusinessCenterGrp

180.2.1603 LegDividendFXTriggerDateBusinessCenterGrp

LegDividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the LegDividendFX-TriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoLegDividendFXTriggerDateBusiness-Centers	[1..1]	NumInGroup	
LegDividendFXTriggerDateBusiness-Center	[0..1]	String	Required if NoLegDividendFXTriggerDateBusiness-Centers(42364) > 0.

Used in components: LegDividendFXTriggerDate

180.2.1604 LegDividendFXTriggerDateBusinessDayConvention

The business day convention used for the FX trigger date adjustment.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegDividendFXTriggerDate

180.2.1605 LegDividendFXTriggerDate

The LegDividendFXTriggerDate component is a subcomponent of LegDividendConditions used to report the dividend date when a foreign exchange trade is triggered.

Name	Mult.	Type	Description
LegDividendFXTriggerDateRelativeTo	[0..1]	int	
LegDividendFXTriggerDateOffsetPeriod	[0..1]	int	Conditionally required when LegDividendFXTriggerDateOffsetUnit(42359) is specified.
LegDividendFXTriggerDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegDividendFXTriggerDateOffsetPeriod(42358) is specified.
LegDividendFXTriggerDateOffsetDay-Type	[0..1]	CodeSet	
LegDividendFXTriggerDateUnadjusted	[0..1]	LocalMktDate	
LegDividendFXTriggerDateBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The value would be specific to this instance of LegDividendFXTriggerDate.
LegDividendFXTriggerDateBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The values would be specific to this instance of LegDividendFXTriggerDate.

Name	Mult.	Type	Description
LegDividendFXTriggerDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegDividendConditions

180.2.1606 LegDividendFXTriggerDateOffsetDayType

Specifies the day type of the relative FX trigger date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegDividendFXTriggerDate

180.2.1607 LegDividendFXTriggerDateOffsetPeriod

Time unit multiplier for the relative FX trigger date offset.

Type: int

Used in components: LegDividendFXTriggerDate

180.2.1608 LegDividendFXTriggerDateOffsetUnit

Time unit associated with the relative FX trigger date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegDividendFXTriggerDate

180.2.1609 LegDividendFXTriggerDateRelativeTo

Specifies the anchor date when the FX trigger date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegDividendFXTriggerDate

180.2.1610 LegDividendFXTriggerDateUnadjusted

The unadjusted FX trigger date.

Type: LocalMktDate

Used in components: LegDividendFXTriggerDate

180.2.1611 LegDividendInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: LegDividendAccrualFloatingRate

180.2.1612 LegDividendNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: LegDividendAccrualFloatingRate

180.2.1613 LegDividendNumOfIndexUnits

The number of index units applicable to dividends.

Type: int

Used in components: LegDividendConditions

180.2.1614 LegDividendPeriodBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegDividendPeriodBusinessCenterGrp

180.2.1615 LegDividendPeriodBusinessCenterGrp

LegDividendPeriodBusinessCenterGrp is a repeating subcomponent within the LegDividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoLegDividendPeriodBusinessCenters	[1..1]	NumInGroup	
LegDividendPeriodBusinessCenter	[0..1]	String	Required if NoLegDividendPeriodBusinessCenters(42386) > 0.

Used in groups: LegDividendPeriodGrp

180.2.1616 LegDividendPeriodBusinessDayConvention

The dividend period dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: LegDividendPeriodGrp

180.2.1617 LegDividendPeriodEndDateUnadjusted

The unadjusted date on which the dividend period will end.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1618 LegDividendPeriodGrp

LegDividendPeriodGrp is a repeating subcomponent within the LegDividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.

Name	Mult.	Type	Description
NoLegDividendPeriods	[1..1]	NumInGroup	
LegDividendPeriodSequence	[0..1]	int	Required if NoLegDividendPeriods(42366) > 0.
LegDividendPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
LegDividendPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
LegDividendPeriodUnderlierRefID	[0..1]	String	When specified, this overrides LegDividendUnderlierRefID(42340). The specified value would be specific to this dividend period instance.
LegDividendPeriodStrikePrice	[0..1]	Price	
LegDividendPeriodBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this dividend period instance.
LegDividendPeriodBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this dividend period instance.
LegDividendPeriodValuationDateUnadjusted	[0..1]	LocalMktDate	
LegDividendPeriodValuationDateRelativeTo	[0..1]	int	
LegDividendPeriodValuationDateOffsetPeriod	[0..1]	int	Conditionally required when LegDividendPeriodValuationDateOffsetUnit(42376) is specified.
LegDividendPeriodValuationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegDividendPeriodValuationDateOffsetPeriod(42375) is specified.
LegDividendPeriodValuationDateOffsetDayType	[0..1]	CodeSet	
LegDividendPeriodValuationDateAdjusted	[0..1]	LocalMktDate	
LegDividendPeriodPaymentDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegDividendPeriodPaymentDateRelativeTo	[0..1]	int	
LegDividendPeriodPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when LegDividendPeriodPaymentDateOffsetUnit(42382) is specified.
LegDividendPeriodPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegDividendPeriodPaymentDateOffsetPeriod(42381) is specified.
LegDividendPeriodPaymentDateOffsetDayType	[0..1]	CodeSet	
LegDividendPeriodPaymentDateAdjusted	[0..1]	LocalMktDate	
LegDividendPeriodXID	[0..1]	XID	

Used in components: LegDividendConditions

180.2.1619 LegDividendPeriodPaymentDateAdjusted

The adjusted dividend period payment date.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1620 LegDividendPeriodPaymentDateOffsetDayType

Specifies the day type of the relative dividend period payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegDividendPeriodGrp

180.2.1621 LegDividendPeriodPaymentDateOffsetPeriod

Time unit multiplier for the relative dividend period payment date offset.

Type: int

Used in groups: LegDividendPeriodGrp

180.2.1622 LegDividendPeriodPaymentDateOffsetUnit

Time unit associated with the relative dividend period payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegDividendPeriodGrp

180.2.1623 LegDividendPeriodPaymentDateRelativeTo

Specifies the anchor date when the dividend period payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegDividendPeriodGrp

180.2.1624 LegDividendPeriodPaymentDateUnadjusted

The unadjusted dividend period payment date.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1625 LegDividendPeriodSequence

Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.

Type: int

Used in groups: LegDividendPeriodGrp

180.2.1626 LegDividendPeriodStartDateUnadjusted

The unadjusted date on which the dividend period will begin.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1627 LegDividendPeriodStrikePrice

Specifies the fixed strike price of the dividend period.

Type: Price

Used in groups: LegDividendPeriodGrp

180.2.1628 LegDividendPeriodUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in groups: LegDividendPeriodGrp

180.2.1629 LegDividendPeriodValuationDateAdjusted

The adjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1630 LegDividendPeriodValuationDateOffsetDayType

Specifies the day type of the relative dividend period valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegDividendPeriodGrp

180.2.1631 LegDividendPeriodValuationDateOffsetPeriod

Time unit multiplier for the relative dividend period valuation date offset.

Type: int

Used in groups: LegDividendPeriodGrp

180.2.1632 LegDividendPeriodValuationDateOffsetUnit

Time unit associated with the relative dividend period valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegDividendPeriodGrp

180.2.1633 LegDividendPeriodValuationDateRelativeTo

Specifies the anchor date when the dividend period valuation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegDividendPeriodGrp

180.2.1634 LegDividendPeriodValuationDateUnadjusted

The unadjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: LegDividendPeriodGrp

180.2.1635 LegDividendPeriodXID

Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.

Type: XID

Used in groups: LegDividendPeriodGrp

180.2.1636 LegDividendReinvestmentIndicator

Indicates whether the dividend will be reinvested.

Type: Boolean

Used in components: LegDividendConditions

180.2.1637 LegDividendUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: LegDividendConditions

180.2.1638 LegDividendYield

Refer to definition for DividendYield(1380).

Type: Percentage

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegGrp

180.2.1639 LegDocumentationText

A sentence or phrase pertinent to the trade, not a reference to an external document. E.g. "To be registered with the U.S. Environmental Protection Agency, Acid Rain Division, SO2 Allowance Tracking System".

Type: String

Used in components: LegFinancingDetails

180.2.1640 LegEndDate

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

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.1641 LegEventDate

The date of the event.

Type: LocalMktDate

Used in groups: LegEvntGrp

180.2.1642 LegEventMonthYear

Used with derivatives when an event is express as a month-year with optional day or month or week of month.

Format:

YYYYMM (e.g. 199903)

YYYYMMDD (e.g. 20030323)

YYYYMMwN (e.g. 200303w2) for week

A specific date can be appended to the month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.

Type: MonthYear

Used in groups: LegEvntGrp

180.2.1643 LegEventPx

Predetermined price of issue at event, if applicable.

Type: Price

Used in groups: LegEvntGrp

180.2.1644 LegEventText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: LegEvntGrp

180.2.1645 LegEventTime

Specific time of event. To be used in combination with LegEventDate(2061).

Type: UTCTimestamp

Used in groups: LegEvntGrp

180.2.1646 LegEventTimePeriod

Time unit multiplier for the event.

Type: int

Used in groups: LegEvntGrp

180.2.1647 LegEventTimeUnit

Time unit associated with the event.

Type: String

Allowed values in EventTimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegEvntGrp

180.2.1648 LegEventType

Code to represent the type of event.

Type: int

Allowed values in EventTypeCodeSet:

Code	Name	Description
1	Put	Put
2	Call	Call
3	Tender	Tender
4	SinkingFundCall	Sinking fund call
5	Activation	Activation
6	Inactiviation	Inactivation
7	LastEligibleTradeDate	Last eligible trade date
8	SwapStartDate	Swap start date
9	SwapEndDate	Swap end date
10	SwapRollDate	Swap roll date

Code	Name	Description
11	SwapNextStartDate	Swap next start date
12	SwapNextRollDate	Swap next roll date
13	FirstDeliveryDate	First delivery date
14	LastDeliveryDate	Last delivery date
15	InitialInventoryDueDate	Initial inventory due date
16	FinalInventoryDueDate	Final inventory due date
17	FirstIntentDate	First intent date
18	LastIntentDate	Last intent date
19	PositionRemovalDate	Position removal date
20	MinimumNotice	Minimum notice
21	DeliveryStartTime	Delivery start time
22	DeliveryEndTime	Delivery end time
23	FirstNoticeDate	First notice date. The first day that a notice of intent to deliver a commodity can be made by a clearing house to a buyer in fulfillment of a given month's futures contract.
24	LastNoticeDate	Last notice date. The last day on which a clearing house may inform an investor that a seller intends to make delivery of a commodity that the investor previously bought in a futures contract. The date is governed by the rules of different exchanges and clearing houses, but may also be stated in the futures contract itself.
25	FirstExerciseDate	First exercise date
26	RedemptionDate	Redemption date
27	TrdCntntnEfctvDt	Trade continuation effective date
99	Other	Other

Used in groups: LegEvntGrp

180.2.1649 LegEvntGrp

The LegEvntGrp is a repeating subcomponent of the InstrumentLeg component used to specify straight-forward events associated with the instrument. Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use LegComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.

Name	Mult.	Type	Description
NoLegEvents	[1..1]	NumInGroup	
LegEventType	[0..1]	CodeSet	Required if NoLegEvents(2059) > 0.
LegEventDate	[0..1]	LocalMktDate	Conditionally required when LegEventTime(2062) is specified.
LegEventTime	[0..1]	UTCTimestamp	
LegEventTimeUnit	[0..1]	CodeSet	Conditionally required when LegEventTimePeriod(2064) is specified.
LegEventTimePeriod	[0..1]	int	Conditionally required when LegEventTimeUnit(2063) is specified.
LegEventMonthYear	[0..1]	MonthYear	
LegEventPx	[0..1]	Price	
LegEventText	[0..1]	String	
EncodedLegEventTextLen	[0..1]	Length	Must be set if EncodedLegEventText(2075) field is specified and must immediately precede it.
EncodedLegEventText	[0..1]	data	Encoded (non-ASCII characters) representation of the LegEventText(2066) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: InstrumentLeg

180.2.1650 LegExchangeLookAlike

For a share option trade, indicates whether the instrument is to be treated as an 'exchange look-alike'.

Type: Boolean

Used in components: InstrumentLeg

180.2.1651 LegExecID

The ExecID(17) value corresponding to a trade leg.

Type: String

Used in groups: TrdInstrmtLegExecGrp

180.2.1652 LegExecInst

Refer to ExecInst(18)

Same values as ExecInst(18)

Type: MultipleCharValue

Allowed values in ExecInstCodeSet:

Code	Name	Description
0	StayOnOfferSide	Stay on offer side
1	NotHeld	Not held
2	Work	Work
3	GoAlong	Go along
4	OverTheDay	Over the day
5	Held	Held
6	ParticipateDoNotInitiate	Participate don't initiate
7	StrictScale	Strict scale
8	TryToScale	Try to scale
9	StayOnBidSide	Stay on bid side
A	NoCross	No cross. Cross is forbidden.
B	OKToCross	OK to cross
C	CallFirst	Call first
D	PercentOfVolume	Percent of volume. Indicates that the sender does not want the order to be all of the volume on the floor vs. a specific percentage.
E	DoNotIncrease	Do not increase - DNI
F	DoNotReduce	Do not reduce - DNR
G	AllOrNone	All or none - AON
H	ReinstateOnSystemFailure	Reinstate on system failure. Mutually exclusive with Q and l (lower case L).
I	InstitutionsOnly	Institutions only
J	ReinstateOnTradingHalt	Reinstate on trading halt. Mutually exclusive with K and m.
K	CancelOnTradingHalt	Cancel on trading halt. Mutually exclusive with J and m.
L	LastPeg	Last peg (last sale)
M	MidPricePeg	Mid-price peg (midprice of inside quote)
N	NonNegotiable	Non-negotiable
O	OpeningPeg	Opening peg

Code	Name	Description
P	MarketPeg	Market peg
Q	CancelOnSystemFailure	Cancel on system failure. Mutually exclusive with H and l(lower case L).
R	PrimaryPeg	Primary peg. Primary market - buy at bid, sell at offer.
S	Suspend	Suspend
T	FixedPegToLocalBestBidOrOfferAt-TimeOfOrder	Fixed peg to local best bid or offer at time of order
U	CustomerDisplayInstruction	Customer display instruction. Used in US Markets for: SEC Rule 11Ac1-1/4.
V	Netting	Netting (for Forex)
W	PegToVWAP	Peg to VWAP
X	TradeAlong	Trade along
Y	TryToStop	Try to stop
Z	CancelIfNotBest	Cancel if not best
a	TrailingStopPeg	Trailing stop peg
b	StrictLimit	Strict limit. No price improvement.
c	IgnorePriceValidityChecks	Ignore price validity checks
d	PegToLimitPrice	Peg to limit price
e	WorkToTargetStrategy	Work to target strategy
f	IntermarketSweep	Intermarket sweep
g	ExternalRoutingAllowed	External routing allowed
h	ExternalRoutingNotAllowed	External routing not allowed
i	ImbalanceOnly	Imbalance only
j	SingleExecutionRequestedForBlock-Trade	Single execution requested for block trade
k	BestExecution	Best execution
l	SuspendOnSystemFailure	Suspend on system failure. Mutually exclusive with H and Q.
m	SuspendOnTradingHalt	Suspend on trading halt. Mutually exclusive with J and K.
n	ReinstateOnConnectionLoss	Reinstate on connection loss. Mutually exclusive with o and p.
o	CancelOnConnectionLoss	Cancel on connection loss. Mutually exclusive with n and p.
p	SuspendOnConnectionLoss	Suspend on connection loss. Mutually exclusive with n and o.
q	Release	Release. Mutually exclusive with S and w.
r	ExecuteAsDeltaNeutral	Execute as delta neutral using volatility provided
s	ExecuteAsDurationNeutral	Execute as duration neutral
t	ExecuteAsFXNeutral	Execute as FX neutral

Code	Name	Description
u	MinGuaranteedFillEligible	Minimum guaranteed fill eligible
v	BypassNonDisplayLiquidity	Bypass non-displayed liquidity
w	Lock	Lock. Mutually exclusive with q.
x	IgnoreNotionalValueChecks	Ignore notional value checks
y	TrdAtRefPx	Trade at reference price. In the context of Reg NMS and the Tick Size Pilot Program, this is intended to indicate the order should Trade At Intermarket Sweep Order (TAISO) price.
z	AllowFacilitation	Allow facilitation. Express explicit consent to receive facilitation services from the counterparty. Facilitation services are when an institutional client allows a broker to assume a risk-taking principal position rather than an agency position, to obtain liquidity or achieve a guaranteed execution price on the client's behalf. Interpretation of absence of this value needs to be bilaterally agreed, if applicable. In the context of Hong Kong's SFC, this can be used to comply with SFC regulations for disclosure of client facilitation.

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegGrp

180.2.1653 LegExecRefID

Used to reference the value from LegExecID(1893).

Type: String

Used in groups: TrdInstrmtLegExecGrp

180.2.1654 LegExerciseConfirmationMethod

Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: int

Allowed values in ExerciseConfirmationMethodCodeSet:

Code	Name	Description
0	NotRequired	Not required
1	NonElectronic	Non-electronic

Code	Name	Description
2	Electronic	Electronic
3	Unknown	Unknown at time of report

Used in components: LegOptionExercise

180.2.1655 LegExerciseDesc

A description of the option exercise.

Type: String

Used in components: LegOptionExercise

180.2.1656 LegExerciseSplitTicketIndicator

Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.

Type: Boolean

Used in components: LegOptionExercise

180.2.1657 LegExerciseStyle

Type of exercise of a derivatives security

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in components: InstrumentLeg

180.2.1658 LegExtraordinaryDividendAmountType

Indicates how the extraordinary gross cash dividend per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: LegDividendConditions

180.2.1659 LegExtraordinaryDividendCurrency

The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegDividendConditions

180.2.1660 LegExtraordinaryDividendDeterminationMethod

Specifies the method in which the excess amount is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: LegDividendConditions

180.2.1661 LegExtraordinaryDividendPartySide

Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegDividendConditions

180.2.1662 LegExtraordinaryEventAdjustmentMethod

Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

Type: int

Allowed values in ExtraordinaryEventAdjustmentMethodCodeSet:

Code	Name	Description
0	CalculationAgent	Calculation agent. The Calculation Agent has the right to adjust the terms of the trade following a corporate action.
1	OptionsExchange	Options exchange. The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.

Used in components: InstrumentLeg

180.2.1663 LegExtraordinaryEventGrp

The LegExtraordinaryEventGrp is a repeating component within the InstrumentLeg component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.

Name	Mult.	Type	Description
NoLegExtraordinaryEvents	[1..1]	NumInGroup	
LegExtraordinaryEventType	[0..1]	String	Required if NoLegExtraordinaryEvents(42388) > 0.

Name	Mult.	Type	Description
LegExtraordinaryEventValue	[0..1]	String	Required if NoLegExtraordinaryEvents(42388) > 0.

Used in components: InstrumentLeg

180.2.1664 LegExtraordinaryEventType

Identifies the type of extraordinary or disruptive event applicable to the reference entity.

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: LegExtraordinaryEventGrp

180.2.1665 LegExtraordinaryEventValue

The extraordinary or disruptive event value appropriate to LegExtraordinaryEventType(42389).

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: LegExtraordinaryEventGrp

180.2.1666 LegFactor

Multileg instrument's individual leg security's Factor.

See Factor (228) field for description

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

Type: float

Used in components: InstrumentLeg

180.2.1667 LegFallbackExerciseIndicator

Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).

Type: Boolean

Used in components: LegOptionExercise

180.2.1668 LegFinancialInstrumentFullName

The full normative name of the multileg's financial instrument.

Type: String

Used in components: InstrumentLeg

180.2.1669 LegFinancialInstrumentShortName

Short name of the financial instrument. Uses ISO 18774 (FISN) values.

Type: String

Used in components: InstrumentLeg

180.2.1670 LegFinancingContractualDefinitionsGrp

The LegFinancingContractualDefinitionGrp is a repeating component within the LegFinancingDetails component used to report the definitions published by ISDA that define the terms of a derivative trade.

Name	Mult.	Type	Description
NoLegContractualDefinitions	[1..1]	NumInGroup	
LegContractualDefinition	[0..1]	String	Required if NoLegContractualDefinitions(42198) > 0.

Used in components: LegFinancingDetails

180.2.1671 LegFinancingContractualMatrixGrp

The LegFinancingContractualMatrixGrp is a repeating component within the LegFinancingDetails component used to report the ISDA Physical Settlement Matrix Transaction Type.

Name	Mult.	Type	Description
NoLegContractualMatrices	[1..1]	NumInGroup	
LegContractualMatrixSource	[0..1]	String	Required if NoLegContractualMatrices(42203) > 0.
LegContractualMatrixDate	[0..1]	LocalMktDate	
LegContractualMatrixTerm	[0..1]	String	

Used in components: LegFinancingDetails

180.2.1672 LegFinancingDetails

Component block is optionally used for financial transactions where legal contracts, master agreements or master confirmations are to be referenced. This component identifies the legal agreement under which the deal was made and other unique characteristics of the transaction. For example, the LegAgreementDesc(2497) field refers to base standard documents such as MRA 1996 Repurchase Agreement, GMRA 2000 Bills Transaction (U.K.), MSLA 1993 Securities Loan - Amended 1998, for example.

Name	Mult.	Type	Description
LegAgreementDesc	[0..1]	String	
LegAgreementID	[0..1]	String	
LegAgreementVersion	[0..1]	String	
LegAgreementDate	[0..1]	LocalMktDate	
LegAgreementCurrency	[0..1]	Currency	
LegAgreementCurrencyCodeSource	[0..1]	CodeSet	
LegMasterConfirmationDesc	[0..1]	String	
LegMasterConfirmationDate	[0..1]	LocalMktDate	
LegMasterConfirmationAnnexDesc	[0..1]	String	
LegMasterConfirmationAnnexDate	[0..1]	LocalMktDate	
LegBrokerConfirmationDesc	[0..1]	String	
LegFinancingContractualDefinitions-Grp	[0..*]	Group	
LegFinancingTermSupplementGrp	[0..*]	Group	

Name	Mult.	Type	Description
LegFinancingContractualMatrixGrp	[0..*]	Group	
LegCreditSupportAgreementDesc	[0..1]	String	
LegCreditSupportAgreementDate	[0..1]	LocalMktDate	
LegCreditSupportAgreementID	[0..1]	String	
LegGoverningLaw	[0..1]	String	
LegDocumentationText	[0..1]	String	
EncodedLegDocumentationTextLen	[0..1]	Length	Must be set if EncodedLegDocumentationText(2493) field is specified and must immediately precede it.
EncodedLegDocumentationText	[0..1]	data	Encoded (non-ASCII characters) representation of the LegDocumentationText(2505) field in the encoded format specified via the MessageEncoding(347) field.
LegTerminationType	[0..1]	CodeSet	
LegStartDate	[0..1]	LocalMktDate	
LegEndDate	[0..1]	LocalMktDate	
LegDeliveryType	[0..1]	CodeSet	
LegMarginRatio	[0..1]	Percentage	

Used in groups: InstrmtLegGrp, TrdInstrmtLegGrp

180.2.1673 LegFinancingTermSupplementDate

Specifies the publication date of the applicable version of the contractual supplement.

Type: LocalMktDate

Used in groups: LegFinancingTermSupplementGrp

180.2.1674 LegFinancingTermSupplementDesc

Identifies the applicable contractual supplement. See http://www.fpml.org/coding-scheme/contractual-supplement for values.

Type: String

Used in groups: LegFinancingTermSupplementGrp

180.2.1675 LegFinancingTermSupplementGrp

The LegFinancingTermSupplementGrp is a repeating component within the LegFinancingDetails component used to report contractual terms supplements of derivative trades.

Name	Mult.	Type	Description
NoLegFinancingTermSupplements	[1..1]	NumInGroup	
LegFinancingTermSupplementDesc	[0..1]	String	Required if NoLegFinancingTermSupplements(42200) > 0.
LegFinancingTermSupplementDate	[0..1]	LocalMktDate	

Used in components: LegFinancingDetails

180.2.1676 LegFlexibleIndicator

Used to indicate a derivatives security that can be defined using flexible terms. The terms commonly permitted to be defined by market participants are expiration date and strike price. FlexibleIndicator is an alternative to LegCFICode(608) Standard/Non-standard attribute.

Type: Boolean

Used in components: InstrumentLeg

180.2.1677 LegFlexProductEligibilityIndicator

Used to indicate if a product or group of product supports the creation of flexible securities.

Type: Boolean

Used in components: InstrumentLeg

180.2.1678 LegFloorPrice

Used to express the floor price of a capped put.

Type: Price

Used in components: InstrumentLeg

180.2.1679 LegFlowScheduleType

The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".

Type: int

Allowed values in FlowScheduleTypeCodeSet:

Code	Name	Description
0	NERCEasternOffPeak	NERC Eastern Off-Peak
1	NERCWesternOffPeak	NERC Western Off-Peak
2	NERCCalendarAllDaysInMonth	NERC Calendar-All Days in month
3	NERCEasternPeak	NERC Eastern Peak
4	NERCWesternPeak	NERC Western Peak
5	AllTimes	All times
6	OnPeak	On peak
7	OffPeak	Off peak
8	Base	Base
9	Block	Block
99	Other	Other

Used in components: InstrumentLeg

180.2.1680 LegGoverningLaw

Identification of the law governing the transaction. See http://www.fpml.org/coding-scheme/governing-law for values.

Type: String

Used in components: LegFinancingDetails

180.2.1681 LegGrossTradeAmt

The gross trade amount of the leg. For FX Futures this is used to express the notional value of a fill when LegLastQty and other quantity fields are express in terms of contract size.

Type: Amt

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.1682 LegID

Unique identifier for the leg within the context of a message (the scope of uniqueness to be defined by counterparty agreement). The LegID(1788) can be referenced using LegRefID(654).

Type: String

Used in components: InstrumentLeg

180.2.1683 LegIndexAnnexDate

The date of a credit default swap index series annex.

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1684 LegIndexAnnexSource

The source of a credit default swap series annex.

Type: String

Used in components: InstrumentLeg

180.2.1685 LegIndexAnnexVersion

The version of a credit default swap index annex.

Type: int

Used in components: InstrumentLeg

180.2.1686 LegIndexSeries

The series identifier of a credit default swap index.

Type: int

Used in components: InstrumentLeg

180.2.1687 LegIndividualAllocID

Reference for the individual allocation ticket

See IndividualAllocID (467) for description and valid values.

Type: String

Used in groups: LegPreAllocGrp

180.2.1688 LegInstrmtAssignmentMethod

Specifies the method under which assignment was conducted.

Type: char

Allowed values in InstrmtAssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	Pro rata
R	Random	Random

Used in components: InstrumentLeg

180.2.1689 LegInstrRegistry

Multileg instrument's individual leg security's InstrRegistry.

See InstrRegistry (543) field for description

Type: String

Used in components: InstrumentLeg

180.2.1690 LegInstrumentParties

The use of this component block is restricted to instrument definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the LegInstrumentParty block.

Name	Mult.	Type	Description
NoLegInstrumentParties	[1..1]	NumInGroup	Repeating group below should contain unique combinations of LegInstrumentPartyID(2255), LegInstrumentPartyIDSource(2256) and LegInstrumentPartyRole(2257).
LegInstrumentPartyID	[0..1]	String	Used to identify the source of PartyID. Required if LegInstrumentPartyIDSource(2256) is specified. Required if NoLegInstrumentParties(2254) > 0.
LegInstrumentPartyIDSource	[0..1]	CodeSet	Used to identify class source of LegInstrumentPartyID(2255) value (e.g. BIC). Required if LegInstrumentPartyID(2255) is specified. Required if NoLegInstrumentParties(2254) > 0.
LegInstrumentPartyRole	[0..1]	CodeSet	Identifies the type of LegInstrumentPartyID(2255) (e.g. Executing Broker). Required if NoLegInstrumentParties(2254) > 0.
LegInstrumentPartyRoleQualifier	[0..1]	CodeSet	
LegInstrumentPtysSubGrp	[0..*]	Group	Repeating group of party sub-identifiers.

Used in components: InstrumentLeg

180.2.1691 LegInstrumentPartyID

Used to identify party id related to instrument.

Type: String

Used in groups: LegInstrumentParties

180.2.1692 LegInstrumentPartyIDSource

Used to identify source of instrument party id.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.

Code	Name	Description
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: LegInstrumentParties

180.2.1693 LegInstrumentPartyRole

Used to identify the role of instrument party id.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)

Code	Name	Description
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: LegInstrumentParties

180.2.1694 LegInstrumentPartyRoleQualifier

Used to further qualify the value of LegInstrumentPartyRole(2257).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: LegInstrumentParties

180.2.1695 LegInstrumentPartySubID

PartySubID value within an instrument party repeating group.

Type: String

Used in groups: LegInstrumentPtysSubGrp

180.2.1696 LegInstrumentPartySubIDType

Type of LegInstrumentPartySubID (2259) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker

Code	Name	Description
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.

Code	Name	Description
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: LegInstrumentPtysSubGrp

180.2.1697 LegInstrumentPtysSubGrp

Name	Mult.	Type	Description
NoLegInstrumentPartySubIDs	[1..1]	NumInGroup	
LegInstrumentPartySubID	[0..1]	String	Required if NoLegInstrumentPartySubIDs(2258) > 0.
LegInstrumentPartySubIDType	[0..1]	CodeSet	

Used in groups: LegInstrumentParties

180.2.1698 LegInstrumentRoundingDirection

Specifies the rounding direction if not overridden elsewhere.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: InstrumentLeg

180.2.1699 LegInstrumentRoundingPrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: InstrumentLeg

180.2.1700 LegInterestAccrualDate

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

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1701 LegInTheMoneyCondition

Specifies an option instrument's "in the money" condition in general terms.

Type: int

Allowed values in InTheMoneyConditionCodeSet:

Code	Name	Description
0	StandardITM	Standard in-the-money. The option's strike price is less than the underlying settlement price for a call or greater than the underlying settlement price for a put.
1	ATMITM	At-the-money is in-the-money. The option's strike price of either the put or call is equal to the underlying settlement price in addition to standard in-the-money behavior.
2	ATMCallITM	At-the-money call is in-the-money. The call option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.
3	ATMPutITM	At-the-money put is in-the-money. The put option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.

Used in components: InstrumentLeg

180.2.1702 LegIOIQty

Leg-specific IOI quantity.

See IOIQty (27) for description and valid values

Type: String

Allowed values in IOIQtyCodeSet:

Code	Name	Description
S	Small	Small
M	Medium	Medium

Code	Name	Description
L	Large	Large
U	UndisclosedQuantity	Undisclosed Quantity

Used in groups: InstrmtLegIOIGrp

180.2.1703 LegIssueDate

Multileg instrument's individual leg security's IssueDate.

See IssueDate (225) field for description

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1704 LegIssuer

Multileg instrument's individual security's Issuer.

See Issuer (106) field for description

Type: String

Used in components: InstrumentLeg

180.2.1705 LegLastForwardPoints

The forward points for this leg's fill event. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.1706 LegLastMultipliedQty

Expresses the quantity bought/sold when LastQty is expressed in contracts. Used in addition to LegLastQty(1418), it is the product of LegLastQty(1418) and LegContractMultiplier(614).

Type: Qty

Used in groups: TrdInstrmtLegGrp

180.2.1707 LegLastPx

Execution price assigned to a leg of a multileg instrument.

See LastPx (31) field for description and values

Type: Price

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.1708 LegLastQty

Fill quantity for the leg instrument

Type: Qty

Used in groups: InstrmtLegExecGrp, TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.1709 LegLienSeniority

Indicates the seniority level of the lien in a loan.

Type: int

Allowed values in LienSeniorityCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	FirstLien	First lien
2	SecondLien	Second lien
3	ThirdLien	Third lien

Used in components: InstrumentLeg

180.2.1710 LegLimitRightToConfirmIndicator

Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.

Type: Boolean

Used in components: LegOptionExercise

180.2.1711 LegListMethod

Indicates whether instruments are pre-listed only or can also be defined via user request.

Type: int

Allowed values in ListMethodCodeSet:

Code	Name	Description
0	PreListedOnly	pre-listed only
1	UserRequested	user requested

Used in components: InstrumentLeg

180.2.1712 LegLoanFacility

Specifies the type of loan when the credit default swap's reference obligation is a loan.

Type: int

Allowed values in LoanFacilityCodeSet:

Code	Name	Description
0	BridgeLoan	Bridge loan
1	LetterOfCredit	Letter of credit
2	RevolvingLoan	Revolving loan
3	SwinglineFunding	Swingline funding
4	TermLoan	Term loan
5	TradeClaim	Trade claim

Used in components: InstrumentLeg

180.2.1713 LegLocaleOfIssue

Multileg instrument's individual leg security's LocaleOfIssue.

See LocaleOfIssue (472) field for description

Type: String

Used in components: InstrumentLeg

180.2.1714 LegMakeWholeAmount

Amount to be paid by the buyer of the option if the option is exercised prior to the LegMakeWhole-Date(42392).

Type: Amt

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1715 LegMakeWholeBenchmarkCurveName

Identifies the benchmark floating rate index.

Type: String

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1716 LegMakeWholeBenchmarkCurvePoint

The point on the floating rate index curve.

Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1717 LegMakeWholeBenchmarkQuote

The quote side of the benchmark to be used for calculating the "make whole" amount.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1718 LegMakeWholeDate

The date through which option cannot be exercised without penalty.

Type: LocalMktDate

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1719 LegMakeWholeInterpolationMethod

The method used when calculating the "make whole" amount. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1720 LegMakeWholeRecallSpread

Spread over the floating rate index.

Type: PriceOffset

Used in components: LegOptionExerciseMakeWholeProvision

180.2.1721 LegManualNoticeBusinessCenter

Identifies the business center used for adjusting the time for manual exercise notice.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegOptionExercise

180.2.1722 LegMarginRatio

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

Type: Percentage

Used in components: LegFinancingDetails

180.2.1723 LegMarketDisruption

The LegMarketDisruption component is a subcomponent of the InstrumentLeg used to specify the market disruption provisions of the swap.

Name	Mult.	Type	Description
LegMarketDisruptionProvision	[0..1]	CodeSet	
LegMarketDisruptionEventGrp	[0..*]	Group	
LegMarketDisruptionFallbackProvision	[0..1]	CodeSet	
LegMarketDisruptionFallbackGrp	[0..*]	Group	
LegMarketDisruptionFallbackReferencePriceGrp	[0..*]	Group	
LegMarketDisruptionMaximumDays	[0..1]	int	

Name	Mult.	Type	Description
LegMarketDisruptionMaterialityPercentage	[0..1]	Percentage	If specified, the disruption event should be specified in LegMarketDisruptionEventGrp.
LegMarketDisruptionMinimumFuturesContracts	[0..1]	int	Applicable only when LegMarketDisruptionEvent(41468)='DeMinimisTrading'.

Used in components: InstrumentLeg

180.2.1724 LegMarketDisruptionEvent

Specifies the market disruption event.

For commodities see http://www.fpml.org/coding-scheme/commodity-market-disruption for values.

For foreign exchange, see http://www.fixtradingcommunity.org/codelists#Market_Disruption_Event for code list of applicable event types.

Type: String

Used in groups: LegMarketDisruptionEventGrp

180.2.1725 LegMarketDisruptionEventGrp

The LegMarketDisruptionEventGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the market disruption events.

Name	Mult.	Type	Description
NoLegMarketDisruptionEvents	[1..1]	NumInGroup	
LegMarketDisruptionEvent	[0..1]	String	Required if NoLegMarketDisruptionEvents(41467) > 0.
LegMarketDisruptionValue	[0..1]	String	

Used in components: LegMarketDisruption

180.2.1726 LegMarketDisruptionFallbackBasketCurrency

Specifies the currency if the underlier is a basket. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1727 LegMarketDisruptionFallbackBasketDivisor

Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.

Type: float

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1728 LegMarketDisruptionFallbackGrp

The LegMarketDisruptionFallbackGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the market disruption fallback provisions.

Name	Mult.	Type	Description
NoLegMarketDisruptionFallbacks	[1..1]	NumInGroup	
LegMarketDisruptionFallbackType	[0..1]	String	Required if NoLegMarketDisruptionFallbacks(41469) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
LegMarketDisruptionFallbackValue	[0..1]	String	

Used in components: LegMarketDisruption

180.2.1729 LegMarketDisruptionFallbackOpenUnits

If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underlier of the swap. In the case of a basket swap, this is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

Type: Qty

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1730 LegMarketDisruptionFallbackProvision

Specifies the location of the fallback provision documentation.

Type: int

Allowed values in MarketDisruptionFallbackProvisionCodeSet:

Code	Name	Description
0	MasterAgreement	As specified in master agreement
1	Confirmation	As specified in confirmation

Used in components: LegMarketDisruption

180.2.1731 LegMarketDisruptionFallbackReferencePriceGrp

The LegMarketDisruptionFallbackReferencePriceGrp is a repeating subcomponent of the LegMarketDisruption component used to specify the fallback reference price and underlying security provisions

Name	Mult.	Type	Description
NoLegMarketDisruptionFallbackReferencePrices	[1..1]	NumInGroup	
LegMarketDisruptionFallbackUnderlierType	[0..1]	CodeSet	Required if NoLegMarketDisruptionFallbackReferencePrices(41471) > 0.
LegMarketDisruptionFallbackUnderlierSecurityID	[0..1]	String	Conditionally required when LegMarketDisruptionFallbackUnderlyerSecurityIDSource(41474) is specified.
LegMarketDisruptionFallbackUnderlierSecurityIDSource	[0..1]	CodeSet	Conditionally required when LegMarketDisruptionFallbackUnderlierSecurityID(41473) is specified.
LegMarketDisruptionFallbackUnderlierSecurityDesc	[0..1]	String	
EncodedLegMarketDisruptionFallbackUnderlierSecurityDescLen	[0..1]	Length	Must be set if EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc(41477) field is specified and must immediately precede it.
EncodedLegMarketDisruptionFallbackUnderlierSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegMarketDisruptionFallbackUnderlierSecurityDesc(41475) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
LegMarketDisruptionFallbackOpenUnits	[0..1]	Qty	
LegMarketDisruptionFallbackBasketCurrency	[0..1]	Currency	
LegMarketDisruptionFallbackBasketDivisor	[0..1]	float	

Used in components: LegMarketDisruption

180.2.1732 LegMarketDisruptionFallbackType

Specifies the type of disruption fallback.

See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values.

Type: String

Used in groups: LegMarketDisruptionFallbackGrp

180.2.1733 LegMarketDisruptionFallbackUnderlierSecurityDesc

Specifies the description of the underlying security.

Type: String

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1734 LegMarketDisruptionFallbackUnderlierSecurityID

Specifies the identifier value of the security.

Type: String

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1735 LegMarketDisruptionFallbackUnderlierSecurityIDSource

Specifies the class or source scheme of the security identifier.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.

Code	Name	Description
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1736 LegMarketDisruptionFallbackUnderlierType

The type of reference price underlier.

Type: int

Allowed values in MarketDisruptionFallbackUnderlierTypeCodeSet:

Code	Name	Description
0	Basket	Basket
1	Bond	Bond
2	Cash	Cash
3	Commodity	Commodity
4	ConvertibleBond	Convertible bond
5	Equity	Equity
6	ExchangeTradedFund	Exchange traded fund
7	Future	Future
8	Index	Index
9	Loan	Loan
10	Mortgage	Mortgage
11	MutualFund	Mutual fund

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.1737 LegMarketDisruptionFallbackValue

Applicable value for LegMarketDisruptionFallbackType(41470).

Type: String

Used in groups: LegMarketDisruptionFallbackGrp

180.2.1738 LegMarketDisruptionMaterialityPercentage

Used when a price materiality percentage applies to the price source disruption event and this event has been specified.

Type: Percentage

Used in components: LegMarketDisruption

180.2.1739 LegMarketDisruptionMaximumDays

Specifies the maximum number of market disruption days (commodity or bullion business days) in a contract or confirmation. If none are specified, the maximum number of market disruption days is five (5).

Type: int

Used in components: LegMarketDisruption

180.2.1740 LegMarketDisruptionMinimumFuturesContracts

Specifies the minimum futures contracts level that dictates whether or not a 'De Minimis Trading' event has occurred.

Type: int

Used in components: LegMarketDisruption

180.2.1741 LegMarketDisruptionProvision

The consequences of market disruption events.

Type: int

Allowed values in MarketDisruptionProvisionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable

Code	Name	Description
1	Applicable	Applicable
2	AsInMasterAgreement	As specified in master agreement
3	AsInConfirmation	As specified in confirmation

Used in components: LegMarketDisruption

180.2.1742 LegMarketDisruptionValue

Applicable value for LegMarketDisruptionEvent(41468).

Type: String

Used in groups: LegMarketDisruptionEventGrp

180.2.1743 LegMasterConfirmationAnnexDate

The date that an annexation to the master confirmation was executed between the parties.

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.1744 LegMasterConfirmationAnnexDesc

The type of master confirmation annexation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.

Type: String

Used in components: LegFinancingDetails

180.2.1745 LegMasterConfirmationDate

Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.1746 LegMasterConfirmationDesc

The type of master confirmation executed between the parties. See http://www.fpml.org/coding-scheme/master-confirmation-type for values.

Type: String

Used in components: LegFinancingDetails

180.2.1747 LegMaterialDividendsIndicator

Indicates whether material non-cash dividends are applicable.

Type: Boolean

Used in components: LegDividendConditions

180.2.1748 LegMaturityDate

Multileg instrument's individual security's MaturityDate.

See MaturityDate(541) field for description.

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.1749 LegMaturityFrequencyPeriod

Time unit multiplier for the minimum frequency of the instrument maturity intervals.

Type: int

Used in components: InstrumentLeg

180.2.1750 LegMaturityFrequencyUnit

Time unit associated with the minimum frequency of the instrument maturity intervals.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: InstrumentLeg

180.2.1751 LegMaturityMonthYear

Multileg instrument's individual security's MaturityMonthYear.

See MaturityMonthYear (200) field for description

Type: MonthYear

Used in components: InstrumentLeg

180.2.1752 LegMaturityTime

Time of security's maturity expressed in local time with offset to UTC specified

Type: TZTimeOnly

Used in components: InstrumentLeg

180.2.1753 LegMidPx

Leg Mid price/rate.

For OTC swaps, this is the mid-market mark (for example, as defined by CFTC).

For uncleared OTC swaps, LegMidPx(2346) and the MidPx(631) fields are mutually exclusive.

Type: Price

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

180.2.1754 LegMinPriceIncrement

Minimum price increment for a given exchange-traded instrument. Could also be used to represent tick value.

Type: float

Used in components: InstrumentLeg

180.2.1755 LegMinPriceIncrementAmount

Minimum price increment amount associated with the LegMinPriceIncrement(2190). For listed derivatives, the value can be calculated by multiplying LegMinPriceIncrement(2190) by LegContractMultiplier(614).

Type: Amt

Used in components: InstrumentLeg

180.2.1756 LegMthToDefault

The Mth reference obligation to default in a CDS reference basket. When an NthToDefault(2157) to MthToDefault(2158) are represented then the CDS payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: InstrumentLeg

180.2.1757 LegNonCashDividendTreatment

Defines the treatment of non-cash dividends.

Type: int

Allowed values in NonCashDividendTreatmentCodeSet:

Code	Name	Description
0	PotentialAdjustment	Potential adjustment event. The treatment of any non-cash dividend shall be determined in accordance with the potential adjustment event provisions.
1	CashEquivalent	Cash equivalent. Any non-cash dividend shall be treated as a declared cash equivalent dividend.

Used in components: LegDividendConditions

180.2.1758 LegNonDeliverableFixingDate

The non-deliverable fixing date. Type of date is specified in LegNonDeliverableFixingDateType(40369).

Type: LocalMktDate

Used in groups: LegPaymentStreamNonDeliverableFixingDateGrp

180.2.1759 LegNonDeliverableFixingDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegPaymentStreamNonDeliverableFixingDateGrp

180.2.1760 LegNotionalPercentageOutstanding

Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index.

Used to calculate the true value of a CDS trade or position.

Type: Percentage

Used in components: InstrumentLeg

180.2.1761 LegNthToDefault

The Nth reference obligation in a CDS reference basket. If specified without LegMthToDefault(2158) the default will trigger a CDS payout. If LegMthToDefault(2158) is also present then payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: InstrumentLeg

180.2.1762 LegNTPositionLimit

Position limit in the near-term contract for a given exchange-traded product.

Type: int

Used in components: InstrumentLeg

180.2.1763 LegNumber

Allow sequencing of Legs for a Strategy to be captured

Type: int

Used in groups: TrdInstrmtLegGrp

180.2.1764 LegObligationType

Type of reference obligation for credit derivatives contracts.

Type: String

Allowed values in ObligationTypeCodeSet:

Code	Name	Description
0	Bond	Bond
1	ConvertBond	Convertible bond
2	Mortgage	Mortgage

Code	Name	Description
3	Loan	Loan

Used in components: InstrumentLeg

180.2.1765 LegOfferForwardPoints

The offer FX forward points for the leg of an FX Swap. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in groups: LegQuotGrp

180.2.1766 LegOfferPx

Offer price of this leg.

See OfferPx (133) for description and valid values

Type: Price

Used in groups: LegQuotGrp

180.2.1767 LegOptAttribute

Multileg instrument's individual security's OptAttribute.

See OptAttribute (206) field for description

Type: char

Used in components: InstrumentLeg

180.2.1768 LegOptionExerciseBusinessCenter

The business center calendar used to adjust the option exercise dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegOptionExerciseBusinessCenterGrp

180.2.1769 LegOptionExerciseBusinessCenterGrp

LegOptionExerciseBusinessCenterGrp is a repeating subcomponent of the LegOptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegOptionExerciseBusinessCenters	[1..1]	NumInGroup	
LegOptionExerciseBusinessCenter	[0..1]	String	Required if NoLegOptionExerciseBusinessCenters(41491) > 0.

Used in components: LegOptionExerciseDates

180.2.1770 LegOptionExerciseBusinessDayConvention

The business day convention used to adjust the option exercise dates. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegOptionExerciseDates

180.2.1771 LegOptionExercise

The LegOptionExercise component is a subcomponent of the InstrumentLeg component used to specify option exercise provisions. Its purpose is to identify the opportunities and conditions for exercise, e.g. the schedule of dates on which exercise is allowed. The embedded LegOptionExerciseExpiration component is used to terminate the opportunity for exercise.

Name	Mult.	Type	Description
LegExerciseDesc	[0..1]	String	
EncodedLegExerciseDescLen	[0..1]	Length	Must be set if EncodedLegExerciseDesc (41483) field is specified and must immediately precede it.
EncodedLegExerciseDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegExerciseDesc(41481) field in the encoded format specified via the MessageEncoding(347) field.
LegAutomaticExerciseIndicator	[0..1]	Boolean	
LegAutomaticExerciseThresholdRate	[0..1]	float	
LegExerciseConfirmationMethod	[0..1]	CodeSet	
LegManualNoticeBusinessCenter	[0..1]	String	
LegFallbackExerciseIndicator	[0..1]	Boolean	
LegLimitRightToConfirmIndicator	[0..1]	Boolean	
LegExerciseSplitTicketIndicator	[0..1]	Boolean	
LegSettlMethodElectingPartySide	[0..1]	CodeSet	
LegSettlMethodElectionDate	[0..1]	Component	
LegOptionExerciseDates	[0..1]	Component	
LegOptionExerciseExpiration	[0..1]	Component	
LegOptionExerciseMakeWholeProvision	[0..1]	Component	

Used in components: InstrumentLeg

180.2.1772 LegOptionExerciseDate

The adjusted or unadjusted option exercise fixed date.

Type: LocalMktDate

Used in groups: LegOptionExerciseDateGrp

180.2.1773 LegOptionExerciseDateGrp

The LegOptionExerciseDateGrp is a repeating subcomponent of the LegOptionExerciseDates component used to specify fixed dates for exercise.

Name	Mult.	Type	Description
NoLegOptionExerciseDates	[1..1]	NumInGroup	
LegOptionExerciseDate	[0..1]	LocalMktDate	Required if NoLegOptionExerciseDates(41512) > 0.
LegOptionExerciseDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegOptionExerciseDates

180.2.1774 LegOptionExerciseDates

The LegOptionExerciseDates component is a subcomponent of the LegOptionExercise component used to specify option exercise dates.

Name	Mult.	Type	Description
LegOptionExerciseBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of option exercise dates.
LegOptionExerciseBusinessCenterGrp	[0..*]	Group	
LegOptionExerciseDateGrp	[0..*]	Group	
LegOptionExerciseEarliestDateOffsetDayType	[0..1]	CodeSet	
LegOptionExerciseEarliestDateOffsetPeriod	[0..1]	int	Conditionally required when LegOptionExerciseEarliestDateUnit(41496) is specified.
LegOptionExerciseEarliestDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegOptionExerciseEarliestDatePeriod(41495) is specified.
LegOptionExerciseFrequencyPeriod	[0..1]	int	Conditionally required when LegOptionExerciseFrequencyUnit(41498) is specified.

Name	Mult.	Type	Description
LegOptionExerciseFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegOptionExerciseFequencyPeriod(41497) is specified.
LegOptionExerciseStartDateUnadjusted	[0..1]	LocalMktDate	
LegOptionExerciseStartDateRelativeTo	[0..1]	int	
LegOptionExerciseStartDateOffsetPeriod	[0..1]	int	Conditionally required when LegOptionExerciseStartDateOffsetUnit(41502) is specified.
LegOptionExerciseStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegOptionExerciseStartDateOffsetPeriod(41501) is specified.
LegOptionExerciseStartDateOffsetDayType	[0..1]	CodeSet	
LegOptionExerciseStartDateAdjusted	[0..1]	LocalMktDate	
LegOptionExerciseSkip	[0..1]	int	
LegOptionExerciseNominationDeadline	[0..1]	LocalMktDate	
LegOptionExerciseFirstDateUnadjusted	[0..1]	LocalMktDate	
LegOptionExerciseLastDateUnadjusted	[0..1]	LocalMktDate	
LegOptionExerciseEarliestTime	[0..1]	LocalMktTime	
LegOptionExerciseLatestTime	[0..1]	LocalMktTime	
LegOptionExerciseTimeBusinessCenter	[0..1]	String	

Used in components: LegOptionExercise

180.2.1775 LegOptionExerciseDateType

Specifies the type of option exercise date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegOptionExerciseDateGrp

180.2.1776 LegOptionExerciseEarliestDateOffsetDayType

Specifies the day type of the relative earliest exercise date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegOptionExerciseDates

180.2.1777 LegOptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the relative earliest exercise date offset.

Type: int

Used in components: LegOptionExerciseDates

180.2.1778 LegOptionExerciseEarliestDateOffsetUnit

Time unit associated with the relative earliest exercise date offset.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegOptionExerciseDates

180.2.1779 LegOptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) (i) on the expriation date, in the case of a European style option, (ii) on each Bermuda option exercise date and the expiration date, in the case of a Bermuda style option, (iii) the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: LegOptionExerciseDates

180.2.1780 LegOptionExerciseExpiration

The LegOptionExerciseExpiration component is a subcomponent of the LegOptionExercise component used to specify option exercise expiration dates and times. The purpose of LegOptionExercise is to identify the scheduled opportunities for exercise. LegOptionExerciseExpiration identifies the end of the schedule.

Name	Mult.	Type	Description
LegOptionExerciseExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date.
LegOptionExerciseExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the option exercise expiration date.
LegOptionExerciseExpirationDateGrp	[0..*]	Group	

Name	Mult.	Type	Description
LegOptionExerciseExpirationDateRelativeTo	[0..1]	int	
LegOptionExerciseExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when LegOptionExerciseExpirationDateOffsetUnit(41520) is specified.
LegOptionExerciseExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegOptionExerciseExpirationDateOffsetPeriod(41519) is specified.
LegOptionExerciseExpirationFrequencyPeriod	[0..1]	int	Conditionally required when LegOptionExerciseExpirationFrequencyUnit(41522) is specified.
LegOptionExerciseExpirationFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegOptionExerciseExpirationFrequencyPeriod(41521) is specified.
LegOptionExerciseExpirationRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the option expiration date.
LegOptionExerciseExpirationDateOffsetDayType	[0..1]	CodeSet	
LegOptionExerciseExpirationTime	[0..1]	LocalMktTime	
LegOptionExerciseExpirationTimeBusinessCenter	[0..1]	String	

Used in components: LegOptionExercise

180.2.1781 LegOptionExerciseExpirationDate

The adjusted or unadjusted option exercise expiration fixed date.

Type: LocalMktDate

Used in groups: LegOptionExerciseExpirationDateGrp

180.2.1782 LegOptionExerciseExpirationDateBusinessCenter

The business center calendar used to adjust the option exercise expiration dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegOptionExerciseExpirationDateBusinessCenterGrp

180.2.1783 LegOptionExerciseExpirationDateBusinessCenterGrp

LegOptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the LegOptionExerciseExpiration component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegOptionExerciseExpirationDateBusinessCenters	[1..1]	NumInGroup	
LegOptionExerciseExpirationDateBusinessCenter	[0..1]	String	Required if NoLegOptionExerciseExpirationDateBusinessCenters(41515) > 0.

Used in components: LegOptionExerciseExpiration

180.2.1784 LegOptionExerciseExpirationDateBusinessDayConvention

The business day convention used to adjust the option exercise expiration dates. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegOptionExerciseExpiration

180.2.1785 LegOptionExerciseExpirationDateGrp

The LegOptionExerciseExpirationDateGrp is a repeating subcomponent of the LegOptionExerciseExpiration component used to specify fixed dates for expiration.

Name	Mult.	Type	Description
NoLegOptionExerciseExpirationDates	[1..1]	NumInGroup	
LegOptionExerciseExpirationDate	[0..1]	LocalMktDate	Required if NoLegOptionExerciseExpirationDates(41527) > 0.
LegOptionExerciseExpirationDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegOptionExerciseExpiration

180.2.1786 LegOptionExerciseExpirationDateOffsetDayType

Specifies the day type of the relative option exercise expiration date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegOptionExerciseExpiration

180.2.1787 LegOptionExerciseExpirationDateOffsetPeriod

Time unit multiplier for the relative exercise expiration date offset.

Type: int

Used in components: LegOptionExerciseExpiration

180.2.1788 LegOptionExerciseExpirationDateOffsetUnit

Time unit associated with the relative exercise expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegOptionExerciseExpiration

180.2.1789 LegOptionExerciseExpirationDateRelativeTo

Specifies the anchor date when the option exercise expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegOptionExerciseExpiration

180.2.1790 LegOptionExerciseExpirationDateType

Specifies the type of option exercise expiration date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegOptionExerciseExpirationDateGrp

180.2.1791 LegOptionExerciseExpirationFrequencyPeriod

Time unit multiplier for the frequency of exercise expiration dates.

Type: int

Used in components: LegOptionExerciseExpiration

180.2.1792 LegOptionExerciseExpirationFrequencyUnit

Time unit associated with the frequency of exercise expiration dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegOptionExerciseExpiration

180.2.1793 LegOptionExerciseExpirationRollConvention

The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the LegDateAdjustment component in InstrumentLeg.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month

Code	Name	Description
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.

Code	Name	Description
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: LegOptionExerciseExpiration

180.2.1794 LegOptionExerciseExpirationTime

The option exercise expiration time.

Type: LocalMktTime

Used in components: LegOptionExerciseExpiration

180.2.1795 LegOptionExerciseExpirationTimeBusinessCenter

The business center used to determine the locale for option exercise expiration time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegOptionExerciseExpiration

180.2.1796 LegOptionExerciseFirstDateUnadjusted

The unadjusted first exercise date.

Type: LocalMktDate

Used in components: LegOptionExerciseDates

180.2.1797 LegOptionExerciseFrequencyPeriod

Time unit multiplier for the frequency of exercise dates.

Type: int

Used in components: LegOptionExerciseDates

180.2.1798 LegOptionExerciseFrequencyUnit

Time unit associated with the frequency of exercise dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegOptionExerciseDates

180.2.1799 LegOptionExerciseLastDateUnadjusted

The unadjusted last exercise date.

Type: LocalMktDate

Used in components: LegOptionExerciseDates

180.2.1800 LegOptionExerciseLatestTime

The latest exercise time. See also LegOptionExerciseEarliestTime(41509).

Type: LocalMktTime

Used in components: LegOptionExerciseDates

180.2.1801 LegOptionExerciseMakeWholeProvision

LegOptionExerciseMakeWholeProvision is a subcomponent of the LegOptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.

Name	Mult.	Type	Description
LegMakeWholeDate	[0..1]	LocalMktDate	
LegMakeWholeAmount	[0..1]	Amt	
LegMakeWholeBenchmarkCurveName	[0..1]	String	
LegMakeWholeBenchmarkCurvePoint	[0..1]	String	
LegMakeWholeRecallSpread	[0..1]	PriceOffset	
LegMakeWholeBenchmarkQuote	[0..1]	CodeSet	
LegMakeWholeInterpolationMethod	[0..1]	CodeSet	

Used in components: LegOptionExercise

180.2.1802 LegOptionExerciseNominationDeadline

The last date (adjusted) for establishing the option exercise terms.

Type: LocalMktDate

Used in components: LegOptionExerciseDates

180.2.1803 LegOptionExerciseSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: LegOptionExerciseDates

180.2.1804 LegOptionExerciseStartDateAdjusted

The adjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: LegOptionExerciseDates

180.2.1805 LegOptionExerciseStartDateOffsetDayType

Specifies the day type of the relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegOptionExerciseDates

180.2.1806 LegOptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative exercise start date offset.

Type: int

Used in components: LegOptionExerciseDates

180.2.1807 LegOptionExerciseStartDateOffsetUnit

Time unit associated with the relative exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegOptionExerciseDates

180.2.1808 LegOptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegOptionExerciseDates

180.2.1809 LegOptionExerciseStartDateUnadjusted

The unadjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: LegOptionExerciseDates

180.2.1810 LegOptionExerciseTimeBusinessCenter

The business center used to determine the locale for option exercise time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegOptionExerciseDates

180.2.1811 LegOptionExpirationDesc

Description of the option expiration.

Type: String

Used in components: InstrumentLeg

180.2.1812 LegOptionRatio

Expresses the risk of an option leg

Value must be between -1 and 1.

A Call Option will require a ratio value between 0 and 1

A Put Option will require a ratio value between -1 and 0

Type: float

Used in components: InstrumentLeg

180.2.1813 LegOptionsExchangeDividendsIndicator

Indicates whether option exchange dividends are applicable.

Type: Boolean

Used in components: LegDividendConditions

180.2.1814 LegOptPayoutAmount

Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.

Type: Amt

Used in components: InstrumentLeg

180.2.1815 LegOptPayoutType

Indicates the type of valuation method or trigger payout for an in-the-money option.

Type: int

Allowed values in OptPayoutTypeCodeSet:

Code	Name	Description
1	Vanilla	Vanilla
2	Capped	Capped
3	Binary	Digital (Binary)
4	Asian	Asian
5	Barrier	Barrier
6	DigitalBarrier	Digital Barrier
7	Lookback	Lookback
8	OtherPathDependent	Other path dependent
99	Other	Other

Used in components: InstrumentLeg

180.2.1816 LegOrderQty

Quantity ordered of this leg.

See OrderQty (38) for description and valid values

Type: Qty

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

180.2.1817 LegOrdGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegOrderQty	[0..1]	Qty	Quantity ordered for this leg as provided during order entry.
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegSwapType	[0..1]	CodeSet	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.
LegStipulations	[0..*]	Group	
LegAllocID	[0..1]	String	
LegPreAllocGrp	[0..*]	Group	
LegAccount	[0..1]	String	
LegClearingAccountType	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
LegPositionEffect	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
LegCoveredOrUncovered	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component
NestedParties	[0..*]	Group	

Name	Mult.	Type	Description
LegRefID	[0..1]	String	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
LegSettlType	[0..1]	CodeSet	
LegSettlDate	[0..1]	LocalMktDate	
LegSettlCurrency	[0..1]	Currency	
LegSettlCurrencyCodeSource	[0..1]	CodeSet	
LegVolatility	[0..1]	float	
LegDividendYield	[0..1]	Percentage	
LegCurrencyRatio	[0..1]	float	
LegExecInst	[0..1]	CodeSet	
LegShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.1818 LegOriginalNotionalPercentageOutstanding

Used to reflect the Original value prior to the application of a credit event. See LegNotionalPercentage-Outstanding(2151).

Type: Percentage

Used in components: InstrumentLeg

180.2.1819 LegPaymentScheduleCurrency

The currency for this step schedule. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPaymentScheduleGrp

180.2.1820 LegPaymentScheduleEndDateUnadjusted

The unadjusted end date of a cashflow payment.

Type: LocalMktDate

Used in groups: LegPaymentScheduleGrp

180.2.1821 LegPaymentScheduleFixedAmount

The explicit payment amount for this step schedule.

Type: Amt

Used in groups: LegPaymentScheduleGrp

180.2.1822 LegPaymentScheduleFixedCurrency

The currency of the fixed amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPaymentScheduleGrp

180.2.1823 LegPaymentScheduleFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in groups: LegPaymentScheduleGrp

180.2.1824 LegPaymentScheduleFixingDateBusinessCenter

The business center calendar used to adjust the payment schedule's fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentScheduleFixingDateBusinessCenterGrp

180.2.1825 LegPaymentScheduleFixingDateBusinessCenterGrp

LegPaymentScheduleFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive

the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentScheduleFixingDate-BusinessCenters	[1..1]	NumInGroup	
LegPaymentScheduleFixingDateBusi-nessCenter	[0..1]	String	Required if NoLegPaymentScheduleFixingDate-BusinessCenters(40927) > 0.

Used in groups: LegPaymentScheduleGrp

180.2.1826 LegPaymentScheduleFixingDateBusinessDayConvention

The business day convention used to adjust the payment schedule's fixing date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: LegPaymentScheduleGrp

180.2.1827 LegPaymentScheduleFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegPaymentScheduleGrp

180.2.1828 LegPaymentScheduleFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1829 LegPaymentScheduleFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentScheduleGrp

180.2.1830 LegPaymentScheduleFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1831 LegPaymentScheduleFixingDateUnadjusted

The unadjusted fixing date.

Type: LocalMktDate

Used in groups: LegPaymentScheduleGrp

180.2.1832 LegPaymentScheduleFixingDayCount

The number of days over which fixing should take place.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1833 LegPaymentScheduleFixingDayDistribution

The distribution of fixing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in groups: LegPaymentScheduleGrp

180.2.1834 LegPaymentScheduleFixingDayGrp

The LegPaymentScheduleFixingDayGrp is a repeating subcomponent of the LegPaymentScheduleGrp component used to detail periodic fixing days.

Name	Mult.	Type	Description
NoLegPaymentScheduleFixingDays	[1..1]	NumInGroup	
LegPaymentScheduleFixingDay-OfWeek	[0..1]	CodeSet	Required if NoLegPaymentScheduleFixingDays(41530) > 0.
LegPaymentScheduleFixingDayNum-ber	[0..1]	int	

Used in groups: LegPaymentScheduleGrp

180.2.1835 LegPaymentScheduleFixingDayNumber

The occurrence of the day of week on which fixing takes place.

Type: int

Used in groups: LegPaymentScheduleFixingDayGrp

180.2.1836 LegPaymentScheduleFixingDayOfWeek

The day of the week on which fixing takes place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday

Code	Name	Description
7	Sunday	Sunday

Used in groups: LegPaymentScheduleFixingDayGrp

180.2.1837 LegPaymentScheduleFixingFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1838 LegPaymentScheduleFixingFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentScheduleGrp

180.2.1839 LegPaymentScheduleFixingLagPeriod

Time unit multiplier for the fixing lag duration.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1840 LegPaymentScheduleFixingLagUnit

Time unit associated with the fixing lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentScheduleGrp

180.2.1841 LegPaymentScheduleFixingTime

The fxing time associated with the step schedule.

Type: LocalMktTime

Used in groups: LegPaymentScheduleGrp

180.2.1842 LegPaymentScheduleFixingTimeBusinessCenter

Business center for determining fixing time.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentScheduleGrp

180.2.1843 LegPaymentScheduleGrp

The LegPaymentScheduleGrp is a repeating subcomponent of the LegPaymentStream component used to specify notional and rate steps in the payment stream.

Name	Mult.	Type	Description
NoLegPaymentSchedules	[1..1]	NumInGroup	
LegPaymentScheduleType	[0..1]	CodeSet	Required if NoLegPaymentSchedules(40374) > 0.
LegPaymentScheduleXID	[0..1]	XID	
LegPaymentScheduleXIDRef	[0..1]	XIDREF	
LegPaymentScheduleStubType	[0..1]	CodeSet	
LegPaymentScheduleStartDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentScheduleEndDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentSchedulePaySide	[0..1]	CodeSet	
LegPaymentScheduleReceiveSide	[0..1]	CodeSet	
LegPaymentScheduleNotional	[0..1]	Amt	
LegPaymentScheduleCurrency	[0..1]	Currency	
LegPaymentScheduleRate	[0..1]	Percentage	
LegPaymentScheduleRateMultiplier	[0..1]	float	
LegPaymentScheduleRateSpread	[0..1]	PriceOffset	
LegPaymentScheduleRateCurrency	[0..1]	Currency	
LegPaymentScheduleRateUnitOfMeasure	[0..1]	CodeSet	
LegPaymentScheduleRateConversionFactor	[0..1]	float	
LegPaymentScheduleRateSpreadType	[0..1]	CodeSet	
LegPaymentScheduleRateSpreadPositionType	[0..1]	CodeSet	
LegPaymentScheduleRateTreatment	[0..1]	CodeSet	
LegPaymentScheduleFixedAmount	[0..1]	Amt	
LegPaymentScheduleFixedCurrency	[0..1]	Currency	
LegPaymentScheduleSettlPeriodPrice	[0..1]	Price	
LegPaymentScheduleSettlPeriodPriceCurrency	[0..1]	Currency	
LegPaymentScheduleSettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
LegPaymentScheduleStepUnitOfMeasure	[0..1]	CodeSet	
LegPaymentScheduleStepFrequencyPeriod	[0..1]	int	Conditionally required when LegPaymentScheduleStepFrequencyUnit(40391) is specified.

Name	Mult.	Type	Description
LegPaymentScheduleStepFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegPaymentScheduleStepFrequencyPeriod(40390) is specified.
LegPaymentScheduleStepOffsetValue	[0..1]	Amt	
LegPaymentScheduleStepRate	[0..1]	Percentage	
LegPaymentScheduleStepOffsetRate	[0..1]	Percentage	
LegPaymentScheduleStepRelativeTo	[0..1]	CodeSet	
LegPaymentScheduleRateSourceGrp	[0..*]	Group	
LegPaymentScheduleFixingDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentScheduleWeight	[0..1]	float	
LegPaymentScheduleFixingDateRelativeTo	[0..1]	int	
LegPaymentScheduleFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment schedule.
LegPaymentScheduleFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule.
LegPaymentScheduleFixingDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentScheduleFixingDatesOffsetUnit(40402) is specified.
LegPaymentScheduleFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentScheduleFixingDatesOffsetPeriod(40401) is specified.
LegPaymentScheduleFixingDateOffsetDayType	[0..1]	CodeSet	
LegPaymentScheduleFixingDayDistribution	[0..1]	CodeSet	
LegPaymentScheduleFixingDayCount	[0..1]	int	
LegPaymentScheduleFixingDateAdjusted	[0..1]	LocalMktDate	
LegPaymentScheduleFixingDayGrp	[0..*]	Group	
LegPaymentScheduleFixingLagPeriod	[0..1]	int	Conditionally required when LegPaymentScheduleFixingLagUnit(41546) is specified.

Name	Mult.	Type	Description
LegPaymentScheduleFixingLagUnit	[0..1]	CodeSet	Conditionally required when LegPaymentScheduleFixingLagPeriod(41545) is specified.
LegPaymentScheduleFixingFirstObservationDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentScheduleFixingFirstObservationDateOffsetUnit(41548) is specified.
LegPaymentScheduleFixingFirstObservationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentScheduleFixingFirstObservationDateOffsetPeriod(41547) is specified.
LegPaymentScheduleFixingTime	[0..1]	LocalMktTime	
LegPaymentScheduleFixingTimeBusinessCenter	[0..1]	String	
LegPaymentScheduleInterimExchangePaymentDateRelativeTo	[0..1]	int	
LegPaymentScheduleInterimExchangeDatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment schedule.
LegPaymentScheduleInterimExchangeDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment schedule.
LegPaymentScheduleInterimExchangeDatesOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetUnit(40411) is specified.
LegPaymentScheduleInterimExchangeDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentScheduleInterimExchangeDatesOffsetPeriod(40410) is specified.
LegPaymentScheduleInterimExchangeDatesOffsetDayType	[0..1]	CodeSet	
LegPaymentScheduleInterimExchangeDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegStreamGrp

180.2.1844 LegPaymentScheduleInterimExchangeDateAdjusted

The adjusted interim exchange date.

Type: LocalMktDate

Used in groups: LegPaymentScheduleGrp

180.2.1845 LegPaymentScheduleInterimExchangeDateBusinessCenterGrp

LegPaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentScheduleInterimExchangeDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentScheduleInterimExchangeDatesBusinessCenter	[0..1]	String	Required if NoLegPaymentScheduleInterimExchangeDateBusinessCenters(40928) > 0.

Used in groups: LegPaymentScheduleGrp

180.2.1846 LegPaymentScheduleInterimExchangeDatesBusinessCenter

The business center calendar used to adjust the payment schedule's interim exchange date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.1847 LegPaymentScheduleInterimExchangeDatesBusinessDayConvention

The business day convention used to adjust the payment schedule's interim exchange date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: LegPaymentScheduleGrp

180.2.1848 LegPaymentScheduleInterimExchangeDatesOffsetDayType

Specifies the day type of the relative interim exchange date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegPaymentScheduleGrp

180.2.1849 LegPaymentScheduleInterimExchangeDatesOffsetPeriod

Time unit multiplier for the relative interim exchange date offset.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1850 LegPaymentScheduleInterimExchangeDatesOffsetUnit

Time unit associated with the relative interim exchange date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentScheduleGrp

180.2.1851 LegPaymentScheduleInterimExchangePaymentDateRelativeTo

Specifies the anchor date when the interim exchange payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1852 LegPaymentScheduleNotional

The notional value for this step schedule, or amount of a cashflow payment.

Type: Amt

Used in groups: LegPaymentScheduleGrp

180.2.1853 LegPaymentSchedulePaySide

The side of the party paying the step schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegPaymentScheduleGrp

180.2.1854 LegPaymentScheduleRate

The rate value for this step schedule.

Type: Percentage

Used in groups: LegPaymentScheduleGrp

180.2.1855 LegPaymentScheduleRateConversionFactor

The number multipled by the derived floating rate of the leg's payment schedule in order to arrive at the payment rate. If omitted, the schedule rate conversion factor is 1.

Type: float

Used in groups: LegPaymentScheduleGrp

180.2.1856 LegPaymentScheduleRateCurrency

The currency of the schedule rate. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPaymentScheduleGrp

180.2.1857 LegPaymentScheduleRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: LegPaymentScheduleGrp

180.2.1858 LegPaymentScheduleRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: LegPaymentScheduleRateSourceGrp

180.2.1859 LegPaymentScheduleRateSourceGrp

LegPaymentScheduleRateSourceGrp is a repeating component within the LegPaymentScheduleGrp component used to identify primary and secondary rate sources.

Name	Mult.	Type	Description
NoLegPaymentScheduleRateSources	[1..1]	NumInGroup	
LegPaymentScheduleRateSource	[0..1]	CodeSet	Required if NoLegPaymentScheduleRateSources(40414) > 0.
LegPaymentScheduleRateSourceType	[0..1]	CodeSet	Required if NoLegPaymentScheduleRateSources(40414) > 0.
LegPaymentScheduleReferencePage	[0..1]	String	Conditionally required when LegPaymentScheduleRateSource(40415) = 99 (Other).

Used in groups: LegPaymentScheduleGrp

180.2.1860 LegPaymentScheduleRateSourceType

Rate source type.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: LegPaymentScheduleRateSourceGrp

180.2.1861 LegPaymentScheduleRateSpread

The spread value for this step schedule.

Type: PriceOffset

Used in groups: LegPaymentScheduleGrp

180.2.1862 LegPaymentScheduleRateSpreadPositionType

Identifies whether the rate spread is applied to a long or a short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: LegPaymentScheduleGrp

180.2.1863 LegPaymentScheduleRateSpreadType

Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: LegPaymentScheduleGrp

180.2.1864 LegPaymentScheduleRateTreatment

Specifies the yield calculation treatment for the step schedule.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: LegPaymentScheduleGrp

180.2.1865 LegPaymentScheduleRateUnitOfMeasure

The schedule rate unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances

Code	Name	Description
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters

Code	Name	Description
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece

Code	Name	Description
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegPaymentScheduleGrp

180.2.1866 LegPaymentScheduleReceiveSide

The side of the party receiving the step schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegPaymentScheduleGrp

180.2.1867 LegPaymentScheduleReferencePage

Identifies the reference "page" from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: LegPaymentScheduleRateSourceGrp

180.2.1868 LegPaymentScheduleSettlPeriodPrice

The schedule settlement period price.

Type: Price

Used in groups: LegPaymentScheduleGrp

180.2.1869 LegPaymentScheduleSettlPeriodPriceCurrency

The currency of the schedule settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPaymentScheduleGrp

180.2.1870 LegPaymentScheduleSettlPeriodPriceUnitOfMeasure

The settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegPaymentScheduleGrp

180.2.1871 LegPaymentScheduleStartDateUnadjusted

The unadjusted date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)), or the start date of a cashflow payment.

Type: LocalMktDate

Used in groups: LegPaymentScheduleGrp

180.2.1872 LegPaymentScheduleStepFrequencyPeriod

Time unit multiplier for the step frequency.

Type: int

Used in groups: LegPaymentScheduleGrp

180.2.1873 LegPaymentScheduleStepFrequencyUnit

Time unit associated with the step frequency.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: LegPaymentScheduleGrp

180.2.1874 LegPaymentScheduleStepOffsetRate

The explicit amount that the rate changes on each step date. This can be a positive or negative value.

Type: Percentage

Used in groups: LegPaymentScheduleGrp

180.2.1875 LegPaymentScheduleStepOffsetValue

The explicit amount that the notional changes on each step date. This can be a positive or negative amount.

Type: Amt

Used in groups: LegPaymentScheduleGrp

180.2.1876 LegPaymentScheduleStepRate

The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value specified in LegPaymentScheduleStepRelativeTo(40395). The percentage can be either positive or negative.

Type: Percentage

Used in groups: LegPaymentScheduleGrp

180.2.1877 LegPaymentScheduleStepRelativeTo

Specifies whether the LegPaymentScheduleStepRate(40393) or LegPaymentScheduleStepOffset-Value(40392) should be applied to the initial notional or the previous notional in order to calculate the notional step change amount.

Type: int

Allowed values in PaymentScheduleStepRelativeToCodeSet:

Code	Name	Description
0	Initial	Initial
1	Previous	Previous

Used in groups: LegPaymentScheduleGrp

180.2.1878 LegPaymentScheduleStepUnitOfMeasure

The schedule step unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegPaymentScheduleGrp

180.2.1879 LegPaymentScheduleStubType

Indicates to which stub this schedule applies.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: LegPaymentScheduleGrp

180.2.1880 LegPaymentScheduleType

Specifies the type of schedule.

Type: int

Allowed values in PaymentScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	CashFlow	Cash flow
2	FXLinkedNotional	FX linked notional
3	FixedRate	Fixed rate

Code	Name	Description
4	FutureValueNotional	Future value notional
5	KnownAmount	Known amount
6	FloatingRateMultiplier	Floating rate multiplier
7	Spread	Spread
8	CapRate	Cap rate
9	FloorRate	Floor rate
10	NonDeliverableSettlPaymentDates	Non-deliverable settlement payment dates
11	NonDeliverableSettlCalculation-Dates	Non-deliverable settlement calculation dates
12	NonDeliverableFXFixingDates	Non-deliverable fixing dates.
13	SettlPeriodNotnl	Settlement period notional
14	SettlPeriodPx	Settlement period price
15	CalcPeriod	Calculation period
16	DividendAccrualRateMultiplier	Dividend accrual rate multiplier
17	DividendAccrualRateSpread	Dividend accrual rate spread
18	DividendAccrualCapRate	Dividend accrual cap rate
19	DividendAccrualFloorRate	Dividend accrual floor rate
20	CompoundingRateMultiplier	Compounding rate multiplier
21	CompoundingRateSpread	Compounding rate spread
22	CompoundingCapRate	Compounding cap rate
23	CompoundingFloorRate	Compounding floor rate

Used in groups: LegPaymentScheduleGrp

180.2.1881 LegPaymentScheduleWeight

Floating rate observation weight for cashflow payment.

Type: float

Used in groups: LegPaymentScheduleGrp

180.2.1882 LegPaymentScheduleXID

Identifier of this LegPaymentSchedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: LegPaymentScheduleGrp

180.2.1883 LegPaymentScheduleXIDRef

Reference to payment schedule elsewhere in the message.

Type: XIDREF

Used in groups: LegPaymentScheduleGrp

180.2.1884 LegPaymentStreamAccrualDays

The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.

Type: int

Used in components: LegPaymentStream

180.2.1885 LegPaymentStreamAveragingMethod

When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: LegPaymentStreamFloatingRate

180.2.1886 LegPaymentStreamBoundsFirstDateUnadjusted

The unadjusted first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingDates

180.2.1887 LegPaymentStreamBoundsLastDateUnadjusted

The unadjusted last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingDates

180.2.1888 LegPaymentStreamCalculationLagPeriod

Time unit multiplier for the calculation lag duration.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.1889 LegPaymentStreamCalculationLagUnit

Time unit associated with the calculation lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFloatingRate

180.2.1890 LegPaymentStreamCapRate

The cap rate, if any, which applies to the floating rate. It is only required where the floating rate on a swap stream is capped at a certain level The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.1891 LegPaymentStreamCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamFloatingRate

180.2.1892 LegPaymentStreamCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamFloatingRate

180.2.1893 LegPaymentStreamCashSettlIndicator

Indicates whether cash settlement is applicable.

Type: Boolean

Used in components: LegPaymentStream

180.2.1894 LegPaymentStream

The LegPaymentStream component is a subcomponent of the LegStreamGrp used to detail the attributes of a payment stream in a swap.

Name	Mult.	Type	Description
LegPaymentStreamType	[0..1]	CodeSet	
LegPaymentStreamMarketRate	[0..1]	int	
LegPaymentStreamDelayIndicator	[0..1]	Boolean	
LegPaymentStreamCashSettlIndicator	[0..1]	Boolean	
LegPaymentStreamSettlCurrency	[0..1]	Currency	
LegPaymentStreamDayCount	[0..1]	CodeSet	
LegPaymentStreamOtherDayCount	[0..1]	String	May be used to specify a count method not listed in LegPaymentStreamDayCount(40283).
LegPaymentStreamAccrualDays	[0..1]	int	
LegPaymentStreamDiscountType	[0..1]	CodeSet	
LegPaymentStreamDiscountRate	[0..1]	Percentage	
LegPaymentStreamDiscountRateDayCount	[0..1]	CodeSet	
LegPaymentStreamCompoundingMethod	[0..1]	CodeSet	
LegPaymentStreamCompoundingXIDRef	[0..1]	XIDREF	Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) or the LegPaymentStreamCompoundingFloatingRate component.
LegPaymentStreamCompoundingSpread	[0..1]	PriceOffset	
LegPaymentStreamInterpolationMethod	[0..1]	CodeSet	
LegPaymentStreamInterpolationPeriod	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegPaymentStreamInitialPrincipalExchangeIndicator	[0..1]	Boolean	
LegPaymentStreamInterimPrincipalExchangeIndicator	[0..1]	Boolean	
LegPaymentStreamFinalPrincipalExchangeIndicator	[0..1]	Boolean	
LegPaymentStreamFlatRateIndicator	[0..1]	Boolean	
LegPaymentStreamFlatRateAmount	[0..1]	Amt	
LegPaymentStreamFlatRateCurrency	[0..1]	Currency	
LegStreamMaximumPaymentAmount	[0..1]	Amt	
LegStreamMaximumPaymentCurrency	[0..1]	Currency	
LegStreamMaximumTransactionAmount	[0..1]	Amt	
LegStreamMaximumTransactionCurrency	[0..1]	Currency	
LegPaymentStreamPaymentDates	[0..1]	Component	
LegPaymentStreamResetDates	[0..1]	Component	
LegPaymentStreamFixedRate	[0..1]	Component	
LegPaymentStreamFloatingRate	[0..1]	Component	
LegPaymentStreamCompoundingFixedRate	[0..1]	float	Mutually exclusive with LegPaymentStreamCompoundingXIDRef(42400) or the LegPaymentStreamCompoundingFloatingRate component.
LegPaymentStreamCompoundingFloatingRate	[0..1]	Component	Mutually exclusive with LegPaymentStreamCompoundingFixedRate(42404) or the LegPaymentStreamCompoundingXIDRef(42400).
LegPaymentStreamCompoundingDates	[0..1]	Component	
LegPaymentStreamNonDeliverableSettlTerms	[0..1]	Component	

Used in groups: LegStreamGrp

180.2.1895 LegPaymentStreamCompoundingAveragingMethod

Specifies the averaging method when compounding floating rate averaging is applicable (e.g. weighted or unweighted).

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1896 LegPaymentStreamCompoundingCapRate

The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1897 LegPaymentStreamCompoundingCapRateBuySide

Reference to the buyer of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1898 LegPaymentStreamCompoundingCapRateSellSide

Reference to the seller of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1899 LegPaymentStreamCompoundingDate

The compounding date. Type of date is specified in LegPaymentStreamCompoundingDate-Type(42407).

Type: LocalMktDate

Used in groups: LegPaymentStreamCompoundingDateGrp

180.2.1900 LegPaymentStreamCompoundingDateGrp

LegPaymentStreamCompoundingDateGrp is a subcomponent of the LegPaymentStreamCompound-ingDates component used to specify predetermined compounding dates.

Name	Mult.	Type	Description
NoLegPaymentStreamCompounding-Dates	[1..1]	NumInGroup	
LegPaymentStreamCompoundingDate	[0..1]	LocalMktDate	Required if NoLegPaymentStreamCompounding-Dates(42405) > 0.
LegPaymentStreamCompounding-DateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: LegPaymentStreamCompoundingDates

180.2.1901 LegPaymentStreamCompoundingDatesBusinessCenter

The business center calendar used for date adjustment of the payment stream compounding dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamCompoundingDatesBusinessCenterGrp

180.2.1902 LegPaymentStreamCompoundingDatesBusinessCenterGrp

LegPaymentStreamCompoundingDatesBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamCompoundingDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamCompounding-DatesBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamCompounding-DatesBusinessCenter	[0..1]	String	Required if NoLegPaymentStreamCompounding-DatesBusinessCenters(42419) > 0.

Used in components: LegPaymentStreamCompoundingDates

180.2.1903 LegPaymentStreamCompoundingDatesBusinessDayConvention

The compounding dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.

Code	Name	Description
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamCompoundingDates

180.2.1904 LegPaymentStreamCompoundingDates

LegPaymentStreamCompoundingDates is a subcomponent of the LegPaymentStream component used to specify the compounding dates of the stream - either specific, relative or periodic dates.

Name	Mult.	Type	Description
LegPaymentStreamCompounding-DatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to payment stream compounding dates.
LegPaymentStreamCompounding-DatesBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to payment stream compounding dates.
LegPaymentStreamCompounding-DateGrp	[0..*]	Group	
LegPaymentStreamCompounding-DatesRelativeTo	[0..1]	int	
LegPaymentStreamCompounding-DatesOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStream-CompoundingDatesOffsetUnit(42411) is specified.
LegPaymentStreamCompounding-DatesOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStream-CompoundingDatesOffsetPeriod(42410) is specified.
LegPaymentStreamCompounding-DatesOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamCompoundingPeri-odSkip	[0..1]	int	

Name	Mult.	Type	Description
LegPaymentStreamCompound-ingStartDate	[0..1]	Component	
LegPaymentStreamCompoundingEnd-Date	[0..1]	Component	
LegPaymentStreamCompoundingFre-quencyPeriod	[0..1]	int	Conditionally required when LegPayamentStream-CompoundingFrequencyUnit(42415) is specified.
LegPaymentStreamCompoundingFre-quencyUnit	[0..1]	CodeSet	Conditionally required when LegPayamentStreamCompoundingFrequencyPe-riod(42414) is specified.
LegPaymentStreamCompoundingRoll-Convention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of payment stream compounding dates.
LegPaymentStreamBoundsFirstDateU-nadjusted	[0..1]	LocalMktDate	
LegPaymentStreamBoundsLastDateU-nadjusted	[0..1]	LocalMktDate	

Used in components: LegPaymentStream

180.2.1905 LegPaymentStreamCompoundingDatesOffsetDayType

Specifies the day type of the relative compounding date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamCompoundingDates

180.2.1906 LegPaymentStreamCompoundingDatesOffsetPeriod

Time unit multiplier for the relative compounding date offset.

Type: int

Used in components: LegPaymentStreamCompoundingDates

180.2.1907 LegPaymentStreamCompoundingDatesOffsetUnit

Time unit associated with the relative compounding date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamCompoundingDates

180.2.1908 LegPaymentStreamCompoundingDatesRelativeTo

Specifies the anchor date when the compounding dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamCompoundingDates

180.2.1909 LegPaymentStreamCompoundingDateType

Specifies the type of payment compounding date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegPaymentStreamCompoundingDateGrp

180.2.1910 LegPaymentStreamCompoundingEndDateAdjusted

The adjusted compounding end date.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1911 LegPaymentStreamCompoundingEndDate

LegPaymentStreamCompoundingEndDate is a subcomponent of the LegPaymentStreamCompoundingDates component used to specify the end date for compounding.

Name	Mult.	Type	Description
LegPaymentStreamCompoundingEndDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamCompoundingEndDateRelativeTo	[0..1]	int	
LegPaymentStreamCompoundingEndDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamCompoundingEndDateOffsetUnit(42424) is specified.
LegPaymentStreamCompoundingEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamCompoundingEndDateOffsetPeriod(42423) is specified.
LegPaymentStreamCompoundingEndDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamCompoundingEndDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegPaymentStreamCompoundingDates

180.2.1912 LegPaymentStreamCompoundingEndDateOffsetDayType

Specifies the day type of the relative compounding end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1913 LegPaymentStreamCompoundingEndDateOffsetPeriod

Time unit multiplier for the relative compounding end date offset.

Type: int

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1914 LegPaymentStreamCompoundingEndDateOffsetUnit

Time unit associated with the relative compounding end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1915 LegPaymentStreamCompoundingEndDateRelativeTo

Specifies the anchor date when the compounding end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1916 LegPaymentStreamCompoundingEndDateUnadjusted

The unadjusted compounding end date.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingEndDate

180.2.1917 LegPaymentStreamCompoundingFinalRatePrecision

Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1918 LegPaymentStreamCompoundingFinalRateRoundingDirection

Specifies the rounding direction for the compounding floating rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1919 LegPaymentStreamCompoundingFixedRate

The compounding fixed rate applicable to the payment stream.

Type: float

Used in components: LegPaymentStream

180.2.1920 LegPaymentStreamCompoundingFloatingRate

LegPaymentStreamCompoundingFloatingRate is a subcomponent of the LegPaymentStream component used to report the parameters for determining the compounding floating rate of the stream.

Name	Mult.	Type	Description
LegPaymentStreamCompoundingRateIndex	[0..1]	String	
LegPaymentStreamCompoundingRateIndexCurvePeriod	[0..1]	int	Conditionally required if LegPaymentStreamCompoundingRateIndexCurveUnit(42429) is specified.
LegPaymentStreamCompoundingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required if LegPaymentStreamCompoundingRateIndexCurvePeriod(42428) is specified.
LegPaymentStreamCompoundingRateMultiplier	[0..1]	float	
LegPaymentStreamCompoundingRateSpread	[0..1]	PriceOffset	
LegPaymentStreamCompoundingRateSpreadPositionType	[0..1]	CodeSet	
LegPaymentStreamCompoundingRateTreatment	[0..1]	CodeSet	
LegPaymentStreamCompoundingCapRate	[0..1]	Percentage	
LegPaymentStreamCompoundingCapRateBuySide	[0..1]	CodeSet	
LegPaymentStreamCompoundingCapRateSellSide	[0..1]	CodeSet	
LegPaymentStreamCompoundingFloorRate	[0..1]	Percentage	
LegPaymentStreamCompoundingFloorRateBuySide	[0..1]	CodeSet	
LegPaymentStreamCompoundingFloorRateSellSide	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegPaymentStreamCompoundingInitialRate	[0..1]	Percentage	
LegPaymentStreamCompoundingFinalRateRoundingDirection	[0..1]	CodeSet	
LegPaymentStreamCompoundingFinalRatePrecision	[0..1]	int	
LegPaymentStreamCompoundingAveragingMethod	[0..1]	CodeSet	
LegPaymentStreamCompoundingNegativeRateTreatment	[0..1]	CodeSet	

Used in components: LegPaymentStream

180.2.1921 LegPaymentStreamCompoundingFloorRate

The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1922 LegPaymentStreamCompoundingFloorRateBuySide

Reference to the buyer of the compounding floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1923 LegPaymentStreamCompoundingFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1924 LegPaymentStreamCompoundingFrequencyPeriod

Time unit multiplier for the frequency at which compounding dates occur.

Type: int

Used in components: LegPaymentStreamCompoundingDates

180.2.1925 LegPaymentStreamCompoundingFrequencyUnit

Time unit associated with the frequency at which compounding dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: LegPaymentStreamCompoundingDates

180.2.1926 LegPaymentStreamCompoundingInitialRate

The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1927 LegPaymentStreamCompoundingMethod

Compounding method.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: LegPaymentStream

180.2.1928 LegPaymentStreamCompoundingNegativeRateTreatment

Specifies the method for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1929 LegPaymentStreamCompoundingPeriodSkip

The number of periods in the "RelativeTo" schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the "RelativeTo" schedule. If present this should have a value greater than 1.

Type: int

Used in components: LegPaymentStreamCompoundingDates

180.2.1930 LegPaymentStreamCompoundingRateIndex

The payment stream's compounding floating rate index.

Type: String

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1931 LegPaymentStreamCompoundingRateIndexCurvePeriod

Time unit multiplier for the payment stream's compounding floating rate index curve period.

Type: int

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1932 LegPaymentStreamCompoundingRateIndexCurveUnit

Time unit associated with the payment stream's compounding floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1933 LegPaymentStreamCompoundingRateMultiplier

A rate multiplier to apply to the compounding floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1934 LegPaymentStreamCompoundingRateSpread

The basis points spread from the index specified in LegPaymentStreamCompoundingRateIndex(42427).

Type: PriceOffset

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1935 LegPaymentStreamCompoundingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1936 LegPaymentStreamCompoundingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: LegPaymentStreamCompoundingFloatingRate

180.2.1937 LegPaymentStreamCompoundingRollConvention

The convention for determining the sequence of compounding dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month

Code	Name	Description
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: LegPaymentStreamCompoundingDates

180.2.1938 LegPaymentStreamCompoundingSpread

The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.

Type: PriceOffset

Used in components: LegPaymentStream

180.2.1939 LegPaymentStreamCompoundingStartDateAdjusted

The adjusted compounding start date.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1940 LegPaymentStreamCompoundingStartDate

LegPaymentStreamCompoundingStartDate is a subcomponent of the LegPaymentStreamCompoundingDates component used to specify the start date for compounding.

Name	Mult.	Type	Description
LegPaymentStreamCompoundingStartDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamCompoundingStartDateRelativeTo	[0..1]	int	
LegPaymentStreamCompoundingStartDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamCompoundingStartDateOffsetUnit(42448) is specified.
LegPaymentStreamCompoundingStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamCompoundingStartDateOffsetPeriod(42447) is specified.
LegPaymentStreamCompoundingStartDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamCompoundingStartDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegPaymentStreamCompoundingDates

180.2.1941 LegPaymentStreamCompoundingStartDateOffsetDayType

Specifies the day type of the relative compounding start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1942 LegPaymentStreamCompoundingStartDateOffsetPeriod

Time unit multiplier for the relative compounding start date offset.

Type: int

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1943 LegPaymentStreamCompoundingStartDateOffsetUnit

Time unit associated with the relative compounding start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1944 LegPaymentStreamCompoundingStartDateRelativeTo

Specifies the anchor date when the compounding start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1945 LegPaymentStreamCompoundingStartDateUnadjusted

The unadjusted compounding start date.

Type: LocalMktDate

Used in components: LegPaymentStreamCompoundingStartDate

180.2.1946 LegPaymentStreamCompoundingXIDRef

Reference to the stream which details the compounding fixed or floating rate.

Type: XIDREF

Used in components: LegPaymentStream

180.2.1947 LegPaymentStreamContractPrice

The price per relevant unit for purposes of the calculation of a fixed amount for a dry voyage charter or time charter commodity swap.

Type: Price

Used in components: LegPaymentStreamFixedRate

180.2.1948 LegPaymentStreamContractPriceCurrency

Specifies the currency of LegPaymentStreamContractPrice(41559). Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStreamFixedRate

180.2.1949 LegPaymentStreamDayCount

The day count convention used in the payment stream calculations.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.

Code	Name	Description
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: LegPaymentStream

180.2.1950 LegPaymentStreamDaysAdjustmentIndicator

Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the estimate trading days or not. The number of "days in range" refers to the number of returns that contribute to the realized volatility.

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.1951 LegPaymentStreamDelayIndicator

Applicable to credit default swaps on mortgage backed securities to specify whether payment delays are applicable to the fixed amount.

Residential mortgage backed securities typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap.

Commercial mortage backed securities do not typically have a payment delay, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of each month.

Type: Boolean

Used in components: LegPaymentStream

180.2.1952 LegPaymentStreamDiscountRate

Discount rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.

Type: Percentage

Used in components: LegPaymentStream

180.2.1953 LegPaymentStreamDiscountRateDayCount

The day count convention applied to the LegPaymentStreamDiscountRate(40286).

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

Code	Name	Description
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.

Code	Name	Description
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: LegPaymentStream

180.2.1954 LegPaymentStreamDiscountType

The method of calculating discounted payment amounts.

Type: int

Allowed values in PaymentStreamDiscountTypeCodeSet:

Code	Name	Description
0	Standard	Standard
1	FRA	Forward Rate Agreement (FRA)

Used in components: LegPaymentStream

180.2.1955 LegPaymentStreamFinalPricePaymentDateAdjusted

The adjusted final price payment date.

Type: LocalMktDate

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1956 LegPaymentStreamFinalPricePaymentDate

LegPaymentStreamFinalPricePaymentDate is a subcomponent of the LegPaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.

Name	Mult.	Type	Description
LegPaymentStreamFinalPricePaymentDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamFinalPricePaymentDateRelativeTo	[0..1]	int	
LegPaymentStreamFinalPricePaymentDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetUnit(42456) is specified.
LegPaymentStreamFinalPricePaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamFinalPricePaymentDateOffsetPeriod(42455) is specified.
LegPaymentStreamFinalPricePaymentDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamFinalPricePaymentDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegPaymentStreamPaymentDates

180.2.1957 LegPaymentStreamFinalPricePaymentDateOffsetDayType

Specifies the day type of the relative final price payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1958 LegPaymentStreamFinalPricePaymentDateOffsetPeriod

Time unit multiplier for the relative final price payment date offset.

Type: int

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1959 LegPaymentStreamFinalPricePaymentDateOffsetUnit

Time unit associated with the relative final price payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1960 LegPaymentStreamFinalPricePaymentDateRelativeTo

Specifies the anchor date when the final price payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1961 LegPaymentStreamFinalPricePaymentDateUnadjusted

The unadjusted final price payment date.

Type: LocalMktDate

Used in components: LegPaymentStreamFinalPricePaymentDate

180.2.1962 LegPaymentStreamFinalPrincipalExchangeIndicator

Indicates whether there is a final exchange of principal on the termination date.

Type: Boolean

Used in components: LegPaymentStream

180.2.1963 LegPaymentStreamFinalRate

The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.1964 LegPaymentStreamFinalRatePrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.1965 LegPaymentStreamFinalRateRoundingDirection

Specifies the rounding direction.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: LegPaymentStreamFloatingRate

180.2.1966 LegPaymentStreamFirstObservationDateAdjusted

The adjusted initial price observation date.

Type: LocalMktDate

Used in components: LegPaymentStreamFloatingRate

180.2.1967 LegPaymentStreamFirstObservationDateOffsetDayType

Specifies the day type of the initial price observation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamFloatingRate

180.2.1968 LegPaymentStreamFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.1969 LegPaymentStreamFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFloatingRate

180.2.1970 LegPaymentStreamFirstObservationDateRelativeTo

Specifies the anchor date when the initial price observation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.1971 LegPaymentStreamFirstObservationDateUnadjusted

The unadjusted initial price observation date.

Type: LocalMktDate

Used in components: LegPaymentStreamFloatingRate

180.2.1972 LegPaymentStreamFirstPaymentDateUnadjusted

The unadjusted first payment date.

Type: LocalMktDate

Used in components: LegPaymentStreamPaymentDates

180.2.1973 LegPaymentStreamFixedAmount

The leg instrument payment stream's fixed payment amount. In a CDS, this can be an alternative to LegPaymentStreamRate(40326).

Type: Amt

Used in components: LegPaymentStreamFixedRate

180.2.1974 LegPaymentStreamFixedAmountUnitOfMeasure

The fixed payment amount unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.

Code	Name	Description
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces

Code	Name	Description
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard

Code	Name	Description
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegPaymentStreamFixedRate

180.2.1975 LegPaymentStreamFixedRate

LegPaymentStreamFixedRate is a subcomponent of the LegPaymentStream component used to report the fixed rate or fixed payment amount of the payment stream.

Name	Mult.	Type	Description
LegPaymentStreamRate	[0..1]	Percentage	Mutually exclusive with LegPaymentStreamFixedAmount(40327).
LegPaymentStreamFixedAmount	[0..1]	Amt	Mutually exclusive with LegPaymentStreamRate(40326).
LegPaymentStreamRateOrAmountCurrency	[0..1]	Currency	
LegPaymentStreamFixedAmountUnitOfMeasure	[0..1]	CodeSet	
LegPaymentStreamTotalFixedAmount	[0..1]	Amt	
LegPaymentStreamFutureValueNotional	[0..1]	Amt	
LegPaymentStreamFutureValueDateAdjusted	[0..1]	LocalMktDate	
LegPaymentStreamWorldScaleRate	[0..1]	float	
LegPaymentStreamContractPrice	[0..1]	Price	
LegPaymentStreamContractPriceCurrency	[0..1]	Currency	

Used in components: LegPaymentStream

180.2.1976 LegPaymentStreamFixingDate

The fixing date. Type of date is specified in LegPaymentStreamFixingDateType(42461).

Type: LocalMktDate

Used in groups: LegPaymentStreamFixingDateGrp

180.2.1977 LegPaymentStreamFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in components: LegPaymentStreamResetDates

180.2.1978 LegPaymentStreamFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamFixingDateBusinessCenterGrp

180.2.1979 LegPaymentStreamFixingDateBusinessCenterGrp

LegPaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamFixingDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamFixingDateBusinessCenter	[0..1]	String	Required if NoLegPaymentStreamFixingDateBusinessCenters(40933) > 0.

Used in components: LegPaymentStreamResetDates

180.2.1980 LegPaymentStreamFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's fixing date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamResetDates

180.2.1981 LegPaymentStreamFixingDateGrp

LegPaymentStreamFixingDateGrp is a subcomponent of the LegPaymentStreamResetDates component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoLegPaymentStreamFixingDates	[1..1]	NumInGroup	
LegPaymentStreamFixingDate	[0..1]	LocalMktDate	Required if NoLegPaymentStreamFixingDates(42459) > 0.
LegPaymentStreamFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: LegPaymentStreamResetDates

180.2.1982 LegPaymentStreamFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamResetDates

180.2.1983 LegPaymentStreamFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.1984 LegPaymentStreamFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamResetDates

180.2.1985 LegPaymentStreamFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.1986 LegPaymentStreamFixingDateType

Specifies the type of fixing date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegPaymentStreamFixingDateGrp

180.2.1987 LegPaymentStreamFlatRateAmount

Specifies the actual monetary value of the flat rate when LegPaymentStreamFlatRateIndicator(41549) = 'Y'.

Type: Amt

Used in components: LegPaymentStream

180.2.1988 LegPaymentStreamFlatRateCurrency

Specifies the currency of the actual flat rate. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStream

180.2.1989 LegPaymentStreamFlatRateIndicator

When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the trade date of the transaction "Fixed". If 'N' it is taken on each pricing date "Floating".

Type: Boolean

Used in components: LegPaymentStream

180.2.1990 LegPaymentStreamFloatingRate

LegPaymentStreamFloatingRate is a subcomponent of the LegPaymentStream component used to report the floating rate attributes of the payment stream.

Name	Mult.	Type	Description
LegPaymentStreamRateIndex	[0..1]	String	
LegPaymentStreamRateIndexSource	[0..1]	CodeSet	
LegPaymentStreamRateIndexID	[0..1]	String	Conditionally required when LegPaymentStreamRateIndexIDSource(43089) is specified.
LegPaymentStreamRateIndexIDSource	[0..1]	CodeSet	Conditionally required when LegPaymentStreamRateIndexID(43088) is specified.
LegPaymentStreamRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified.
LegPaymentStreamRateIndexCurvePeriod	[0..1]	int	Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified.
LegPaymentStreamRateIndex2	[0..1]	String	
LegPaymentStreamRateIndex2Source	[0..1]	CodeSet	
LegPaymentStreamRateIndex2ID	[0..1]	String	Conditionally required when LegPaymentStreamRateIndex2IDSource(43119) is specified.
LegPaymentStreamRateIndex2IDSource	[0..1]	CodeSet	Conditionally required when LegPaymentStreamRateIndex2ID(43118) is specified.
LegPaymentStreamRateIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamRateIndex2CurvePeriod(41564) is specified.

Name	Mult.	Type	Description
LegPaymentStreamRateIndex2CurvePeriod	[0..1]	int	Conditionally required when LegPaymentStreamRateIndex2CurveUnit(41563) is specified.
LegPaymentStreamRateIndexLocation	[0..1]	String	
LegPaymentStreamRateIndexLevel	[0..1]	Qty	
LegPaymentStreamRateIndexUnitOfMeasure	[0..1]	CodeSet	
LegPaymentStreamSettlLevel	[0..1]	CodeSet	
LegPaymentStreamReferenceLevel	[0..1]	Qty	
LegPaymentStreamReferenceLevelUnitOfMeasure	[0..1]	CodeSet	
LegPaymentStreamReferenceLevelEqualsZeroIndicator	[0..1]	Boolean	
LegPaymentStreamRateMultiplier	[0..1]	float	
LegPaymentStreamRateSpread	[0..1]	PriceOffset	
LegPaymentStreamRateSpreadCurrency	[0..1]	Currency	
LegPaymentStreamRateSpreadUnitOfMeasure	[0..1]	CodeSet	
LegPaymentStreamRateConversionFactor	[0..1]	float	
LegPaymentStreamRateSpreadType	[0..1]	CodeSet	
LegPaymentStreamRateSpreadPositionType	[0..1]	CodeSet	
LegPaymentStreamRateTreatment	[0..1]	CodeSet	
LegPaymentStreamCapRate	[0..1]	Percentage	
LegPaymentStreamCapRateBuySide	[0..1]	CodeSet	
LegPaymentStreamCapRateSellSide	[0..1]	CodeSet	
LegPaymentStreamFloorRate	[0..1]	Percentage	
LegPaymentStreamFloorRateBuySide	[0..1]	CodeSet	
LegPaymentStreamFloorRateSellSide	[0..1]	CodeSet	
LegPaymentStreamInitialRate	[0..1]	Percentage	
LegPaymentStreamLastResetRate	[0..1]	Percentage	
LegPaymentStreamFinalRate	[0..1]	Percentage	
LegPaymentStreamFinalRateRoundingDirection	[0..1]	CodeSet	
LegPaymentStreamFinalRatePrecision	[0..1]	int	

Name	Mult.	Type	Description
LegPaymentStreamAveragingMethod	[0..1]	CodeSet	
LegPaymentStreamNegativeRateTreatment	[0..1]	CodeSet	
LegPaymentStreamCalculationLagPeriod	[0..1]	int	Conditionally required when LegPaymentStreamCalculationLagUnit(41579) is specified.
LegPaymentStreamCalculationLagUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamCalculationLagPeriod(41578) is specified.
LegPaymentStreamFirstObservationDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamFirstObservationDateRelativeTo	[0..1]	int	
LegPaymentStreamFirstObservationDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamFirstObservationDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamFirstObservationOffsetUnit(41581) is specified.
LegPaymentStreamFirstObservationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamFirstObservationOffsetPeriod(41580) is specified.
LegPaymentStreamFirstObservationDateAdjusted	[0..1]	LocalMktDate	
LegPaymentStreamPricingDayType	[0..1]	CodeSet	
LegPaymentStreamPricingDayDistribution	[0..1]	CodeSet	
LegPaymentStreamPricingDayCount	[0..1]	int	
LegPaymentStreamPricingBusinessCalendar	[0..1]	String	
LegPaymentStreamPricingBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the payment stream pricing date.
LegPaymentStreamPricingBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the the payment stream pricing date.
LegPaymentStreamPricingDayGrp	[0..*]	Group	
LegPaymentStreamPricingDateGrp	[0..*]	Group	

Name	Mult.	Type	Description
LegPaymentStreamInflationLagPeriod	[0..1]	int	Conditionally required when LegPaymentStreamInflationLagUnit(40351) is specified.
LegPaymentStreamInflationLagUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamInflationLagPeriod(40350) is specified.
LegPaymentStreamInflationLagDay-Type	[0..1]	CodeSet	
LegPaymentStreamInflationInterpola-tionMethod	[0..1]	CodeSet	
LegPaymentStreamInflationIndex-Source	[0..1]	CodeSet	
LegPaymentStreamInflationPublica-tionSource	[0..1]	String	
LegPaymentStreamInflationInitialIn-dexLevel	[0..1]	float	
LegPaymentStreamInflationFallback-BondApplicable	[0..1]	Boolean	
LegPaymentStreamFRADiscounting	[0..1]	CodeSet	
LegPaymentStreamUnderlierRefID	[0..1]	String	
LegPaymentStreamFormula	[0..1]	Component	
LegDividendConditions	[0..1]	Component	
LegReturnRateNotionalReset	[0..1]	Boolean	
LegReturnRateGrp	[0..*]	Group	
LegPaymentStreamLinkInitialLevel	[0..1]	Price	
LegPaymentStreamLinkClosin-gLevelIndicator	[0..1]	Boolean	
LegPaymentStreamLinkExpir-ingLevelIndicator	[0..1]	Boolean	
LegPaymentStreamLinkEstimated-TradingDays	[0..1]	int	
LegPaymentStreamLinkStrikePrice	[0..1]	Price	
LegPaymentStreamLinkStrikePrice-Type	[0..1]	CodeSet	
LegPaymentStreamLinkMaximum-Boundary	[0..1]	float	
LegPaymentStreamLinkMinimum-Boundary	[0..1]	float	

Name	Mult.	Type	Description
LegPaymentStreamLinkNumberOf-DataSeries	[0..1]	int	
LegPaymentStreamVarianceUnadjust-edCap	[0..1]	float	
LegPaymentStreamRealizedVari-anceMethod	[0..1]	CodeSet	
LegPaymentStreamDaysAdjust-mentIndicator	[0..1]	Boolean	
LegPaymentStreamNearestExchange-ContractRefID	[0..1]	String	
LegPaymentStreamVegaNotionalAm-ount	[0..1]	float	

Used in components: LegPaymentStream

180.2.1991 LegPaymentStreamFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.1992 LegPaymentStreamFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamFloatingRate

180.2.1993 LegPaymentStreamFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: LegPaymentStreamFloatingRate

180.2.1994 LegPaymentStreamFormula

Contains an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).

Type: XMLData

Used in groups: LegPaymentStreamFormulaMathGrp

180.2.1995 LegPaymentStreamFormula

LegPaymentStreamFormula is a subcomponent of the LegPaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.

Name	Mult.	Type	Description
LegPaymentStreamFormulaCurrency	[0..1]	Currency	
LegPaymentStreamFormulaCurrency-DeterminationMethod	[0..1]	String	
LegPaymentStreamFormulaRefer-enceAmount	[0..1]	int	
LegPaymentStreamFormulaMathGrp	[0..*]	Group	
LegPaymentStreamFormulaImage	[0..1]	Component	

Used in components: LegPaymentStreamFloatingRate

180.2.1996 LegPaymentStreamFormulaCurrency

The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStreamFormula

180.2.1997 LegPaymentStreamFormulaCurrencyDeterminationMethod

Specifies the method according to which the formula amount currency is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: LegPaymentStreamFormula

180.2.1998 LegPaymentStreamFormulaDesc

A description of the math formula in LegPaymentStreamFormula(42486).

Type: String

Used in groups: LegPaymentStreamFormulaMathGrp

180.2.1999 LegPaymentStreamFormulaImage

Image of the formula image when represented through an encoded clip in base64Binary.

Type: data

Used in components: LegPaymentStreamFormulaImage

180.2.2000 LegPaymentStreamFormulaImage

LegPaymentStreamFormulaImage is a subcomponent of the LegPaymentStreamFormula component used to include a base64Binary-encoded image clip of the formula.

Name	Mult.	Type	Description
LegPaymentStreamFormulaImage-Length	[0..1]	Length	Conditionally required when LegPaymentStreamFormulaImage(42452) is specified.
LegPaymentStreamFormulaImage	[0..1]	data	Conditionally required when LegPaymentStreamFormulaImageLength(42451) is specified.

Used in components: LegPaymentStreamFormula

180.2.2001 LegPaymentStreamFormulaImageLength

Length in bytes of the LegPaymentStreamFormulaImage(42452) field.

Type: Length

Used in components: LegPaymentStreamFormulaImage

180.2.2002 LegPaymentStreamFormulaLength

Byte length of encoded (non-ASCII characters) LegPaymentStreamFormula(42486) field.

Type: Length

Used in groups: LegPaymentStreamFormulaMathGrp

180.2.2003 LegPaymentStreamFormulaMathGrp

LegPaymentStreamFormulaMathGrp is a repeating subcomponent within the LegPaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.

Name	Mult.	Type	Description
NoLegPaymentStreamFormulas	[1..1]	NumInGroup	
LegPaymentStreamFormulaLength	[0..1]	Length	Required if NoLegPaymentStreamFormulas(42485) > 0.
LegPaymentStreamFormula	[0..1]	XMLData	Required if NoLegPaymentStreamFormulas(42485) > 0.
LegPaymentStreamFormulaDesc	[0..1]	String	

Used in components: LegPaymentStreamFormula

180.2.2004 LegPaymentStreamFormulaReferenceAmount

Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of reference amounts.

Type: int

Used in components: LegPaymentStreamFormula

180.2.2005 LegPaymentStreamFRADiscounting

The method of Forward Rate Agreement (FRA) discounting, if any, that will apply.

Type: int

Allowed values in PaymentStreamFRADiscountingCodeSet:

Code	Name	Description
0	None	None
1	ISDA	International Swaps and Derivatives Association (ISDA)
2	AFMA	Australian Financial Markets Association (AFMA)

Used in components: LegPaymentStreamFloatingRate

180.2.2006 LegPaymentStreamFutureValueDateAdjusted

The adjusted value date of the future value amount.

Type: LocalMktDate

Used in components: LegPaymentStreamFixedRate

180.2.2007 LegPaymentStreamFutureValueNotional

The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)). The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.

Type: Amt

Used in components: LegPaymentStreamFixedRate

180.2.2008 LegPaymentStreamInflationFallbackBondApplicable

Indicates whether a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes).

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.2009 LegPaymentStreamInflationIndexSource

The inflation index reference source.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: LegPaymentStreamFloatingRate

180.2.2010 LegPaymentStreamInflationInitialIndexLevel

Initial known index level for the first calculation period.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2011 LegPaymentStreamInflationInterpolationMethod

The method used when calculating the inflation index level from multiple points. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: LegPaymentStreamFloatingRate

180.2.2012 LegPaymentStreamInflationLagDayType

The inflation lag period day type.

Type: int

Allowed values in PaymentStreamInflationLagDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamFloatingRate

180.2.2013 LegPaymentStreamInflationLagPeriod

Time unit multiplier for the inflation lag period. The lag period is the offsetting period from the payment date which determineds the reference period for which the inflation index is observed.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2014 LegPaymentStreamInflationLagUnit

Time unit associated with the inflation lag period.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFloatingRate

180.2.2015 LegPaymentStreamInflationPublicationSource

The publication source, such as relevant web site, news publication or a government body, where inflation information is obtained.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2016 LegPaymentStreamInitialFixingDateAdjusted

The adjusted initial fixing date.

Type: LocalMktDate

Used in components: LegPaymentStreamResetDates

180.2.2017 LegPaymentStreamInitialFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's initial fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamInitialFixingDateBusinessCenterGrp

180.2.2018 LegPaymentStreamInitialFixingDateBusinessCenterGrp

LegPaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamInitialFixingDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamInitialFixingDateBusinessCenter	[0..1]	String	Required if NoLegPaymentStreamInitialFixingDateBusinessCenters(40932) > 0.

Used in components: LegPaymentStreamResetDates

180.2.2019 LegPaymentStreamInitialFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's initial fixing date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamResetDates

180.2.2020 LegPaymentStreamInitialFixingDateOffsetDayType

Specifies the day type of the relative initial fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamResetDates

180.2.2021 LegPaymentStreamInitialFixingDateOffsetPeriod

Time unit multiplier for the relative initial fixing date offset.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.2022 LegPaymentStreamInitialFixingDateOffsetUnit

Time unit associated with the relative initial fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamResetDates

180.2.2023 LegPaymentStreamInitialFixingDateRelativeTo

Specifies the anchor date when the initial fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.2024 LegPaymentStreamInitialPrincipalExchangeIndicator

Indicates whether there is an initial exchange of principal on the effective date.

Type: Boolean

Used in components: LegPaymentStream

180.2.2025 LegPaymentStreamInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.2026 LegPaymentStreamInterimPrincipalExchangeIndicator

Indicates whether there are intermediate or interim exchanges of principal during the term of the swap.

Type: Boolean

Used in components: LegPaymentStream

180.2.2027 LegPaymentStreamInterpolationMethod

The method used when calculating the index rate from multiple points on the curve. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: LegPaymentStream

180.2.2028 LegPaymentStreamInterpolationPeriod

Defines applicable periods for interpolation.

Type: int

Allowed values in PaymentStreamInterpolationPeriodCodeSet:

Code	Name	Description
0	Initial	Initial. Interpolation is applicable to the initial period only.
1	InitialAndFinal	Initial and final. Interpolation is applicable to the initial and final periods only.
2	Final	Final. Interpolation is applicable to the final period only.
3	AnyPeriod	Any period. Interpolation is applicable to any non-standard period.

Used in components: LegPaymentStream

180.2.2029 LegPaymentStreamLastRegularPaymentDateUnadjusted

The unadjusted last regular payment date.

Type: LocalMktDate

Used in components: LegPaymentStreamPaymentDates

180.2.2030 LegPaymentStreamLastResetRate

The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.2031 LegPaymentStreamLinkClosingLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.2032 LegPaymentStreamLinkEstimatedTradingDays

The expected number of trading days in the variance or correlation swap stream.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2033 LegPaymentStreamLinkExpiringLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the expiring level of the default exchange traded contract or not.

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.2034 LegPaymentStreamLinkInitialLevel

Price level at which the correlation or variance swap contract will strike.

Type: Price

Used in components: LegPaymentStreamFloatingRate

180.2.2035 LegPaymentStreamLinkMaximumBoundary

Specifies the maximum or upper boundary for variance or strike determination.

For a variation swap stream all observations above this price level will be excluded from the variance calculation.

For a correlation swap stream the maximum boundary is a percentage of the strike price.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2036 LegPaymentStreamLinkMinimumBoundary

Specifies the minimum or lower boundary for variance or strike determination.

For a variation swap stream all observations below this price level will be excluded from the variance calculation.

For a correlation swap stream the minimum boundary is a percentage of the strike price.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2037 LegPaymentStreamLinkNumberOfDataSeries

Number of data series for a correlation swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2038 LegPaymentStreamLinkStrikePrice

The strike price of a correlation or variance swap stream.

Type: Price

Used in components: LegPaymentStreamFloatingRate

180.2.2039 LegPaymentStreamLinkStrikePriceType

For a variance swap specifies how LegPaymentStreamLinkStrikePrice(42472) is expressed.

Type: int

Allowed values in PaymentStreamLinkStrikePriceTypeCodeSet:

Code	Name	Description
0	Volatility	Volatility
1	Variance	Variance

Used in components: LegPaymentStreamFloatingRate

180.2.2040 LegPaymentStreamMarketRate

Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks.

Type: int

Used in components: LegPaymentStream

180.2.2041 LegPaymentStreamMasterAgreementPaymentDatesIndicator

When set to 'Y', it indicates that payment dates are specified in the relevant master agreement.

Type: Boolean

Used in components: LegPaymentStreamPaymentDates

180.2.2042 LegPaymentStreamNearestExchangeContractRefID

References a contract listed on an exchange through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2043 LegPaymentStreamNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: LegPaymentStreamFloatingRate

180.2.2044 LegPaymentStreamNonDeliverableFixingDateGrp

LegPaymentStreamNonDeliverableFixingDate is a subcomponent of the LegPaymentStreamNonDeliverableSettlTerms component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoLegNonDeliverableFixingDates	[1..1]	NumInGroup	
LegNonDeliverableFixingDate	[0..1]	LocalMktDate	Required if NoLegNonDeliverableFixingDates(40367) > 0.
LegNonDeliverableFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2045 LegPaymentStreamNonDeliverableFixingDatesBusinessCenter

The business center calendar used to adjust the payment stream's fixing date for the non-deliverable terms, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.2046 LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamNonDeliverable-FixingDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamNonDeliverableFix-ingDatesBusinessCenter	[0..1]	String	Required if NoLegPaymentStreamNonDeliverable-FixingDatesBusinessCenters(40929) > 0.

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2047 LegPaymentStreamNonDeliverableFixingDatesBusinessDayConvention

The business day convention used to adjust the payment stream's fixing date for the non-deliverable settlement terms. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2048 LegPaymentStreamNonDeliverableFixingDatesOffsetDayType

Specifies the day type of the relative non-deliverable fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2049 LegPaymentStreamNonDeliverableFixingDatesOffsetPeriod

Time unit multiplier for the relative non-deliverable fixing date offset.

Type: int

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2050 LegPaymentStreamNonDeliverableFixingDatesOffsetUnit

Time unit associated with the relative non-deliverable fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2051 LegPaymentStreamNonDeliverableFixingDatesRelativeTo

Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2052 LegPaymentStreamNonDeliverableRefCurrency

Non-deliverable settlement reference currency. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2053 LegPaymentStreamNonDeliverableSettlRateSource

Identifies the source of the rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: LegPaymentStreamNonDeliverableSettlRateSource

180.2.2054 LegPaymentStreamNonDeliverableSettlRateSource

LegPaymentStreamNonDeliverableSettlRateSource is a subcomponent of the LegPaymentStream-NonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.

Name	Mult.	Type	Description
LegPaymentStreamNonDeliverableSettlRateSource	[0..1]	CodeSet	
LegPaymentStreamNonDeliverableSettlReferencePage	[0..1]	String	Conditionally required when LegPaymentStreamNonDeliverableSettlRateSource(40087) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2055 LegPaymentStreamNonDeliverableSettlReferencePage

Identifies the reference "page" from the rate source.

When LegPaymentStreamNonDeliverableSettlRateSource(40087) = 3 (ISDA Settlement Rate Option) this contains a value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: LegPaymentStreamNonDeliverableSettlRateSource

180.2.2056 LegPaymentStreamNonDeliverableSettlTerms

LegPaymentStreamNonDeliverableSettl is a subcomponent of the LegPaymentStream component used to specify the non-deliverable settlement terms of the payment stream.

Name	Mult.	Type	Description
LegPaymentStreamNonDeliverableRefCurrency	[0..1]	Currency	
LegPaymentStreamNonDeliverableFixingDatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the non-deliverable currency's fixing date.
LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the non-deliverable currency's fixing date.

Name	Mult.	Type	Description
LegPaymentStreamNonDeliverableFixingDatesRelativeTo	[0..1]	int	
LegPaymentStreamNonDeliverableFixingDatesOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamNonDeliverableFixingDateOffsetUnit(40364) is specified.
LegPaymentStreamNonDeliverableFixingDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamNonDeliverableFixingDateOffsetPeriod(40363) is specified.
LegPaymentStreamNonDeliverableFixingDatesOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamNonDeliverableSettlRateSource	[0..1]	Component	
LegPaymentStreamNonDeliverableFixingDateGrp	[0..*]	Group	
LegSettlRateDisruptionFallbackGrp	[0..*]	Group	

Used in components: LegPaymentStream

180.2.2057 LegPaymentStreamOtherDayCount

The industry name of the day count convention not listed in LegPaymentStreamDayCount(40283).

Type: String

Used in components: LegPaymentStream

180.2.2058 LegPaymentStreamPaymentDate

The adjusted or unadjusted fixed stream payment date.

Type: LocalMktDate

Used in groups: LegPaymentStreamPaymentDateGrp

180.2.2059 LegPaymentStreamPaymentDateBusinessCenter

The business center calendar used to adjust the payment stream's payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamPaymentDateBusinessCenterGrp

180.2.2060 LegPaymentStreamPaymentDateBusinessCenterGrp

LegPaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent of the LegPaymentStreamPaymentDates component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamPaymentDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamPaymentDateBusinessCenter	[0..1]	String	Requirend if NoLegPaymentStreamPaymentDateBusinessCenters(40930) > 0.

Used in components: LegPaymentStreamPaymentDates

180.2.2061 LegPaymentStreamPaymentDateBusinessDayConvention

The business day convention used to adjust the payment stream's payment date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamPaymentDates

180.2.2062 LegPaymentStreamPaymentDateGrp

The LegPaymentStreamPaymentDateGrp is a repeating subcomponent of the LegPaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.

Name	Mult.	Type	Description
NoLegPaymentStreamPaymentDates	[1..1]	NumInGroup	
LegPaymentStreamPaymentDate	[0..1]	LocalMktDate	Required if NoLegPaymentStreamPaymentDates(41589) > 0.
LegPaymentStreamPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegPaymentStreamPaymentDates

180.2.2063 LegPaymentStreamPaymentDateOffsetDayType

Specifies the day type of the relative payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamPaymentDates

180.2.2064 LegPaymentStreamPaymentDateOffsetPeriod

Time unit multiplier for the relative payment date offset.

Type: int

Used in components: LegPaymentStreamPaymentDates

180.2.2065 LegPaymentStreamPaymentDateOffsetUnit

Time unit associated with the relative payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamPaymentDates

180.2.2066 LegPaymentStreamPaymentDateRelativeTo

Specifies the anchor date when payment dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamPaymentDates

180.2.2067 LegPaymentStreamPaymentDates

The LegPaymentStreamPaymentDates component is a subcomponent of the LegPaymentStream component used to specify the payment dates of the stream.

Name	Mult.	Type	Description
LegPaymentStreamPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream.
LegPaymentStreamPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream.
LegPaymentStreamPaymentDateGrp	[0..*]	Group	
LegPaymentStreamPaymentFrequencyPeriod	[0..1]	int	Conditionally required when LegPaymentStreamPaymentFrequencyUnit(40295) is specified.
LegPaymentStreamPaymentFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamFrequencyPeriod(40294) is specified.
LegPaymentStreamPaymentRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates.
LegPaymentStreamFirstPaymentDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamLastRegularPaymentDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStreamPaymentDateRelativeTo	[0..1]	int	
LegPaymentStreamPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamPaymentDateOffsetUnit(40301) is specified.
LegPaymentStreamPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamPaymentDateOffsetPeriod(40300) is specified.
LegPaymentStreamPaymentDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStreamMasterAgreementPaymentDatesIndicator	[0..1]	Boolean	
LegPaymentStreamFinalPricePaymentDate	[0..1]	Component	

Used in components: LegPaymentStream

180.2.2068 LegPaymentStreamPaymentDateType

Specifies the type of payment date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegPaymentStreamPaymentDateGrp

180.2.2069 LegPaymentStreamPaymentFrequencyPeriod

Time unit multiplier for the frequency of payments.

Type: int

Used in components: LegPaymentStreamPaymentDates

180.2.2070 LegPaymentStreamPaymentFrequencyUnit

Time unit associated with the frequency of payments.

Type: String

Allowed values in PaymentStreamPaymentFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
T	Term	Term

Used in components: LegPaymentStreamPaymentDates

180.2.2071 LegPaymentStreamPaymentRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month

Code	Name	Description
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: LegPaymentStreamPaymentDates

180.2.2072 LegPaymentStreamPricingBusinessCalendar

Specifies the business calendar to use for pricing.

See http://www.fpml.org/coding-scheme/commodity-business-calendar for values.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2073 LegPaymentStreamPricingBusinessCenter

The business center calendar used to adjust the pricing dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamPricingBusinessCenterGrp

180.2.2074 LegPaymentStreamPricingBusinessCenterGrp

LegPaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the LegPaymentStream-FloatingRate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamPricingBusi-nessCenters	[1..1]	NumInGroup	
LegPaymentStreamPricingBusiness-Center	[0..1]	String	Required if NoLegPaymentStreamPricingBusiness-Centrers(41561) > 0.

Used in components: LegPaymentStreamFloatingRate

180.2.2075 LegPaymentStreamPricingBusinessDayConvention

The business day convention used to adjust the payment stream's pricing dates. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.

Code	Name	Description
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamFloatingRate

180.2.2076 LegPaymentStreamPricingDate

The adjusted or unadusted fixed stream pricing date.

Type: LocalMktDate

Used in groups: LegPaymentStreamPricingDateGrp

180.2.2077 LegPaymentStreamPricingDateGrp

The LegPaymentStreamPricingDateGrp is a repeating subcomponent of the LegPaymentStreamFloatingRate component used to detail fixed pricing dates.

Name	Mult.	Type	Description
NoLegPaymentStreamPricingDates	[1..1]	NumInGroup	
LegPaymentStreamPricingDate	[0..1]	LocalMktDate	Required if NoPaymentStreamPricingDates(41593) > 0.
LegPaymentStreamPricingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegPaymentStreamFloatingRate

180.2.2078 LegPaymentStreamPricingDateType

Specifies the type of pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegPaymentStreamPricingDateGrp

180.2.2079 LegPaymentStreamPricingDayCount

The number of days over which pricing should take place.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2080 LegPaymentStreamPricingDayDistribution

The distribution of pricing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in components: LegPaymentStreamFloatingRate

180.2.2081 LegPaymentStreamPricingDayGrp

The LegPaymentStreamPricingDayGrp is a repeating subcomponent of the LegPaymentStreamFloatingRate component used to detail periodic pricing days.

Name	Mult.	Type	Description
NoLegPaymentStreamPricingDays	[1..1]	NumInGroup	
LegPaymentStreamPricingDayOfWeek	[0..1]	CodeSet	Required if NoLegPaymentStreamPricingDays(41596) > 0.
LegPaymentStreamPricingDayNumber	[0..1]	int	

Used in components: LegPaymentStreamFloatingRate

180.2.2082 LegPaymentStreamPricingDayNumber

The occurrence of the day of week on which pricing takes place.

Type: int

Used in groups: LegPaymentStreamPricingDayGrp

180.2.2083 LegPaymentStreamPricingDayOfWeek

The day of the week on which pricing takes place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday

Used in groups: LegPaymentStreamPricingDayGrp

180.2.2084 LegPaymentStreamPricingDayType

Specifies the commodity pricing day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamFloatingRate

180.2.2085 LegPaymentStreamRate

The rate applicable to the fixed rate payment stream.

Type: Percentage

Used in components: LegPaymentStreamFixedRate

180.2.2086 LegPaymentStreamRateConversionFactor

The number to be multiplied by the derived floating rate of the leg's payment stream in order to arrive at the payment rate. If omitted, the floating rate conversion factor is 1.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2087 LegPaymentStreamRateCutoffDateOffsetDayType

Specifies the day type of the relative rate cut-off date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStreamResetDates

180.2.2088 LegPaymentStreamRateCutoffDateOffsetPeriod

Time unit multiplier for the relative rate cut-off date offset.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.2089 LegPaymentStreamRateCutoffDateOffsetUnit

Time unit associated with the relative rate cut-off date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamResetDates

180.2.2090 LegPaymentStreamRateIndex

The payment stream floating rate index.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2091 LegPaymentStreamRateIndex2

The payment stream's second floating rate index.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2092 LegPaymentStreamRateIndex2CurvePeriod

Secondary time unit multiplier for the payment stream's floating rate index curve.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2093 LegPaymentStreamRateIndex2CurveUnit

Secondary time unit associated with the payment stream's floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFloatingRate

180.2.2094 LegPaymentStreamRateIndex2ID

Security identifier of the second floating rate index.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2095 LegPaymentStreamRateIndex2IDSource

Source for the second floating rate index identified in LegPaymentStreamRateIndex2ID(43118).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit

Code	Name	Description
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: LegPaymentStreamFloatingRate

180.2.2096 LegPaymentStreamRateIndex2Source

The source of the payment stream's second floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: LegPaymentStreamFloatingRate

180.2.2097 LegPaymentStreamRateIndexCurvePeriod

Time unit multiplier for the payment stream's floating rate index curve period.

Type: int

Used in components: LegPaymentStreamFloatingRate

180.2.2098 LegPaymentStreamRateIndexCurveUnit

Time unit associated with the payment stream's floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStreamFloatingRate

180.2.2099 LegPaymentStreamRateIndexID

Security identifier of the floating rate index.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2100 LegPaymentStreamRateIndexIDSource

Source for the floating rate index identified in LegPaymentStreamRateIndexID(43088).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)

Code	Name	Description
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: LegPaymentStreamFloatingRate

180.2.2101 LegPaymentStreamRateIndexLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: LegPaymentStreamFloatingRate

180.2.2102 LegPaymentStreamRateIndexLocation

Specifies the location of the floating rate index.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2103 LegPaymentStreamRateIndexSource

The source of the payment stream floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: LegPaymentStreamFloatingRate

180.2.2104 LegPaymentStreamRateIndexUnitOfMeasure

The unit of measure (UOM) of the rate index level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegPaymentStreamFloatingRate

180.2.2105 LegPaymentStreamRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2106 LegPaymentStreamRateOrAmountCurrency

Specifies the currency in which LegPaymentStreamFixedAmount(40327) or LegPaymentStream-Rate(40326) is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStreamFixedRate

180.2.2107 LegPaymentStreamRateSpread

The basis points spread from the index specified in LegPaymentStreamRateIndex(40331).

Type: PriceOffset

Used in components: LegPaymentStreamFloatingRate

180.2.2108 LegPaymentStreamRateSpreadCurrency

Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStreamFloatingRate

180.2.2109 LegPaymentStreamRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: LegPaymentStreamFloatingRate

180.2.2110 LegPaymentStreamRateSpreadType

Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in components: LegPaymentStreamFloatingRate

180.2.2111 LegPaymentStreamRateSpreadUnitOfMeasure

Specifies the unit of measure (UOM) of the floating rate spread.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.

Code	Name	Description
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces

Code	Name	Description
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard

Code	Name	Description
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegPaymentStreamFloatingRate

180.2.2112 LegPaymentStreamRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: LegPaymentStreamFloatingRate

180.2.2113 LegPaymentStreamRealizedVarianceMethod

Indicates which price to use to satisfy the boundary condition.

Type: int

Allowed values in PaymentStreamRealizedVarianceMethodCodeSet:

Code	Name	Description
0	Previous	Previous. For a return on day T, the observed price on T-1 must be in range.
1	Last	Last. For a return on day T, the observed price on T must be in range.
2	Both	Both. For a return on day T, the observed prices on both T and T-1 must be in range.

Used in components: LegPaymentStreamFloatingRate

180.2.2114 LegPaymentStreamReferenceLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: LegPaymentStreamFloatingRate

180.2.2115 LegPaymentStreamReferenceLevelEqualsZeroIndicator

When set to 'Y', it indicates that the weather reference level equals zero.

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.2116 LegPaymentStreamReferenceLevelUnitOfMeasure

The unit of measure (UOM) of the rate reference level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegPaymentStreamFloatingRate

180.2.2117 LegPaymentStreamResetDateBusinessCenter

The business center calendar used to adjust the payment stream's reset date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStreamResetDateBusinessCenterGrp

180.2.2118 LegPaymentStreamResetDateBusinessCenterGrp

LegPaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStreamResetDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStreamResetDateBusinessCenter	[0..1]	String	Required if NoLegPaymentStreamResetDateBusinessCenters(40931) > 0.

Used in components: LegPaymentStreamResetDates

180.2.2119 LegPaymentStreamResetDateBusinessDayConvention

The business day convention used to adjust the payment stream's reset date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStreamResetDates

180.2.2120 LegPaymentStreamResetDateRelativeTo

Specifies the anchor date when the reset dates are relative to an anchor date.

If the reset frequency is specified as daily this element must not be included.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.2121 LegPaymentStreamResetDates

The LegPaymentStreamResetDates component is a subcomponent of the LegPaymentStream component used to specify the floating rate reset dates of the stream.

Name	Mult.	Type	Description
LegPaymentStreamResetDateRelativeTo	[0..1]	int	

Name	Mult.	Type	Description
LegPaymentStreamResetDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamResetDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamResetFrequencyPeriod	[0..1]	int	Conditionally required when LegPaymentStreamResetFrequencyUnit(40307) is specified.
LegPaymentStreamResetFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamResetFrequencyPeriod(40306) is specified.
LegPaymentStreamResetWeeklyRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream payment dates.
LegPaymentStreamInitialFixingDateRelativeTo	[0..1]	int	
LegPaymentStreamInitialFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamInitialFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamInitialFixingDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStreamInitialFixingDateOffsetUnit(40313) is specified.
LegPaymentStreamInitialFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStreamInitialFixingDateOffsetPeriod(40312) is specified.
LegPaymentStreamInitialFixingDateOffsetDayType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegPaymentStreamInitialFixing-DateAdjusted	[0..1]	LocalMktDate	
LegPaymentStreamFixingDateRela-tiveTo	[0..1]	int	
LegPaymentStreamFixingDateBusi-nessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamFixingDateBusi-nessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg payment stream reset dates.
LegPaymentStreamFixingDateOffset-Period	[0..1]	int	Conditionally required when LegPaymentStreamFixingDateOffsetUnit(40320) is specified.
LegPaymentStreamFixingDateOffsetU-nit	[0..1]	CodeSet	Conditionally required when LegPaymentStream-FixingDateOffsetPeriod(40319) is specified.
LegPaymentStreamFixingDateOffset-DayType	[0..1]	CodeSet	
LegPaymentStreamFixingDateAd-justed	[0..1]	LocalMktDate	
LegPaymentStreamRateCutoffDateOff-setPeriod	[0..1]	int	Conditionally required when LegPaymentStream-RateCutoffDateOffsetUnit(40324) is specified.
LegPaymentStreamRateCutoffDateOff-setUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStream-RateCutoffDateOffsetPeriod(40323) is specified.
LegPaymentStreamRateCutoffDateOff-setDayType	[0..1]	CodeSet	
LegPaymentStreamFixingDateGrp	[0..*]	Group	

Used in components: LegPaymentStream

180.2.2122 LegPaymentStreamResetFrequencyPeriod

Time unit multiplier for frequency of resets.

Type: int

Used in components: LegPaymentStreamResetDates

180.2.2123 LegPaymentStreamResetFrequencyUnit

Time unit associated with frequency of resets.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: LegPaymentStreamResetDates

180.2.2124 LegPaymentStreamResetWeeklyRollConvention

Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis.

Type: String

Allowed values in PaymentStreamResetWeeklyRollConventionCodeSet:

Code	Name	Description
MON	Monday	Monday
TUE	Tuesday	Tuesday
WED	Wednesday	Wednesday
THU	Thursday	Thursday
FRI	Friday	Friday
SAT	Saturday	Saturday
SUN	Sunday	Sunday

Used in components: LegPaymentStreamResetDates

180.2.2125 LegPaymentStreamSettlCurrency

Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStream

180.2.2126 LegPaymentStreamSettlLevel

Specifies how weather index units are to be calculated.

Type: int

Allowed values in PaymentStreamSettlLevelCodeSet:

Code	Name	Description
0	Average	Average. The cumulative number of weather index units for each day in the calculation period divided by the number of days in the calculation period.
1	Maximum	Maximum. The maximum number of weather index units for any day in the calculaiton period.
2	Minimum	Minimum. The minimum number of weather index units for any day in the calculaiton period.
3	Cumulative	Cumulative. The cumulative number of weather index units for each day in the calculaiton period.

Used in components: LegPaymentStreamFloatingRate

180.2.2127 LegPaymentStreamTotalFixedAmount

Specifies the total fixed payment amount.

Type: Amt

Used in components: LegPaymentStreamFixedRate

180.2.2128 LegPaymentStreamType

Identifies the type of payment stream applicable to the swap stream associated with the instrument leg.

Type: int

Allowed values in PaymentStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default)
1	Initial	Initial
2	Single	Single
3	Dividend	Dividend
4	Interest	Interest
5	DividendReturn	Dividend return
6	PriceReturn	Price return
7	TotalReturn	Total return
8	Variance	Variance
9	Correlation	Correlation

Used in components: LegPaymentStream

180.2.2129 LegPaymentStreamUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: LegPaymentStreamFloatingRate

180.2.2130 LegPaymentStreamVarianceUnadjustedCap

Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2131 LegPaymentStreamVegaNotionalAmount

Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realized volatility) and KVol (strike volatility). It does not necessarily represent the Vega risk of the

trade.

Type: float

Used in components: LegPaymentStreamFloatingRate

180.2.2132 LegPaymentStreamWorldScaleRate

The number of Worldscale points for purposes of the calculation of a fixed amount for a wet voyage charter commodity swap.

Type: float

Used in components: LegPaymentStreamFixedRate

180.2.2133 LegPaymentStubEndDateAdjusted

The adjusted stub end date.

Type: LocalMktDate

Used in components: LegPaymentStubEndDate

180.2.2134 LegPaymentStubEndDateBusinessCenter

The business center calendar used for date adjustment of the payment stub end date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStubEndDateBusinessCenterGrp

180.2.2135 LegPaymentStubEndDateBusinessCenterGrp

LegPaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStubEndDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStubEndDateBusiness-Centers	[1..1]	NumInGroup	
LegPaymentStubEndDateBusiness-Center	[0..1]	String	Required if NoLegPaymentStubEndDateBusiness-Centers(42495) > 0.

Used in components: LegPaymentStubEndDate

180.2.2136 LegPaymentStubEndDateBusinessDayConvention

The stub end date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStubEndDate

180.2.2137 LegPaymentStubEndDate

LegPaymentStubEndDate is a subcomponent of the LegPaymentStubGrp component used to specify the end date of the payment stub.

Name	Mult.	Type	Description
LegPaymentStubEndDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegPaymentStubEndDateBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this payment stub instance.
LegPaymentStubEndDateBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this payment stub instance.
LegPaymentStubEndDateRelativeTo	[0..1]	int	
LegPaymentStubEndDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStubEndDateOffsetUnit(42492) is specified.
LegPaymentStubEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStubEndDateOffsetPeriod(42491) is specified.
LegPaymentStubEndDateOffsetDay-Type	[0..1]	CodeSet	
LegPaymentStubEndDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegPaymentStubGrp

180.2.2138 LegPaymentStubEndDateOffsetDayType

Specifies the day type of the relative stub end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStubEndDate

180.2.2139 LegPaymentStubEndDateOffsetPeriod

Time unit multiplier for the relative stub end date offset.

Type: int

Used in components: LegPaymentStubEndDate

180.2.2140 LegPaymentStubEndDateOffsetUnit

Time unit associated with the relative stub end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStubEndDate

180.2.2141 LegPaymentStubEndDateRelativeTo

Specifies the anchor date when the stub end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStubEndDate

180.2.2142 LegPaymentStubEndDateUnadjusted

The unadjusted stub end date.

Type: LocalMktDate

Used in components: LegPaymentStubEndDate

180.2.2143 LegPaymentStubFixedAmount

A fixed payment amount for the stub.

Type: Amt

Used in groups: LegPaymentStubGrp

180.2.2144 LegPaymentStubFixedCurrency

The currency of the fixed payment amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPaymentStubGrp

180.2.2145 LegPaymentStubGrp

The LegPaymentStubGrp is a repeating subcomponent of the LegPaymentStream component used to specify front and back stubs in the payment stream.

Name	Mult.	Type	Description
NoLegPaymentStubs	[1..1]	NumInGroup	
LegPaymentStubType	[0..1]	CodeSet	Required if NoLegPaymentStubs(40418) > 0.
LegPaymentStubLength	[0..1]	CodeSet	
LegPaymentStubStartDate	[0..1]	Component	
LegPaymentStubEndDate	[0..1]	Component	
LegPaymentStubRate	[0..1]	Percentage	
LegPaymentStubFixedAmount	[0..1]	Amt	
LegPaymentStubFixedCurrency	[0..1]	Currency	
LegPaymentStubIndex	[0..1]	String	
LegPaymentStubIndexSource	[0..1]	CodeSet	
LegPaymentStubIndexCurvePeriod	[0..1]	int	Conditionally required when LegPaymentStubIndexCurveUnit(40427) is specified.
LegPaymentStubIndexCurveUnit	[0..1]	CodeSet	Copnditionally required when LegPaymentStubIndexCurvePeriod(40426) is specified.
LegPaymentStubIndexRateMultiplier	[0..1]	float	
LegPaymentStubIndexRateSpread	[0..1]	PriceOffset	

Name	Mult.	Type	Description
LegPaymentStubIndexRateSpreadPositionType	[0..1]	CodeSet	
LegPaymentStubIndexRateTreatment	[0..1]	CodeSet	
LegPaymentStubIndexCapRate	[0..1]	Percentage	
LegPaymentStubIndexCapRateBuySide	[0..1]	CodeSet	
LegPaymentStubIndexCapRateSellSide	[0..1]	CodeSet	
LegPaymentStubIndexFloorRate	[0..1]	Percentage	
LegPaymentStubIndexFloorRateBuySide	[0..1]	CodeSet	
LegPaymentStubIndexFloorRateSellSide	[0..1]	CodeSet	
LegPaymentStubIndex2	[0..1]	String	
LegPaymentStubIndex2Source	[0..1]	CodeSet	
LegPaymentStubIndex2CurvePeriod	[0..1]	int	Conditionally required when LegPaymentStubIndex2CurveUnit(40441) is specified.
LegPaymentStubIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStubIndex2CurvePeriod(40440) is specified.
LegPaymentStubIndex2RateMultiplier	[0..1]	float	
LegPaymentStubIndex2RateSpread	[0..1]	PriceOffset	
LegPaymentStubIndex2RateSpreadPositionType	[0..1]	CodeSet	
LegPaymentStubIndex2RateTreatment	[0..1]	CodeSet	
LegPaymentStubIndex2CapRate	[0..1]	Percentage	
LegPaymentStubIndex2FloorRate	[0..1]	Percentage	

Used in groups: LegStreamGrp

180.2.2146 LegPaymentStubIndex

The stub floating rate index.

Type: String

Used in groups: LegPaymentStubGrp

180.2.2147 LegPaymentStubIndex2

The second stub floating rate index.

Type: String

Used in groups: LegPaymentStubGrp

180.2.2148 LegPaymentStubIndex2CapRate

The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: LegPaymentStubGrp

180.2.2149 LegPaymentStubIndex2CurvePeriod

Secondary time unit multiplier for the stub floating rate index curve.

Type: int

Used in groups: LegPaymentStubGrp

180.2.2150 LegPaymentStubIndex2CurveUnit

Secondary time unit associated with the stub floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentStubGrp

180.2.2151 LegPaymentStubIndex2FloorRate

The floor rate, if any, which applies to the second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: LegPaymentStubGrp

180.2.2152 LegPaymentStubIndex2RateMultiplier

A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: LegPaymentStubGrp

180.2.2153 LegPaymentStubIndex2RateSpread

Spread from the second floating rate index.

Type: PriceOffset

Used in groups: LegPaymentStubGrp

180.2.2154 LegPaymentStubIndex2RateSpreadPositionType

Identifies whether the rate spread is applied to a long or a short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: LegPaymentStubGrp

180.2.2155 LegPaymentStubIndex2RateTreatment

Specifies the yield calculation treatment for the second stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: LegPaymentStubGrp

180.2.2156 LegPaymentStubIndex2Source

The source for the second stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in groups: LegPaymentStubGrp

180.2.2157 LegPaymentStubIndexCapRate

The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: LegPaymentStubGrp

180.2.2158 LegPaymentStubIndexCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: LegPaymentStubGrp

180.2.2159 LegPaymentStubIndexCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: LegPaymentStubGrp

180.2.2160 LegPaymentStubIndexCurvePeriod

Time unit multiplier for the floating rate index.

Type: int

Used in groups: LegPaymentStubGrp

180.2.2161 LegPaymentStubIndexCurveUnit

Time unit associated with the floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegPaymentStubGrp

180.2.2162 LegPaymentStubIndexFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: LegPaymentStubGrp

180.2.2163 LegPaymentStubIndexFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: LegPaymentStubGrp

180.2.2164 LegPaymentStubIndexFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: LegPaymentStubGrp

180.2.2165 LegPaymentStubIndexRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: LegPaymentStubGrp

180.2.2166 LegPaymentStubIndexRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in groups: LegPaymentStubGrp

180.2.2167 LegPaymentStubIndexRateSpreadPositionType

Identifies whether the rate spread is applied to a long or a short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: LegPaymentStubGrp

180.2.2168 LegPaymentStubIndexRateTreatment

Specifies the yield calculation treatment for the stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: LegPaymentStubGrp

180.2.2169 LegPaymentStubIndexSource

The source for the stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in groups: LegPaymentStubGrp

180.2.2170 LegPaymentStubLength

Optional indication whether stub is shorter or longer than the regular swap period.

Type: int

Allowed values in PaymentStubLengthCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: LegPaymentStubGrp

180.2.2171 LegPaymentStubRate

The agreed upon fixed rate for this stub.

Type: Percentage

Used in groups: LegPaymentStubGrp

180.2.2172 LegPaymentStubStartDateAdjusted

The adjusted stub start date.

Type: LocalMktDate

Used in components: LegPaymentStubStartDate

180.2.2173 LegPaymentStubStartDateBusinessCenter

The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPaymentStubStartDateBusinessCenterGrp

180.2.2174 LegPaymentStubStartDateBusinessCenterGrp

LegPaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the LegPaymentStubStartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPaymentStubStartDateBusinessCenters	[1..1]	NumInGroup	
LegPaymentStubStartDateBusinessCenter	[0..1]	String	Required if NoLegPaymentStubStartDateBusinessCenters(42504) > 0.

Used in components: LegPaymentStubStartDate

180.2.2175 LegPaymentStubStartDateBusinessDayConvention

The stub start date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPaymentStubStartDate

180.2.2176 LegPaymentStubStartDate

LegPaymentStubStartDate is a subcomponent of the LegPaymentStubGrp component used to specify the start date of the payment stub.

Name	Mult.	Type	Description
LegPaymentStubStartDateUnadjusted	[0..1]	LocalMktDate	
LegPaymentStubStartDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this payment stub instance.
LegPaymentStubStartDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this payment stub instance.
LegPaymentStubStartDateRelativeTo	[0..1]	int	
LegPaymentStubStartDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStubStartDateOffsetUnit(42501) is specified.
LegPaymentStubStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStubStartDateOffsetPeriod(42500) is specified.
LegPaymentStubStartDateOffsetDayType	[0..1]	CodeSet	
LegPaymentStubStartDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegPaymentStubGrp

180.2.2177 LegPaymentStubStartDateOffsetDayType

Specifies the day type of the relative stub start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar

Code	Name	Description
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegPaymentStubStartDate

180.2.2178 LegPaymentStubStartDateOffsetPeriod

Time unit multiplier for the relative stub start date offset.

Type: int

Used in components: LegPaymentStubStartDate

180.2.2179 LegPaymentStubStartDateOffsetUnit

Time unit associated with the relative stub start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegPaymentStubStartDate

180.2.2180 LegPaymentStubStartDateRelativeTo

Specifies the anchor date when the stub start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegPaymentStubStartDate

180.2.2181 LegPaymentStubStartDateUnadjusted

The unadjusted stub start date.

Type: LocalMktDate

Used in components: LegPaymentStubStartDate

180.2.2182 LegPaymentStubType

Stub type.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: LegPaymentStubGrp

180.2.2183 LegPhysicalSettlBusinessDays

The number of business days used in the determination of physical settlement. Its precise meaning depends on the context in which this is used.

Type: int

Used in groups: LegPhysicalSettlTermGrp

180.2.2184 LegPhysicalSettlCurency

Specifies the currency of physical settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegPhysicalSettlTermGrp

180.2.2185 LegPhysicalSettlDeliverableObligationGrp

The LegPhysicalSettlDeliverableObligationGrp is a repeating component within the LegPhysicalSettlTermGrp component used to report credit default swap (CDS) physical settlement delivery obligations.

Name	Mult.	Type	Description
NoLegPhysicalSettlDeliverableObligations	[1..1]	NumInGroup	
LegPhysicalSettlDeliverableObligationType	[0..1]	String	Required if NoLegPhysicalSettlDeliverableObligations(41604) > 0.
LegPhysicalSettlDeliverableObligationValue	[0..1]	String	

Used in groups: LegPhysicalSettlTermGrp

180.2.2186 LegPhysicalSettlDeliverableObligationType

Specifies the type of delivery obligation applicable for physical settlement.

See http://www.fixptradingcommunity.org/codelists#Deliverable_Obligation_Types for code list for applicable deliverable obligation types.

Type: String

Used in groups: LegPhysicalSettlDeliverableObligationGrp

180.2.2187 LegPhysicalSettlDeliverableObligationValue

Physical settlement delivery obligation value appropriate to LegPhysicalSettlDeliverableObligationType(41605).

See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for code list for applicable deliverable obligation types.

Type: String

Used in groups: LegPhysicalSettlDeliverableObligationGrp

180.2.2188 LegPhysicalSettlMaximumBusinessDays

A maximum number of business days. Its precise meaning depends on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.

Type: int

Used in groups: LegPhysicalSettlTermGrp

180.2.2189 LegPhysicalSettlTermGrp

The LegPhysicalSettlTermGrp is a repeating component within the InstrumentLeg component used to report physical settlement terms.

Name	Mult.	Type	Description
NoLegPhysicalSettlTerms	[1..1]	NumInGroup	
LegPhysicalSettlDeliverableObligation-Grp	[0..*]	Group	Required if NoLegPhysicalSettlTerms(41599) > 0.
LegPhysicalSettlCurency	[0..1]	Currency	
LegPhysicalSettlBusinessDays	[0..1]	int	
LegPhysicalSettlMaximumBusiness-Days	[0..1]	int	
LegPhysicalSettlTermXID	[0..1]	XID	

Used in components: InstrumentLeg

180.2.2190 LegPhysicalSettlTermXID

A named string value referenced by UnderlyingSettlTermXIDRef(41315).

Type: XID

Used in groups: LegPhysicalSettlTermGrp

180.2.2191 LegPool

For Fixed Income, identifies MBS / ABS pool for a specific leg of a multi-leg instrument.

See Pool (691) for description and valid values.

Type: String

Used in components: InstrumentLeg

180.2.2192 LegPosAmt

Leg position amount.

Type: Amt

Used in groups: LegPositionAmountData

180.2.2193 LegPosAmtReason

Specifies the reason for an amount type when reported on a position. Useful when multiple instances of the same amount type are reported.

Type: int

Allowed values in PosAmtReasonCodeSet:

Code	Name	Description
0	OptionsSettlement	Options settlement
1	PendingErosionAdjustment	Pending erosion adjustment
2	FinalErosionAdjustment	Final erosion adjustment
3	TearUpCouponAmount	Tear-up coupon amount
4	PriceAlignmentInterest	Price alignment interest. To minimize the impact of daily cash variation margin payments on the pricing of interest rate swaps, the Clearing House will charge interest on cumulative variation margin received and pay interest on cumulative variation margin paid in respect of these instruments. This interest element is known as price alignment interest.
5	DeliveryInvoiceCharges	Delivery invoice charges
6	DeliveryStorageCharges	Delivery storage charges

Used in groups: LegPositionAmountData

180.2.2194 LegPosAmtType

Type of leg position amount.

Type: String

Allowed values in PosAmtTypeCodeSet:

Code	Name	Description
CASH	CashAmount	Cash amount (corporate event)
CRES	CashResidualAmount	Cash residual amount
FMTM	FinalMarkToMarketAmount	Final mark-to-market amount
IMTM	IncrementalMarkToMarketAmount	Incremental mark-to-market
PREM	PremiumAmount	Premium amount
SMTM	StartOfDayMarkToMarketAmount	Start of day mark-to-market
TVAR	TradeVariationAmount	Trade variation amount
VADJ	ValueAdjustedAmount	Value adjusted amount
SETL	SettlementValue	Settlement value
ICPN	InitialTradeCouponAmount	Initial trade coupon amount
ACPN	AccruedCouponAmount	Accrued coupon amount
CPN	CouponAmount	Coupon amount
IACPN	IncrementalAccruedCoupon	Incremental accrued coupon
CMTM	CollateralizedMarkToMarket	Collateralized mark-to-market
ICMTM	IncrementalCollateralizedMark-ToMarket	Incremental collateralized mark-to-market
DLV	CompensationAmount	Compensation amount
BANK	TotalBankedAmount	Total banked amount
COLAT	TotalCollateralizedAmount	Total collateralized amount
LSNV	LongPairedSwapNotionalValue	Long paired swap or swaption notional value
SSNV	ShortPairedSwapNotionalValue	Short paired swap or swaption notional value
SACPN	StartOfDayAccruedCoupon	Start-of-day accrued coupon
NPV	NetPresentValue	Net present value
SNPV	StartOfDayNetPresentValue	Start-of-day net present value
NCF	NetCashFlow	Net cash flow
PVFEES	PresentValueOfFees	Present value of all fees
PV01	PresentValueOneBasisPoints	Present value of one basis points. Change in value if yield curve shifts 0.01%.
5YREN	FiveYearEquivalentNotional	The five year equivalent notional amount
UMTM	UndiscountedMarkToMarket	Undiscounted mark-to-market
MTD	MarkToModel	Mark-to-model
VMTM	MarkToMarketVariance	Mark-to-market variance

Code	Name	Description
VMTD	MarkToModelVariance	Mark-to-model variance
UPFRNT	UpfrontPayment	Upfront payment
ENDV	EndVale	End value. Principal amount of a securities financing transaction on maturity date.
MGNLN	OutstandingMarginLoan	Outstanding margin loan. The amount of the outstanding margin loan. In the event that the loan has a short market value, PosAmt(708) would be a negative value.
LNVL	LoanValue	Loan value. The amount of the loan.

Used in groups: LegPositionAmountData

180.2.2195 LegPosCurrency

Leg position currency.

Type: Currency

Used in groups: LegPositionAmountData

180.2.2196 LegPosCurrencyCodeSource

Identifies class or source of the LegPosCurrency(1589) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegPositionAmountData

180.2.2197 LegPositionAmountData

Name	Mult.	Type	Description
NoLegPosAmt	[1..1]	NumInGroup	Number of Position Amount entries
LegPosAmt	[0..1]	Amt	Conditionally required if NoLegPosAmt > 0.
LegPosAmtType	[0..1]	CodeSet	
LegPosCurrency	[0..1]	Currency	
LegPosCurrencyCodeSource	[0..1]	CodeSet	
LegPosAmtReason	[0..1]	CodeSet	

Used in groups: TrdInstrmtLegGrp

180.2.2198 LegPositionEffect

PositionEffect for leg of a multileg

See PositionEffect (77) field for description

Type: char

Allowed values in PositionEffectCodeSet:

Code	Name	Description
C	Close	Close
F	FIFO	FIFO
O	Open	Open
R	Rolled	Rolled
N	CloseButNotifyOnOpen	Close but notify on open
D	Default	Default

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmt-LegGrp

180.2.2199 LegPositionLimit

Position Limit for a given exchange-traded product.

Type: int

Used in components: InstrumentLeg

180.2.2200 LegPreAllocGrp

Name	Mult.	Type	Description
NoLegAllocs	[1..1]	NumInGroup	
LegAllocAccount	[0..1]	String	
LegIndividualAllocID	[0..1]	String	
NestedParties2	[0..*]	Group	
LegAllocQty	[0..1]	Qty	
LegAllocAcctIDSource	[0..1]	CodeSet	
LegAllocSettlCurrency	[0..1]	Currency	
LegAllocSettlCurrencyCodeSource	[0..1]	CodeSet	
LegCustodialLotID	[0..1]	String	Only used for specific lot trades.
LegVersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either LegVersusPurchasePrice(1758) or LegCurrentCostBasis(1759) should be specified.
LegVersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, LegVersusPurchaseDate(1757) should be specified.
LegCurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, LegVersusPurchaseDate(1757) should be specified

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp

180.2.2201 LegPrice

Price for leg of a multileg

See Price (44) field for description

Type: Price

Used in components: InstrumentLeg

180.2.2202 LegPriceQuoteCurrency

Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency.

Type: Currency

Used in components: InstrumentLeg

180.2.2203 LegPriceQuoteCurrencyCodeSource

Identifies class or source of the LegPriceQuoteCurrency(1528) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.2204 LegPriceQuoteMethod

Specifies the method for price quotation.

Type: String

Allowed values in PriceQuoteMethodCodeSet:

Code	Name	Description
STD	Standard	Standard, money per unit of a physical
INX	Index	Index

Code	Name	Description
INT	InterestRateIndex	Interest rate Index
PCTPAR	PercentOfPar	Percent of Par

Used in components: InstrumentLeg

180.2.2205 LegPriceType

The price type of the LegBidPx (681) and/or LegOfferPx (684).

See PriceType (423) for description and valid values

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools

Code	Name	Description
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in groups: LegQuotGrp, TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.2206 LegPriceUnitOfMeasure

Refer to definition for PriceUnitOfMeasure(1191)

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.

Code	Name	Description
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)

Code	Name	Description
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer

Code	Name	Description
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: InstrumentLeg

180.2.2207 LegPriceUnitOfMeasureCurrency

Indicates the currency of the price unit of measure. Conditionally required when LegPriceUnitOfMeasure(1421) = Ccy

Type: Currency

Used in components: InstrumentLeg

180.2.2208 LegPriceUnitOfMeasureCurrencyCodeSource

Identifies class or source of the LegPriceUnitOfMeasureCurrency(1721) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.2209 LegPriceUnitOfMeasureQty

Refer to definition of PriceUnitOfMeasureQty(1192)

Type: Qty

Used in components: InstrumentLeg

180.2.2210 LegPricingDateAdjusted

The adjusted pricing or fixing date.

Type: LocalMktDate

Used in components: LegPricingDateTime

180.2.2211 LegPricingDateBusinessCenter

The business center calendar used to adjust the pricing or fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegPricingDateBusinessCenterGrp

180.2.2212 LegPricingDateBusinessCenterGrp

LegPricingDateBusinessCenterGrp is a repeating subcomponent of the LegPricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegPricingDateBusinessCenters	[1..1]	NumInGroup	
LegPricingDateBusinessCenter	[0..1]	String	Required if NoLegPricingDateBusinessCenters(41607) > 0.

Used in components: LegPricingDateTime

180.2.2213 LegPricingDateBusinessDayConvention

The business day convention used to adjust the pricing or fixing date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegPricingDateTime

180.2.2214 LegPricingDateTime

The LegPricingDateTime component is a subcomponent of InstrumentLeg used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.

Name	Mult.	Type	Description
LegPricingDateUnadjusted	[0..1]	LocalMktDate	
LegPricingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to the pricing dates.
LegPricingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the pricing dates.
LegPricingDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegPricingTime	[0..1]	LocalMktTime	
LegPricingTimeBusinessCenter	[0..1]	String	

Used in components: InstrumentLeg

180.2.2215 LegPricingDateUnadjusted

The unadjusted pricing or fixing date.

Type: LocalMktDate

Used in components: LegPricingDateTime

180.2.2216 LegPricingTime

The local market pricing or fixing time.

Type: LocalMktTime

Used in components: LegPricingDateTime

180.2.2217 LegPricingTimeBusinessCenter

Specifies the business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegPricingDateTime

180.2.2218 LegProduct

Multileg instrument's individual security's Product.

See Product (460) field for description

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING

Used in components: InstrumentLeg

180.2.2219 LegProtectionTermBuyerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. LegProtectionTermBuyerNotifies(41621)=Y indicates that the buyer notifies.

Type: Boolean

Used in groups: LegProtectionTermGrp

180.2.2220 LegProtectionTermCurrency

The currency of LegProtectionTermNotional(41618). Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegProtectionTermGrp

180.2.2221 LegProtectionTermEventBusinessCenter

When used, the business center indicates the local time of the business center that replaces the Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProtectionTermGrp

180.2.2222 LegProtectionTermEventCurrency

Applicable currency if the event value is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegProtectionTermEventGrp

180.2.2223 LegProtectionTermEventDayType

Day type for events that specify a period and unit.

Type: int

Allowed values in PaymentStreamInflationLagDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegProtectionTermEventGrp

180.2.2224 LegProtectionTermEventGrp

The LegProtectionTermEventGrp is a repeating component within the LegProtectionTermGrp component used to report applicable CDS credit events.

Name	Mult.	Type	Description
NoLegProtectionTermEvents	[1..1]	NumInGroup	
LegProtectionTermEventType	[0..1]	String	Required if NoLegProtectionTermEvents(41625) > 0.
LegProtectionTermEventValue	[0..1]	String	
LegProtectionTermEventCurrency	[0..1]	Currency	
LegProtectionTermEventPeriod	[0..1]	int	Conditionally required when LegProtectionTermEventUnit(41630).
LegProtectionTermEventUnit	[0..1]	CodeSet	Conditionally required when LegProtectionTermEventPeriod(41629).
LegProtectionTermEventDayType	[0..1]	CodeSet	
LegProtectionTermEventRateSource	[0..1]	String	
LegProtectionTermEventQualifierGrp	[0..*]	Group	

Used in groups: LegProtectionTermGrp

180.2.2225 LegProtectionTermEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: LegProtectionTermGrp

180.2.2226 LegProtectionTermEventNewsSource

A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: LegProtectionTermEventNewsSourceGrp

180.2.2227 LegProtectionTermEventNewsSourceGrp

LegProtectionTermEventNewsSourceGrp is a repeating subcomponent of the LegProtectionTermGrp component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoLegProtectionTermEventNewsSources	[1..1]	NumInGroup	
LegProtectionTermEventNewsSource	[0..1]	String	Required if NoLegProtectionTermEventNewsSources(41614) > 0.

Used in groups: LegProtectionTermGrp

180.2.2228 LegProtectionTermEventPeriod

Time unit multiplier for protection term events.

Type: int

Used in groups: LegProtectionTermEventGrp

180.2.2229 LegProtectionTermEventQualifier

Specifies the protection term event qualifier. Used to further qualify LegProtectionTermEvent-Type(41626).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObligations	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
E	RestructuringMultipleCreditEventNotices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Code	Name	Description

Used in groups: LegProtectionTermEventQualifierGrp

180.2.2230 LegProtectionTermEventQualifierGrp

The LegProtectionTermEventQualifierGrp is a repeating component within the LegProtectionTermEventGrp component used to specify qualifying attributes to the event.

Name	Mult.	Type	Description
NoLegProtectionTermEventQualifiers	[1..1]	NumInGroup	
LegProtectionTermEventQualifier	[0..1]	CodeSet	Required if NoLegProtectionTermEventQualifiers(41633) > 0.

Used in groups: LegProtectionTermEventGrp

180.2.2231 LegProtectionTermEventRateSource

Rate source for events that specify a rate source, e.g. floating rate interest shortfall.

Type: String

Used in groups: LegProtectionTermEventGrp

180.2.2232 LegProtectionTermEventType

Specifies the type of credit event applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for code list of applicable event types.

Type: String

Used in groups: LegProtectionTermEventGrp

180.2.2233 LegProtectionTermEventUnit

Time unit associated with protection term events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegProtectionTermEventGrp

180.2.2234 LegProtectionTermEventValue

Specifies the protection term event value appropriate to LegProtectionTermEventType(41626). See http:///www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for applicable event type values.

Type: String

Used in groups: LegProtectionTermEventGrp

180.2.2235 LegProtectionTermGrp

The LegProtectionTermGrp is a repeating component within the InstrumentLeg component used to report protection term details.

Name	Mult.	Type	Description
NoLegProtectionTerms	[1..1]	NumInGroup	
LegProtectionTermNotional	[0..1]	Amt	Required if NoLegProtectionTerms(41616) > 0.
LegProtectionTermCurrency	[0..1]	Currency	
LegProtectionTermSellerNotifies	[0..1]	Boolean	
LegProtectionTermBuyerNotifies	[0..1]	Boolean	
LegProtectionTermEventBusinessCenter	[0..1]	String	

Name	Mult.	Type	Description
LegProtectionTermStandardSources	[0..1]	Boolean	
LegProtectionTermEventMinimum-Sources	[0..1]	int	
LegProtectionTermEventNewsSource-Grp	[0..*]	Group	
LegProtectionTermEventGrp	[0..*]	Group	
LegProtectionTermObligationGrp	[0..*]	Group	
LegProtectionTermXID	[0..1]	XID	

Used in components: InstrumentLeg

180.2.2236 LegProtectionTermNotional

The notional amount of protection coverage.

Type: Amt

Used in groups: LegProtectionTermGrp

180.2.2237 LegProtectionTermObligationGrp

The LegProtectionTermObligationGrp is a repeating component within the LegProtectionTermGrp component used to report applicable credit default swap (CDS) obligations.

Name	Mult.	Type	Description
NoLegProtectionTermObligations	[1..1]	NumInGroup	
LegProtectionTermObligationType	[0..1]	String	Required if NoLegProtectionTermObligations(41635) > 0.
LegProtectionTermObligationValue	[0..1]	String	

Used in groups: LegProtectionTermGrp

180.2.2238 LegProtectionTermObligationType

Specifies the type of obligation applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for code list of applicable obligation types.

Type: String

Used in groups: LegProtectionTermObligationGrp

180.2.2239 LegProtectionTermObligationValue

The value associated with the protection term obligation specified in LegProtectionTermObligationType(41636). See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.

Type: String

Used in groups: LegProtectionTermObligationGrp

180.2.2240 LegProtectionTermSellerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. LegProtectionTermSellerNotifies(41620)=Y indicates that the seller notifies.

Type: Boolean

Used in groups: LegProtectionTermGrp

180.2.2241 LegProtectionTermStandardSources

Indicates whether ISDA defined Standard Public Sources are applicable (LegProtectionTermStandardSources(41623)=Y) or not.

Type: Boolean

Used in groups: LegProtectionTermGrp

180.2.2242 LegProtectionTermXID

A named string value referenced from UnderlyingProtectionTermXIDRef(41314).

Type: XID

Used in groups: LegProtectionTermGrp

180.2.2243 LegProvisionBreakFeeElection

Type of fee elected for the break provision.

Type: int

Allowed values in ProvisionBreakFeeElectionCodeSet:

Code	Name	Description
0	FlatFee	Flat fee
1	AmortizedFee	Amortized fee
2	FundingFee	Funding fee
3	FlatAndFundingFee	Flat fee and funding fee
4	AmortizedAndFundingFee	Amortized fee and funding fee

Used in groups: LegProvisionGrp

180.2.2244 LegProvisionBreakFeeRate

Break fee election rate when the break fee is proportional to the notional. A fee rate of 5% would be represented as "0.05".

Type: Percentage

Used in groups: LegProvisionGrp

180.2.2245 LegProvisionCalculationAgent

Used to identify the calculation agent. The calculation agent may be identified in LegProvisionCalculationAgent(40456) or in the ProvisionParties component.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Code	Name	Description

Used in groups: LegProvisionGrp

180.2.2246 LegProvisionCashSettlCurrency

Specifies the currency of settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegProvisionGrp

180.2.2247 LegProvisionCashSettlCurrency2

Specifies the currency of settlement for a cross-currency provision. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegProvisionGrp

180.2.2248 LegProvisionCashSettlMethod

An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e).

Type: int

Allowed values in ProvisionCashSettlMethodCodeSet:

Code	Name	Description
0	CashPrice	Cash price
1	CashPriceAlternate	Cash price alternate
2	ParYieldCurveAdjusted	Par yield curve adjusted
3	ZeroCouponYieldCurveAdjusted	Zero coupon yield curve adjusted
4	ParYieldCurveUnadjusted	Par yield curve unadjusted
5	CrossCurrency	Cross currency
6	CollateralizedPrice	Collateralized price

Used in groups: LegProvisionGrp

180.2.2249 LegProvisionCashSettlPaymentDate

The cash settlement payment date, unadjusted or adjusted depending on LegProvisionCashSettlPaymentDateType(40521).

Type: LocalMktDate

Used in groups: LegProvisionCashSettlPaymentFixedDateGrp

180.2.2250 LegProvisionCashSettlPaymentDateBusinessCenter

The business center calendar used to adjust the provisional cash settlement payment's termination, or relative termination, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.2251 LegProvisionCashSettlPaymentDateBusinessCenterGrp

LegProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegProvisionCashSettlPaymentDateBusinessCenters	[1..1]	NumInGroup	
LegProvisionCashSettlPaymentDateBusinessCenter	[0..1]	String	Required if NoLegProvisionCashSettlPaymentDateBusinessCenters(40934) > 0.

Used in components: LegProvisionCashSettlPaymentDates

180.2.2252 LegProvisionCashSettlPaymentDateBusinessDayConvention

The business day convention used to adjust the provisional cash settlement payment's termination, or relative termination, date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegProvisionCashSettlPaymentDates

180.2.2253 LegProvisionCashSettlPaymentDateOffsetDayType

Specifies the day type of the provision's relative cash settlement payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegProvisionCashSettlPaymentDates

180.2.2254 LegProvisionCashSettlPaymentDateOffsetPeriod

Time unit multiplier for the relative cash settlement payment date offset.

Type: int

Used in components: LegProvisionCashSettlPaymentDates

180.2.2255 LegProvisionCashSettlPaymentDateOffsetUnit

Time unit associated with the relative cash settlement payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionCashSettlPaymentDates

180.2.2256 LegProvisionCashSettlPaymentDateRangeFirst

The first date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: LegProvisionCashSettlPaymentDates

180.2.2257 LegProvisionCashSettlPaymentDateRangeLast

The last date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: LegProvisionCashSettlPaymentDates

180.2.2258 LegProvisionCashSettlPaymentDateRelativeTo

Specifies the anchor date when the cash settlement payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegProvisionCashSettlPaymentDates

180.2.2259 LegProvisionCashSettlPaymentDates

The LegProvisionCashSettlPaymentDates component is a sub-component within the LegProvisionGrp component used to report the cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
LegProvisionCashSettlPaymentDate-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement payment dates.
LegProvisionCashSettlPaymentDate-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement payment dates.
LegProvisionCashSettlPayment-DateRelativeTo	[0..1]	int	
LegProvisionCashSettlPaymentDate-OffsetPeriod	[0..1]	int	Conditionally required when LegProvisionCash-SettlPaymentDateOffsetUnit(40520) is specified.
LegProvisionCashSettlPaymentDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionCash-SettlPaymentDateOffsetPeriod(40519) is specified.
LegProvisionCashSettlPaymentDate-OffsetDayType	[0..1]	CodeSet	
LegProvisionCashSettlPaymentDat-eRangeFirst	[0..1]	LocalMktDate	
LegProvisionCashSettlPaymentDat-eRangeLast	[0..1]	LocalMktDate	
LegProvisionCashSettlPaymentFixed-DateGrp	[0..*]	Group	

Used in groups: LegProvisionGrp

180.2.2260 LegProvisionCashSettlPaymentDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionCashSettlPaymentDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegProvisionCashSettlPaymentFixedDateGrp

180.2.2261 LegProvisionCashSettlPaymentFixedDateGrp

The ProvisionCashSettlPaymentFixedDateGrp is a repeating component within the ProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
NoLegProvisionCashSettlPaymentDates	[1..1]	NumInGroup	
LegProvisionCashSettlPaymentDate	[0..1]	LocalMktDate	Required if NoLegProvisionCashSettlPaymentDates (40473) > 0.
LegProvisionCashSettlPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegProvisionCashSettlPaymentDates

180.2.2262 LegProvisionCashSettlQuoteReferencePage

Identifies the reference "page" from the quote source.

Type: String

Used in components: LegProvisionCashSettlQuoteSource

180.2.2263 LegProvisionCashSettlQuoteSource

Identifies the source of quote information.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: LegProvisionCashSettlQuoteSource

180.2.2264 LegProvisionCashSettlQuoteSource

The LegProvisionCashSettlQuoteSource is a subcomponent of the LEgProvisionGrp component used to specify the reference source for currency or rate quote for cash settlement purposes.

Name	Mult.	Type	Description
LegProvisionCashSettlQuoteSource	[0..1]	CodeSet	
LegProvisionCashSettlQuoteReferen-cePage	[0..1]	String	

Used in groups: LegProvisionGrp

180.2.2265 LegProvisionCashSettlQuoteType

Identifies the type of quote to be used.

Type: int

Allowed values in ProvisionCashSettlQuoteTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer
3	ExercisingPartyPays	Exercising party pays. See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays".

Used in groups: LegProvisionGrp

180.2.2266 LegProvisionCashSettlValueDateAdjusted

The adjusted cash settlement value date.

Type: LocalMktDate

Used in components: LegProvisionCashSettlValueDates

180.2.2267 LegProvisionCashSettlValueDateBusinessCenter

The business center calendar used to adjust the provision's cash settlement valuation date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionCashSettlValueDateBusinessCenterGrp

180.2.2268 LegProvisionCashSettlValueDateBusinessCenterGrp

LegProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionCashSettlValueDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegProvisionCashSettlValueDate-BusinessCenters	[1..1]	NumInGroup	
LegProvisionCashSettlValueDateBusi-nessCenter	[0..1]	String	Required if NoLegProvisionCashSettlValueDate-BusinessCenters(40935) > 0.

Used in components: LegProvisionCashSettlValueDates

180.2.2269 LegProvisionCashSettlValueDateBusinessDayConvention

The business day convention used to adjust the provision's cash settlement valuation date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegProvisionCashSettlValueDates

180.2.2270 LegProvisionCashSettlValueDateOffsetDayType

Specifies the day type of the provision's relative cash settlement value date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegProvisionCashSettlValueDates

180.2.2271 LegProvisionCashSettlValueDateOffsetPeriod

Time unit multiplier for the relative cash settlement value date offset.

Type: int

Used in components: LegProvisionCashSettlValueDates

180.2.2272 LegProvisionCashSettlValueDateOffsetUnit

Time unit associated with the relative cash settlement value date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionCashSettlValueDates

180.2.2273 LegProvisionCashSettlValueDateRelativeTo

Specifies the anchor date when the cash settlement value date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegProvisionCashSettlValueDates

180.2.2274 LegProvisionCashSettlValueDates

The LegProvisionCashSettlValueDates component is a subcomponent within the LegProvisionGrp component used to report the cash settlement value date and time defined in the provision.

Name	Mult.	Type	Description
LegProvisionCashSettlValueTime	[0..1]	LocalMktTime	
LegProvisionCashSettlValueTimeBusinessCenter	[0..1]	String	
LegProvisionCashSettlValueDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision cash settlement value date.
LegProvisionCashSettlValueDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision cash settlement value date.
LegProvisionCashSettlValueDateRelativeTo	[0..1]	int	
LegProvisionCashSettlValueDateOffsetPeriod	[0..1]	int	Conditionally required when LegProvisionCashSettlValueDateOffsetUnit(40530) is specified.
LegProvisionCashSettlValueDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionCashSettlValueDateOffsetPeriod(40529) is specified.
LegProvisionCashSettlValueDateOffsetDayType	[0..1]	CodeSet	
LegProvisionCashSettlValueDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegProvisionGrp

180.2.2275 LegProvisionCashSettlValueTime

A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.

Type: LocalMktTime

Used in components: LegProvisionCashSettlValueDates

180.2.2276 LegProvisionCashSettlValueTimeBusinessCenter

Identifies the business center calendar used with the provision's cash settlement valuation time.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegProvisionCashSettlValueDates

180.2.2277 LegProvisionDateAdjusted

The adjusted date of the provision.

Type: LocalMktDate

Used in groups: LegProvisionGrp

180.2.2278 LegProvisionDateBusinessCenter

The business center calendar used to adjust the instrument leg's provision's date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionDateBusinessCenterGrp

180.2.2279 LegProvisionDateBusinessCenterGrp

LegProvisionDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used

only to override the business centers defined in the LegDateAdjustment component in Instrument-Leg.

Name	Mult.	Type	Description
NoLegProvisionDateBusinessCenters	[1..1]	NumInGroup	
LegProvisionDateBusinessCenter	[0..1]	String	Required if NoLegProvisionDateBusinessCenters(40939) > 0.

Used in groups: LegProvisionGrp

180.2.2280 LegProvisionDateBusinessDayConvention

The business day convention used to adjust the instrument leg's provision's date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: LegProvisionGrp

180.2.2281 LegProvisionDateTenorPeriod

Time unit multiplier for the leg provision's tenor period.

Type: int

Used in groups: LegProvisionGrp

180.2.2282 LegProvisionDateTenorUnit

Time unit associated with the leg provision's tenor period.

Type: String

Allowed values in ProvisionDateTenorUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegProvisionGrp

180.2.2283 LegProvisionDateUnadjusted

The unadjusted date of the provision.

Type: LocalMktDate

Used in groups: LegProvisionGrp

180.2.2284 LegProvisionGrp

The LegProvisionGrp is a repeating subcomponent of the InstrumentLeg component used to detail the provisions associated with the instrument.

Name	Mult.	Type	Description
NoLegProvisions	[1..1]	NumInGroup	
LegProvisionType	[0..1]	CodeSet	Required if NoLegProvisions(40448) > 0.
LegProvisionDateUnadjusted	[0..1]	LocalMktDate	
LegProvisionDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the instrument's leg provision.

Name	Mult.	Type	Description
LegProvisionDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the instrument's leg provision.
LegProvisionDateAdjusted	[0..1]	LocalMktDate	
LegProvisionDateTenorPeriod	[0..1]	int	Conditionally required when LegProvisionDateTenorUnit(40455) is specified.
LegProvisionDateTenorUnit	[0..1]	CodeSet	Conditionally required when LegProvisionDateTenorPeriod(40454) is specified.
LegProvisionBreakFeeElection	[0..1]	CodeSet	
LegProvisionBreakFeeRate	[0..1]	Percentage	
LegProvisionCalculationAgent	[0..1]	CodeSet	
LegProvisionOptionSinglePartyBuyerSide	[0..1]	CodeSet	
LegProvisionOptionSinglePartySellerSide	[0..1]	CodeSet	
LegProvisionCashSettlValueDates	[0..1]	Component	
LegProvisionOptionExerciseDates	[0..1]	Component	
LegProvisionOptionExpirationDate	[0..1]	Component	
LegProvisionOptionRelevantUnderlyingDate	[0..1]	Component	
LegProvisionOptionExerciseStyle	[0..1]	CodeSet	
LegProvisionOptionExerciseMultipleNotional	[0..1]	Amt	
LegProvisionOptionExerciseMinimumNotional	[0..1]	Amt	
LegProvisionOptionExerciseMaximumNotional	[0..1]	Amt	
LegProvisionOptionMinimumNumber	[0..1]	int	
LegProvisionOptionMaximumNumber	[0..1]	int	
LegProvisionOptionExerciseConfirmation	[0..1]	Boolean	
LegProvisionCashSettlPaymentDates	[0..1]	Component	
LegProvisionCashSettlMethod	[0..1]	CodeSet	
LegProvisionCashSettlCurrency	[0..1]	Currency	
LegProvisionCashSettlCurrency2	[0..1]	Currency	

Name	Mult.	Type	Description
LegProvisionCashSettlQuoteType	[0..1]	CodeSet	
LegProvisionCashSettlQuoteSource	[0..1]	Component	
LegProvisionText	[0..1]	String	
EncodedLegProvisionTextLen	[0..1]	Length	Must be set if EncodedLegProvisionText(40981) field is specified and must immediately precede it.
EncodedLegProvisionText	[0..1]	data	Encoded (non-ASCII characters) representation of the LegProvisionText(40472) field in the encoded format specified via the MessageEncoding(347) field.
LegProvisionParties	[0..*]	Group	

Used in components: InstrumentLeg

180.2.2285 LegProvisionOptionExerciseBoundsFirstDateUnadjusted

The unadjusted first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: LegProvisionOptionExerciseDates

180.2.2286 LegProvisionOptionExerciseBoundsLastDateUnadjusted

The unadjusted last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: LegProvisionOptionExerciseDates

180.2.2287 LegProvisionOptionExerciseBusinessCenter

The business center calendar used to adjust the instrument leg's provision's option exercise date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionOptionExerciseBusinessCenterGrp

180.2.2288 LegProvisionOptionExerciseBusinessCenterGrp

LegProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegProvisionOptionExerciseBusinessCenters	[1..1]	NumInGroup	
LegProvisionOptionExerciseBusinessCenter	[0..1]	String	Required if NoLegProvisionOptionExerciseBusinessCenters(40936) > 0.

Used in components: LegProvisionOptionExerciseDates

180.2.2289 LegProvisionOptionExerciseBusinessDayConvention

The business day convention used to adjust the instrument leg's provision's option exercise date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegProvisionOptionExerciseDates

180.2.2290 LegProvisionOptionExerciseConfirmation

Used to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: Boolean

Used in groups: LegProvisionGrp

180.2.2291 LegProvisionOptionExerciseDates

The LegProvisionOptionExerciseDates is a subcomponent within the LegProvisionGrp component used to report the option exercise dates and times defined in the provision.

Name	Mult.	Type	Description
LegProvisionOptionExerciseBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option exercise dates.
LegProvisionOptionExerciseBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option exercise dates.
LegProvisionOptionExerciseFixedDate-Grp	[0..*]	Group	
LegProvisionOptionExerciseEarliestDa-teOffsetPeriod	[0..1]	int	Conditionally required when LegProvisionOp-tionExerciseEarliestDateUnit(40479) is specified.
LegProvisionOptionExerciseEarliestDa-teOffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionOp-tionExerciseEarliestDatePeriod(40478) is specified.
LegProvisionOptionExerciseFrequen-cyPeriod	[0..1]	int	Conditionally required when LegProvisionOp-tionExerciseFrequencyUnit(40481) is specified.
LegProvisionOptionExerciseFrequen-cyUnit	[0..1]	CodeSet	Conditionally required when LegProvisionOp-tionExerciseFrequencyPeriod(40480) is specified.
LegProvisionOptionExerciseStartDate-Unadjusted	[0..1]	LocalMktDate	
LegProvisionOptionExerciseStart-DateRelativeTo	[0..1]	int	

Name	Mult.	Type	Description
LegProvisionOptionExerciseStartDate-OffsetPeriod	[0..1]	int	Conditionally required when LegProvisionOptionExerciseStartDateOffsetUnit(40485) is specified.
LegProvisionOptionExerciseStartDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionOptionExerciseStartDateOffsetPeriod(40484) is specified.
LegProvisionOptionExerciseStartDate-OffsetDayType	[0..1]	CodeSet	
LegProvisionOptionExerciseStart-DateAdjusted	[0..1]	LocalMktDate	
LegProvisionOptionExercisePeriodSkip	[0..1]	int	
LegProvisionOptionExerciseBounds-FirstDateUnadjusted	[0..1]	LocalMktDate	
LegProvisionOptionExerciseBound-sLastDateUnadjusted	[0..1]	LocalMktDate	
LegProvisionOptionExerciseEarliest-Time	[0..1]	LocalMktTime	
LegProvisionOptionExerciseEarliest-TimeBusinessCenter	[0..1]	String	
LegProvisionOptionExerciseLatest-Time	[0..1]	LocalMktTime	
LegProvisionOptionExerciseLatest-TimeBusinessCenter	[0..1]	String	

Used in groups: LegProvisionGrp

180.2.2292 LegProvisionOptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the interval to the first (and possibly only) exercise date in the exercise period.

Type: int

Used in components: LegProvisionOptionExerciseDates

180.2.2293 LegProvisionOptionExerciseEarliestDateOffsetUnit

Time unit associated with the interval to the first (and possibly only) exercise date in the exercise period.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionOptionExerciseDates

180.2.2294 LegProvisionOptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) (i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: LegProvisionOptionExerciseDates

180.2.2295 LegProvisionOptionExerciseEarliestTimeBusinessCenter

Identifies the business center calendar used with the provision's earliest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegProvisionOptionExerciseDates

180.2.2296 LegProvisionOptionExerciseFixedDate

A predetermined option exercise date unadjusted or adjusted depending on LegProvisionOptionExerciseFixedDateType(40497).

Type: LocalMktDate

Used in groups: LegProvisionOptionExerciseFixedDateGrp

180.2.2297 LegProvisionOptionExerciseFixedDateGrp

The LegProvisionOptionExerciseFixedDateGrp is a repeating component within the LegProvisionOptionExerciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.

Name	Mult.	Type	Description
NoLegProvisionOptionExerciseFixedDates	[1..1]	NumInGroup	
LegProvisionOptionExerciseFixedDate	[0..1]	LocalMktDate	Required if NoLegProvisionOptionExerciseFixedDates(40495) > 0.
LegProvisionOptionExerciseFixedDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: LegProvisionOptionExerciseDates

180.2.2298 LegProvisionOptionExerciseFixedDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionOptionExerciseFixedDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegProvisionOptionExerciseFixedDateGrp

180.2.2299 LegProvisionOptionExerciseFrequencyPeriod

Time unit multiplier for subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.

Type: int

Used in components: LegProvisionOptionExerciseDates

180.2.2300 LegProvisionOptionExerciseFrequencyUnit

Time unit associated with subsequent exercise dates in the exercise period following the earliest exercise date.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: LegProvisionOptionExerciseDates

180.2.2301 LegProvisionOptionExerciseLatestTime

For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

Type: LocalMktTime

Used in components: LegProvisionOptionExerciseDates

180.2.2302 LegProvisionOptionExerciseLatestTimeBusinessCenter

Identifies the business center calendar used with the provision's latest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegProvisionOptionExerciseDates

180.2.2303 LegProvisionOptionExerciseMaximumNotional

The maximum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: LegProvisionGrp

180.2.2304 LegProvisionOptionExerciseMinimumNotional

The minimum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: LegProvisionGrp

180.2.2305 LegProvisionOptionExerciseMultipleNotional

A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.

Type: Amt

Used in groups: LegProvisionGrp

180.2.2306 LegProvisionOptionExercisePeriodSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: LegProvisionOptionExerciseDates

180.2.2307 LegProvisionOptionExerciseStartDateAdjusted

The adjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: LegProvisionOptionExerciseDates

180.2.2308 LegProvisionOptionExerciseStartDateOffsetDayType

Specifies the day type of the provision's relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegProvisionOptionExerciseDates

180.2.2309 LegProvisionOptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative option exercise start date offset.

Type: int

Used in components: LegProvisionOptionExerciseDates

180.2.2310 LegProvisionOptionExerciseStartDateOffsetUnit

Time unit associated with the relative option exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionOptionExerciseDates

180.2.2311 LegProvisionOptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegProvisionOptionExerciseDates

180.2.2312 LegProvisionOptionExerciseStartDateUnadjusted

The unadjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: LegProvisionOptionExerciseDates

180.2.2313 LegProvisionOptionExerciseStyle

The instrument provision option exercise style.

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in groups: LegProvisionGrp

180.2.2314 LegProvisionOptionExpirationDateAdjusted

The adjusted last date within an exercise period for an American style option. For a European style option it is the only date within the exercise period.

Type: LocalMktDate

Used in components: LegProvisionOptionExpirationDate

180.2.2315 LegProvisionOptionExpirationDateBusinessCenter

The business center calendar used to adjust the instrument leg's provision's option expiration date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionOptionExpirationDateBusinessCenterGrp

180.2.2316 LegProvisionOptionExpirationDateBusinessCenterGrp

LegProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionExpirationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegProvisionOptionExpirationDateBusinessCenters	[1..1]	NumInGroup	
LegProvisionOptionExpirationDateBusinessCenter	[0..1]	String	Required if NoLegProvisionOptionExpirationDateBusinessCenters(40937) > 0.

Used in components: LegProvisionOptionExpirationDate

180.2.2317 LegProvisionOptionExpirationDateBusinessDayConvention

The business day convention used to adjust the instrument leg's provision's option expiration date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)

Code	Name	Description
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegProvisionOptionExpirationDate

180.2.2318 LegProvisionOptionExpirationDate

The LegProvisionOptionExerciseDate is a subcomponent within the LegProvisionGrp component used to report the option expiration date and times defined in the provision.

Name	Mult.	Type	Description
LegProvisionOptionExpirationDateUnadjusted	[0..1]	LocalMktDate	
LegProvisionOptionExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option expiration date.
LegProvisionOptionExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option expiration date.
LegProvisionOptionExpirationDateRelativeTo	[0..1]	int	
LegProvisionOptionExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when LegProvisionOptionExpirationDateOffsetUnit(40503) is specified.
LegProvisionOptionExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionOptionExpirationDateOffsetPeriod(40502) is specified.
LegProvisionOptionExpirationDateOffsetDayType	[0..1]	CodeSet	
LegProvisionOptionExpirationDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegProvisionOptionExpirationTime	[0..1]	LocalMktTime	
LegProvisionOptionExpirationTime-BusinessCenter	[0..1]	String	

Used in groups: LegProvisionGrp

180.2.2319 LegProvisionOptionExpirationDateOffsetDayType

Specifies the day type of the provision's relative option expiration date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegProvisionOptionExpirationDate

180.2.2320 LegProvisionOptionExpirationDateOffsetPeriod

Time unit multiplier for the relative option expiration date offset.

Type: int

Used in components: LegProvisionOptionExpirationDate

180.2.2321 LegProvisionOptionExpirationDateOffsetUnit

Time unit associated with the relative option expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionOptionExpirationDate

180.2.2322 LegProvisionOptionExpirationDateRelativeTo

Specifies the anchor date when the option expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegProvisionOptionExpirationDate

180.2.2323 LegProvisionOptionExpirationDateUnadjusted

The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

Type: LocalMktDate

Used in components: LegProvisionOptionExpirationDate

180.2.2324 LegProvisionOptionExpirationTime

The latest time for exercise on the expiration date.

Type: LocalMktTime

Used in components: LegProvisionOptionExpirationDate

180.2.2325 LegProvisionOptionExpirationTimeBusinessCenter

Identifies the business center calendar used with the provision's latest exercise time on expiration date.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: LegProvisionOptionExpirationDate

180.2.2326 LegProvisionOptionMaximumNumber

The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.

Type: int

Used in groups: LegProvisionGrp

180.2.2327 LegProvisionOptionMinimumNumber

The minimum number of options that can be exercised on a given exercise date.

Type: int

Used in groups: LegProvisionGrp

180.2.2328 LegProvisionOptionRelevantUnderlyingDateAdjusted

The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2329 LegProvisionOptionRelevantUnderlyingDateBusinessCenter

The business center calendar used to adjust the instrument leg's provision's option underlying date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.2330 LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the LegProvisionOptionRelevantUnderlyingDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters	[1..1]	NumInGroup	
LegProvisionOptionRelevantUnderlyingDateBusinessCenter	[0..1]	String	Required if NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters(40938) > 0.

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2331 LegProvisionOptionRelevantUnderlyingDateBusinessDayConvention

The business day convention used to adjust the instrument leg's provision's option relevant underlying date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.

Code	Name	Description
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2332 LegProvisionOptionRelevantUnderlyingDate

The LegProvisionOptionRelevantUnderlyingDate is a subcomponent within the LegProvisionGrp component used to report the option relevant underlyingdate defined in the provision.

Name	Mult.	Type	Description
LegProvisionOptionRelevantUnderlyingDateUnadjusted	[0..1]	LocalMktDate	
LegProvisionOptionRelevantUnderlyingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg provision option relevant underlying date.
LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg provision option relevant underlying date.
LegProvisionOptionRelevantUnderlyingDateRelativeTo	[0..1]	int	
LegProvisionOptionRelevantUnderlyingDateOffsetPeriod	[0..1]	int	Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetUnit(40513) is specified.
LegProvisionOptionRelevantUnderlyingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegProvisionOptionRelevantUnderlyingDateOffsetPeriod(40512) is specified.
LegProvisionOptionRelevantUnderlyingDateOffsetDayType	[0..1]	CodeSet	
LegProvisionOptionRelevantUnderlyingDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegProvisionGrp

180.2.2333 LegProvisionOptionRelevantUnderlyingDateOffsetDayType

Specifies the day type of the provision's relative option relevant underlying date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2334 LegProvisionOptionRelevantUnderlyingDateOffsetPeriod

Time unit multiplier for the relative option relevant underlying date offset.

Type: int

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2335 LegProvisionOptionRelevantUnderlyingDateOffsetUnit

Time unit associated with the relative option relevant underlying date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2336 LegProvisionOptionRelevantUnderlyingDateRelativeTo

Specifies the anchor date when the date relevant to the underlying trade on exercise is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2337 LegProvisionOptionRelevantUnderlyingDateUnadjusted

The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: LegProvisionOptionRelevantUnderlyingDate

180.2.2338 LegProvisionOptionSinglePartyBuyerSide

If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegProvisionGrp

180.2.2339 LegProvisionOptionSinglePartySellerSide

If optional early termination is not available to both parties then this component identifies the seller of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegProvisionGrp

180.2.2340 LegProvisionParties

LegProvisionParties is a repeating component within the LegProvision component used to report the parties identified in the contract provision.

Name	Mult.	Type	Description
NoLegProvisionPartyIDs	[1..1]	NumInGroup	
LegProvisionPartyID	[0..1]	String	Required if NoLegProvisionPartyIDs(40533) > 0.
LegProvisionPartyIDSource	[0..1]	CodeSet	Required if NoLegProvisionPartyIDs(40533) > 0.
LegProvisionPartyRole	[0..1]	CodeSet	Required if NoLegProvisionPartyIDs(40533) > 0.
LegProvisionPartyRoleQualifier	[0..1]	CodeSet	
LegProvisionPtysSubGrp	[0..*]	Group	

Used in groups: LegProvisionGrp

180.2.2341 LegProvisionPartyID

The party identifier/code for the payment settlement party.

Type: String

Used in groups: LegProvisionParties

180.2.2342 LegProvisionPartyIDSource

Identifies the class or source of LegProvisionPartyID(40534).

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.

Code	Name	Description
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: LegProvisionParties

180.2.2343 LegProvisionPartyRole

Identifies the type or role of LegProvisionPartyID(40534) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)

Code	Name	Description
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: LegProvisionParties

180.2.2344 LegProvisionPartyRoleQualifier

Used to further qualify the value of LegProvisionPartyRole(40536).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: LegProvisionParties

180.2.2345 LegProvisionPartySubID

Party sub-identifier, if applicable, for LegProvisionPartyRole(40536).

Type: String

Used in groups: LegProvisionPtysSubGrp

180.2.2346 LegProvisionPartySubIDType

The type of LegProvisionPartySubID(40538) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker

Code	Name	Description
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.

Code	Name	Description
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: LegProvisionPtysSubGrp

180.2.2347 LegProvisionPtysSubGrp

LegProvisionSubParties is a repeating component within the LegProvisionParties component used to extend information to be reported for the party.

Name	Mult.	Type	Description
NoLegProvisionPartySubIDs	[1..1]	NumInGroup	
LegProvisionPartySubID	[0..1]	String	Required if NoLegProvisionPartySubIDs(40537) > 0.
LegProvisionPartySubIDType	[0..1]	CodeSet	Required if NoLegProvisionPartySubIDs(40537) > 0.

Used in groups: LegProvisionParties

180.2.2348 LegProvisionText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: LegProvisionGrp

180.2.2349 LegProvisionType

Type of provisions.

Type: int

Allowed values in ProvisionTypeCodeSet:

Code	Name	Description
0	MandatoryEarlyTermination	Mandatory early termination
1	OptionalEarlyTermination	Optional early termination
2	Cancelable	Cancelable
3	Extendable	Extendable. The contract can be extended by either party usually with a specific time notice prior to the expiry date. In the context of EU SFTR reporting this corresponds to "termination optionality" code "ETSB".

Code	Name	Description
4	MutualEarlyTermination	Mutual early termination
5	Evergreen	Evergreen. The contract automatically renews after the expiry date until one party gives the other notice to terminate. In the context of EU SFTR reporting this corresponds to "termination optionality" code "EGRN".
6	Callable	Callable. Contract is callable.
7	Puttable	Puttable. Contract is puttable.

Used in groups: LegProvisionGrp

180.2.2350 LegPutOrCall

Indicates whether a leg option contract is a put, call, chooser or undetermined.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate receiver or into a CDS contract as a seller of protection or for the case of a Floor.
1	Call	Call. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into a CDS contract as a buyer of protection or for the case of a Cap.
2	Other	Other. In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.
3	Chooser	Chooser. Indicates that the option buyer may choose to buy or sell the underlying security on exercise or if a Swaption to pay or receive the underlying IRS cash flow stream or to buy or sell CDS protection.

Used in components: InstrumentLeg

180.2.2351 LegQty

This field is deprecated and has been replaced by LegOrderQty(685). This field will likely be removed from the FIX standard in a future version.

Type: Qty

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

180.2.2352 LegQtyType

Type of quantity specified in LegQty field. LegContractMultiplier (614) is required when LegQtyType = 1 (Contracts). LegUnitOfMeasure (tag 999) and LegTimeUnit (tag 1001) are required when LegQtyType = 2 (Units of Measure per Time Unit). LegQtyType can be different for each leg.

Type: int

Allowed values in QtyTypeCodeSet:

Code	Name	Description
0	Units	Units (shares, par, currency)
1	Contracts	Contracts
2	UnitsOfMeasurePerTimeUnit	Unit of Measure per Time Unit

Used in groups: TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.2353 LegQuotGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegOrderQty	[0..1]	Qty	
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegMidPx	[0..1]	Price	
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	CodeSet	

Name	Mult.	Type	Description
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	
LegPriceType	[0..1]	CodeSet	Code to represent type of price presented in LegBidPx(681) and LegOfferPx(684). Conditionally required when LegBidPx(681) or PegOfferPx(684) is present.
LegBidPx	[0..1]	Price	
LegOfferPx	[0..1]	Price	
LegBenchmarkCurveData	[0..1]	Component	
LegRefID	[0..1]	String	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
LegBidForwardPoints	[0..1]	PriceOffset	
LegOfferForwardPoints	[0..1]	PriceOffset	

Used in messages: Quote, QuoteResponse

180.2.2354 LegQuotStatGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegOrderQty	[0..1]	Qty	
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegMidPx	[0..1]	Price	
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	CodeSet	
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	

Used in messages: QuoteStatusReport

180.2.2355 LegRatioQty

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

Type: float

Used in components: InstrumentLeg

180.2.2356 LegRedemptionDate

Multileg instrument's individual leg security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.2357 LegReferenceEntityType

Specifies the type of reference entity for first-to-default CDS basket contracts.

Type: int

Allowed values in ReferenceEntityTypeCodeSet:

Code	Name	Description
1	Asian	Asian
2	AustralianNewZealand	Australian and New Zealand
3	EuropeanEmergingMarkets	European emerging markets
4	Japanese	Japanese
5	NorthAmericanHighYield	North American high yield
6	NorthAmericanInsurance	North American insurance
7	NorthAmericanInvestmentGrade	North American investment grade
8	Singaporean	Singaporean
9	WesternEuropean	Western European
10	WesternEuropeanInsurance	Western European insurance

Used in components: InstrumentLeg

180.2.2358 LegRefID

Unique identifier for a specific leg (uniqueness not defined as part of the FIX specification). LegRefID(654) be used to reference the value from LegID(1788).

Type: String

Used in groups: InstrmtLegExecGrp, LegOrdGrp, LegQuotGrp, MDFullGrp, QuotReqLegsGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.2359 LegRepoCollateralSecurityType

Multileg instrument's individual leg security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: InstrumentLeg

180.2.2360 LegReportID

Additional attribute to store the Trade ID of the Leg.

Type: String

Used in groups: TrdInstrmtLegGrp

180.2.2361 LegRepurchaseRate

Multileg instrument's individual leg security's RepurchaseRate. See RepurchaseRate (227) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: InstrumentLeg

180.2.2362 LegRepurchaseTerm

Multileg instrument's individual leg security's RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: int

Used in components: InstrumentLeg

180.2.2363 LegRestructuringType

A category of CDS credit event in which the underlying bond experiences a restructuring.

Used to define a CDS instrument.

Type: String

Allowed values in RestructuringTypeCodeSet:

Code	Name	Description
FR	FullRestructuring	Full Restructuring
MR	ModifiedRestructuring	Modified Restructuring
MM	ModifiedModRestructuring	Modified Mod Restructuring
XR	NoRestructuringSpecified	No Restructuring specified

Used in components: InstrumentLeg

180.2.2364 LegReturnRateAmountRelativeTo

Specifies the reference amount when the return rate amount is relative to another amount in the trade.

See http://www.fixtradingcommunity.org/codelists#Amount_Relative_To for code list of relative amounts.

Type: int

Used in groups: LegReturnRateGrp

180.2.2365 LegReturnRateCashFlowType

Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc.

See http://www.fpml.org/coding-scheme/cashflow-type for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2366 LegReturnRateCommissionAmount

The commission amount.

Type: Amt

Used in groups: LegReturnRateGrp

180.2.2367 LegReturnRateCommissionBasis

Specifies the basis or unit used to calculate the commission.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in groups: LegReturnRateGrp

180.2.2368 LegReturnRateCommissionCurrency

Specifies the currency the commission amount is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegReturnRateGrp

180.2.2369 LegReturnRateDateGrp

LegReturnRateDateGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRateDates	[1..1]	NumInGroup	
LegReturnRateDateMode	[0..1]	CodeSet	Required if NoLegReturnRateDates(42508) > 0.
LegReturnRateValuationDateGrp	[0..*]	Group	
LegReturnRateValuationDateRelativeTo	[0..1]	int	
LegReturnRateValuationDateOffsetPeriod	[0..1]	int	Conditionally required when LegReturnRateValuationDateOffsetUnit(42512) is specified.
LegReturnRateValuationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegReturnRateValuationDateOffsetPeriod(42511) is specified.
LegReturnRateValuationDateOffsetDayType	[0..1]	CodeSet	
LegReturnRateValuationStartDateUnadjusted	[0..1]	LocalMktDate	
LegReturnRateValuationStartDateRelativeTo	[0..1]	int	
LegReturnRateValuationStartDateOffsetPeriod	[0..1]	int	Conditionally required when LegReturnRateValuationStartDateOffsetUnit(42517) is specified.
LegReturnRateValuationStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegReturnRateValuationStartDateOffsetPeriod(42516) is specified.
LegReturnRateValuationStartDateOffsetDayType	[0..1]	CodeSet	
LegReturnRateValuationStartDateAdjusted	[0..1]	LocalMktDate	
LegReturnRateValuationEndDateUnadjusted	[0..1]	LocalMktDate	
LegReturnRateValuationEndDateRelativeTo	[0..1]	int	

Name	Mult.	Type	Description
LegReturnRateValuationEndDateOffsetPeriod	[0..1]	int	Conditionally required when LegReturnRateValuationEndDateOffsetUnit(42523) is specified.
LegReturnRateValuationEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegReturnRateValuationEndDateOffsetPeriod(42522) is specified.
LegReturnRateValuationEndDateOffsetDayType	[0..1]	CodeSet	
LegReturnRateValuationEndDateAdjusted	[0..1]	LocalMktDate	
LegReturnRateValuationFrequencyPeriod	[0..1]	int	Conditionally required when LegReturnRateValuationFrequencyUnit(42527) is specified.
LegReturnRateValuationFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegReturnRateValuationFrequencyPeriod(42526) is specified.
LegReturnRateValuationFrequencyRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of return rate valuation dates.
LegReturnRateValuationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to payment stream return rate valuation dates.
LegReturnRateValuationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to payment stream return rate valuation dates.

Used in groups: LegReturnRateGrp

180.2.2370 LegReturnRateDateMode

Specifies the valuation type applicable to the return rate date.

Type: int

Allowed values in ReturnRateDateModeCodeSet:

Code	Name	Description
0	PriceValuation	Price valuation
1	DividendValuation	Dividend valuation

Used in groups: LegReturnRateDateGrp

180.2.2371 LegReturnRateDeterminationMethod

Specifies the method by which the underlier prices are determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2372 LegReturnRateFinalPriceFallback

Specifies the fallback provision for the hedging party in the determination of the final price.

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: LegReturnRateGrp

180.2.2373 LegReturnRateFXConversionGrp

LegReturnRateFXConversionGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRateFXConversions	[1..1]	NumInGroup	
LegReturnRateFXCurrencySymbol	[0..1]	String	Required if NoLegReturnRateFXConversions(42530) > 0.
LegReturnRateFXRate	[0..1]	float	Required if NoLegReturnRateFXConversions(42530) > 0.
LegReturnRateFXRateCalc	[0..1]	CodeSet	

Used in groups: LegReturnRateGrp

180.2.2374 LegReturnRateFXCurrencySymbol

Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.

Type: String

Used in groups: LegReturnRateFXConversionGrp

180.2.2375 LegReturnRateFXRate

The rate of exchange between the two currencies specified in LegReturnRateFXCurrencySymbol(42531).

Type: float

Used in groups: LegReturnRateFXConversionGrp

180.2.2376 LegReturnRateFXRateCalc

The rate of exchange between the two currencies specified in LegReturnRateFXCurrencySymbol(42531).

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
M	Multiply	Multiply

Code	Name	Description
D	Divide	Divide

Used in groups: LegReturnRateFXConversionGrp

180.2.2377 LegReturnRateGrp

LegReturnRateGrp is a repeating subcomponent within the LegPaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRates	[1..1]	NumInGroup	
LegReturnRatePriceSequence	[0..1]	CodeSet	Required if NoLegReturnRates(42534) > 0.
LegReturnRateCommissionBasis	[0..1]	CodeSet	
LegReturnRateCommissionAmount	[0..1]	Amt	
LegReturnRateCommissionCurrency	[0..1]	Currency	If not specified, this is defaulted to the reporting currency.
LegReturnRateTotalCommissionPerTrade	[0..1]	Amt	
LegReturnRateDeterminationMethod	[0..1]	String	
LegReturnRatePriceGrp	[0..*]	Group	
LegReturnRateFXConversionGrp	[0..*]	Group	
LegReturnRateAmountRelativeTo	[0..1]	int	
LegReturnRateQuoteMeasureType	[0..1]	String	
LegReturnRateQuoteUnits	[0..1]	String	
LegReturnRateQuoteMethod	[0..1]	CodeSet	
LegReturnRateQuoteCurrency	[0..1]	Currency	
LegReturnRateQuoteCurrencyType	[0..1]	String	
LegReturnRateQuoteTimeType	[0..1]	CodeSet	Mutually exclusive with LegReturnRateQuoteTime(42548).
LegReturnRateQuoteTime	[0..1]	LocalMktTime	Mutually exclusive with LegReturnRateQuoteTimeType(42547).
LegReturnRateQuoteDate	[0..1]	LocalMktDate	
LegReturnRateQuoteExpirationTime	[0..1]	LocalMktTime	
LegReturnRateQuoteBusinessCenter	[0..1]	String	

Name	Mult.	Type	Description
LegReturnRateQuoteExchange	[0..1]	Exchange	
LegReturnRateInformationSourceGrp	[0..*]	Group	
LegReturnRateQuotePricingModel	[0..1]	String	
LegReturnRateCashFlowType	[0..1]	String	
LegReturnRateDateGrp	[0..*]	Group	
LegReturnRateValuationTimeType	[0..1]	CodeSet	Mutually exclusive with LegReturnRateValuationTime(42556).
LegReturnRateValuationTime	[0..1]	LocalMktTime	Mutually exclusive with LegReturnRateValuationTimeType(42555).
LegReturnRateValuationTimeBusiness-Center	[0..1]	String	
LegReturnRateValuationPriceOption	[0..1]	CodeSet	
LegReturnRateFinalPriceFallback	[0..1]	CodeSet	

Used in components: LegPaymentStreamFloatingRate

180.2.2378 LegReturnRateInformationSource

Identifies the source of rate information. For FX the references source to be used for the FX spot rate.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: LegReturnRateInformationSourceGrp

180.2.2379 LegReturnRateInformationSourceGrp

LegReturnRateInformationSourceGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRateInformationSources	[1..1]	NumInGroup	
LegReturnRateInformationSource	[0..1]	CodeSet	Required if NoLegReturnRateInformationSources(42560) > 0.
LegReturnRateReferencePage	[0..1]	String	
LegReturnRateReferencePageHeading	[0..1]	String	

Used in groups: LegReturnRateGrp

180.2.2380 LegReturnRateNotionalReset

Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.

Type: Boolean

Used in components: LegPaymentStreamFloatingRate

180.2.2381 LegReturnRatePrice

Specifies the price of the underlying swap asset.

Type: Price

Used in groups: LegReturnRatePriceGrp

180.2.2382 LegReturnRatePriceBasis

The basis of the return price.

Type: int

Allowed values in ReturnRatePriceBasisCodeSet:

Code	Name	Description
0	Gross	Gross.
1	Net	Net
2	Accrued	Accrued
3	CleanNet	Clean net

Used in groups: LegReturnRatePriceGrp

180.2.2383 LegReturnRatePriceCurrency

Specifies the currency of the price of the leg swap asset. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegReturnRatePriceGrp

180.2.2384 LegReturnRatePriceGrp

LegReturnRatePriceGrp is a repeating subcomponent within the LegReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRatePrices	[1..1]	NumInGroup	
LegReturnRatePriceBasis	[0..1]	CodeSet	Required if NoLegReturnRatePrices(42564) > 0.
LegReturnRatePrice	[0..1]	Price	
LegReturnRatePriceCurrency	[0..1]	Currency	
LegReturnRatePriceType	[0..1]	CodeSet	

Used in groups: LegReturnRateGrp

180.2.2385 LegReturnRatePriceSequence

Specifies the type of price sequence of the return rate.

Type: int

Allowed values in ReturnRatePriceSequenceCodeSet:

Code	Name	Description
0	Initial	Initial
1	Interim	Interim
2	Final	Final

Used in groups: LegReturnRateGrp

180.2.2386 LegReturnRatePriceType

Specifies whether the LegReturnRatePrice(42566) is expressed in absolute or relative terms.

Type: int

Allowed values in ReturnRatePriceTypeCodeSet:

Code	Name	Description
0	AbsoluteTerms	Absolute terms
1	PercentageOfNotional	Percentage of notional

Used in groups: LegReturnRatePriceGrp

180.2.2387 LegReturnRateQuoteBusinessCenter

The business center calendar used for adjustments associated with LegReturnRateQuoteTime-Type(42547) or LegReturnRateQuoteTime(42548) and LegReturnRateQuoteDate(42549), e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2388 LegReturnRateQuoteCurrency

Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: LegReturnRateGrp

180.2.2389 LegReturnRateQuoteCurrencyType

Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in.

See http://www.fpml.org/coding-scheme/reporting-currency-type for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2390 LegReturnRateQuoteDate

The date when the quote is to be generated.

Type: LocalMktDate

Used in groups: LegReturnRateGrp

180.2.2391 LegReturnRateQuoteExchange

Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.

Type: Exchange

Used in groups: LegReturnRateGrp

180.2.2392 LegReturnRateQuoteExpirationTime

The time when the quote ceases to be valid.

Type: LocalMktTime

Used in groups: LegReturnRateGrp

180.2.2393 LegReturnRateQuoteMeasureType

Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc.

See http://www.fpml.org/coding-scheme/asset-measure for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2394 LegReturnRateQuoteMethod

Specifies the type of quote used to determine the return rate of the swap.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: LegReturnRateGrp

180.2.2395 LegReturnRateQuotePricingModel

Specifies the pricing model used to evaluate the underlying asset price.

See http://www.fpml.org/coding-scheme/pricing-model for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2396 LegReturnRateQuoteTime

The time when the quote is to be generated.

Type: LocalMktTime

Used in groups: LegReturnRateGrp

180.2.2397 LegReturnRateQuoteTimeType

Specifies how or the timing when the quote is to be obtained.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: LegReturnRateGrp

180.2.2398 LegReturnRateQuoteUnits

Specifies the units that the measure is expressed in. If not specified, the default is a price/value in currency units.

See http://www.fpml.org/coding-scheme/price-quote-units for values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2399 LegReturnRateReferencePage

Identifies the reference "page" from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When LegReturnRateInformationSource(42561) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions.

See: http://www.fpml.org/coding-scheme/settlement-rate-option.

Type: String

Used in groups: LegReturnRateInformationSourceGrp

180.2.2400 LegReturnRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in groups: LegReturnRateInformationSourceGrp

180.2.2401 LegReturnRateTotalCommissionPerTrade

The total commission per trade.

Type: Amt

Used in groups: LegReturnRateGrp

180.2.2402 LegReturnRateValuationDate

The return rate valuation date. The type of date is specified in LegReturnRateValuationDate-Type(42573).

Type: LocalMktDate

Used in groups: LegReturnRateValuationDateGrp

180.2.2403 LegReturnRateValuationDateBusinessCenter

The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegReturnRateValuationDateBusinessCenterGrp

180.2.2404 LegReturnRateValuationDateBusinessCenterGrp

LegReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the LegReturn-RateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRateValuationDateBusinessCenters	[1..1]	NumInGroup	
LegReturnRateValuationDateBusinessCenter	[0..1]	String	Required if NoLegReturnRateValuationDateBusinessCenters(42569) > 0.

Used in groups: LegReturnRateDateGrp

180.2.2405 LegReturnRateValuationDateBusinessDayConvention

The return rate valuation dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: LegReturnRateDateGrp

180.2.2406 LegReturnRateValuationDateGrp

LegReturnRateValuationDateGrp is a repeating subcomponent within the LegReturnRateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoLegReturnRateValuationDates	[1..1]	NumInGroup	

Name	Mult.	Type	Description
LegReturnRateValuationDate	[0..1]	LocalMktDate	Required if NoLegReturnRateValuationDates(42571) > 0.
LegReturnRateValuationDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in groups: LegReturnRateDateGrp

180.2.2407 LegReturnRateValuationDateOffsetDayType

Specifies the day type of the relative return rate valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegReturnRateDateGrp

180.2.2408 LegReturnRateValuationDateOffsetPeriod

Time unit multiplier for the relative return rate valuation date offset.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2409 LegReturnRateValuationDateOffsetUnit

Time unit associated with the relative return rate valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegReturnRateDateGrp

180.2.2410 LegReturnRateValuationDateRelativeTo

Specifies the anchor date when the return rate valuation dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2411 LegReturnRateValuationDateType

Specifies the type of return rate valuation date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegReturnRateValuationDateGrp

180.2.2412 LegReturnRateValuationEndDateAdjusted

The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: LegReturnRateDateGrp

180.2.2413 LegReturnRateValuationEndDateOffsetDayType

Specifies the day type of the relative return rate valuation end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegReturnRateDateGrp

180.2.2414 LegReturnRateValuationEndDateOffsetPeriod

Time unit multiplier for the relative return rate valuation end date offset.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2415 LegReturnRateValuationEndDateOffsetUnit

Time unit associated with the relative return rate valuation end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegReturnRateDateGrp

180.2.2416 LegReturnRateValuationEndDateRelativeTo

Specifies the anchor date when the return rate valuation end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2417 LegReturnRateValuationEndDateUnadjusted

The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: LegReturnRateDateGrp

180.2.2418 LegReturnRateValuationFrequencyPeriod

Time unit multiplier for the frequency at which return rate valuation dates occur.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2419 LegReturnRateValuationFrequencyRollConvention

The convention for determining the sequence of return rate valuation dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month

Code	Name	Description
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: LegReturnRateDateGrp

180.2.2420 LegReturnRateValuationFrequencyUnit

Time unit associated with the frequency at which return rate valuation dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day

Code	Name	Description
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: LegReturnRateDateGrp

180.2.2421 LegReturnRateValuationPriceOption

Indicates whether an ISDA price option applies, and if applicable which type of price.

Type: int

Allowed values in ReturnRateValuationPriceOptionCodeSet:

Code	Name	Description
0	None	None (the default)
1	FuturesPrice	Futures price. The official settlement price as announced by the related futures exchange is applicable.
2	OptionsPrice	Options price. The official settlement price as announced by the related options exchange is applicable.

Used in groups: LegReturnRateGrp

180.2.2422 LegReturnRateValuationStartDateAdjusted

The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: LegReturnRateDateGrp

180.2.2423 LegReturnRateValuationStartDateOffsetDayType

Specifies the day type of the relative return rate valuation start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: LegReturnRateDateGrp

180.2.2424 LegReturnRateValuationStartDateOffsetPeriod

Time unit multiplier for the relative return rate valuation start date offset.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2425 LegReturnRateValuationStartDateOffsetUnit

Time unit associated with the relative return rate valuation start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: LegReturnRateDateGrp

180.2.2426 LegReturnRateValuationStartDateRelativeTo

Specifies the anchor date when the return rate valuation start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: LegReturnRateDateGrp

180.2.2427 LegReturnRateValuationStartDateUnadjusted

The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: LegReturnRateDateGrp

180.2.2428 LegReturnRateValuationTime

The time at which the calculation agent values the underlying asset.

Type: LocalMktTime

Used in groups: LegReturnRateGrp

180.2.2429 LegReturnRateValuationTimeBusinessCenter

The business center calendar used for adjustments associated with LegReturnRateValuationTime-Type(42555) or LegReturnRateValuationTime(42556), e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegReturnRateGrp

180.2.2430 LegReturnRateValuationTimeType

Specifies the timing at which the calculation agent values the underlying.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: LegReturnRateGrp

180.2.2431 LegReturnTrigger

Indicates the type of return or payout trigger for the swap or forward.

Type: int

Allowed values in ReturnTriggerCodeSet:

Code	Name	Description
1	Dividend	Dividend
2	Variance	Variance
3	Volatility	Volatility
4	TotalReturn	Total return
5	ContractForDifference	Contract for difference
6	CreditDefault	Credit default
7	SpreadBet	Spread bet
8	Price	Price
9	ForwardPriceUnderlyingInstrument	Forward price of underlying instrument
99	Other	Other

Used in components: InstrumentLeg

180.2.2432 LegSecAltIDGrp

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

Used in components: InstrumentLeg

180.2.2433 LegSecondaryAssetClass

The broad asset category for assessing risk exposure for a multi-asset trade.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in groups: LegSecondaryAssetGrp

180.2.2434 LegSecondaryAssetGrp

LegSecondaryAssetGrp is a repeating subcomponent of the InstrumentLeg component used to specify secondary assets of a multi-asset swap.

Name	Mult.	Type	Description
NoLegSecondaryAssetClasses	[1..1]	NumInGroup	
LegSecondaryAssetClass	[0..1]	CodeSet	Required if NoLegSecondaryAssetClasses(2076) > 0.
LegSecondaryAssetSubClass	[0..1]	CodeSet	Required if LegSecondaryAssetType(2079) is specified.
LegSecondaryAssetType	[0..1]	String	Required if LegSecondaryAssetSubType(2743) is specified.
LegSecondaryAssetSubType	[0..1]	String	

Used in components: InstrumentLeg

180.2.2435 LegSecondaryAssetSubClass

An indication of the general description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket

Code	Name	Description
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene

Code	Name	Description
46	OfficialEconomicStatistics	Official economic statistics
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in groups: LegSecondaryAssetGrp

180.2.2436 LegSecondaryAssetSubType

Used to provide a more specific description of the asset specified in LegSecondaryAssetType(2079).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in groups: LegSecondaryAssetGrp

180.2.2437 LegSecondaryAssetType

Used to provide more specific description of the asset specified in LegSecondaryAssetSubClass(2078).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in groups: LegSecondaryAssetGrp

180.2.2438 LegSecurityAltID

Multileg instrument's individual security's SecurityAltID.

See SecurityAltID (455) field for description

Type: String

Used in groups: LegSecAltIDGrp

180.2.2439 LegSecurityAltIDSource

Alternate identifier for individual leg security of a multileg instrument.

See SecurityAltIDSource(456) field for complete definition.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))

Code	Name	Description
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LegSecAltIDGrp

180.2.2440 LegSecurityDesc

Description of a multileg instrument.

Can be used by the venue or one of the trading parties to provide an optional non-normative textual description of the financial instrument.

Type: String

Used in components: InstrumentLeg

180.2.2441 LegSecurityExchange

Multileg instrument's individual security's SecurityExchange.

See SecurityExchange (207) field for description

Type: Exchange

Used in components: InstrumentLeg

180.2.2442 LegSecurityGroup

Represents the product group of a leg.This is useful in conveying multi-leg instruments where the legs may participate in separate security groups.

Type: String

Used in components: InstrumentLeg

180.2.2443 LegSecurityID

Multileg instrument's individual security's SecurityID.

See SecurityID (48) field for description

Type: String

Used in components: InstrumentLeg

180.2.2444 LegSecurityIDSource

Multileg instrument's individual security's SecurityIDSource.

See SecurityIDSource (22) field for description

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code

Code	Name	Description
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.2445 LegSecurityStatus

Indicates the current state of the leg instrument.

Type: String

Allowed values in SecurityStatusCodeSet:

Code	Name	Description
1	Active	Active. Instrument is active, i.e. trading is possible.
2	Inactive	Inactive. Instrument has previously been active and is now no longer traded but has not expired yet. The instrument may become active again.
3	ActiveClosingOrdersOnly	Active, closing orders only. Instrument is active but only orders closing positions (reducing risk) are allowed.
4	Expired	Expired. Instrument has expired. E.g. An instrument may expire due to reaching maturity or expired based on contract definitions or exchange rules.
5	Delisted	Delisted. Instrument has been removed from securities reference data. Delisting rules varies from exchange to exchange, which may include non-compliance of capitalization, revenue, consecutive minimum closing price. The instrument may become listed again once the instrument is back in compliance. A delisted instrument would not trade on the exchange but it may still be traded over-the-counter (e.g. OTCBB) or on Pink Sheets, or other similar trading service.
6	KnockedOut	Knocked-out. Instrument has breached a pre-defined price threshold.
7	KnockOutRevoked	Knock-out revoked. Instrument reinstated, i.e. threshold has not been breached.
8	PendingExpiry	Pending Expiry. Instrument is currently still active but will expire after the current business day. For example, a contract that expires intra-day (e.g. at noon time) and is no longer tradeable but will still show up in the current day's order book with related statistics.
9	Suspended	Suspended. Instrument has been temporarily disabled for trading (i.e. halted).
10	Published	Published. Instrument information is provided prior to its first activation.
11	PendingDeletion	Pending Deletion. Instrument is awaiting deletion from security reference data.

Used in components: InstrumentLeg

180.2.2446 LegSecuritySubType

SecuritySubType of the leg instrument.

See SecuritySubType (762) field for description

Type: String

Used in components: InstrumentLeg

180.2.2447 LegSecurityType

Refer to definition of SecurityType(167)

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation

Code	Name	Description
CPP	CorporatePrivatePlacement	Corporate Private Placement
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond

Code	Name	Description
FXSWAP	FXSwap	FX Swap
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper

Code	Name	Description
DEFLTED	Defaulted	Defaulted
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax
TCAL	PrincipalStripOfACallableBondOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative

Code	Name	Description
TAN	TaxAnticipationNote	Tax Anticipation Note
TPRN	PrincipalStripFromANonCallable-BondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChine-seYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward

Code	Name	Description
WAR	Warrant	Warrant
MCPIB	MunicipalInterestBearingCommer-cialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit

Code	Name	Description
MMF	MoneyMarketFund	Money Market Fund
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in components: InstrumentLeg

180.2.2448 LegSecurityXML

XML definition for the leg security.

Type: XMLData

Used in components: LegSecurityXML

180.2.2449 LegSecurityXML

The LegSecurityXML component is used to provide a definition in an XML format for the leg instrument.

Name	Mult.	Type	Description
LegSecurityXMLLen	[0..1]	Length	Must be provided if LegSecurityXML(1872) field is specified and must immediately precede it.
LegSecurityXML	[0..1]	XMLData	
LegSecurityXMLSchema	[0..1]	String	

Used in components: InstrumentLeg

180.2.2450 LegSecurityXMLLen

The length of the LegSecurityXML(1872) data block.

Type: Length

Used in components: LegSecurityXML

180.2.2451 LegSecurityXMLSchema

The schema used to validate the contents of LegSecurityXML(1872).

Type: String

Used in components: LegSecurityXML

180.2.2452 LegSeniority

Specifies which issue (underlying bond) will receive payment priority in the event of a default.

Used to define a CDS instrument.

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in components: InstrumentLeg

180.2.2453 LegSettlCurrency

Identifies settlement currency for the Leg.

See SettlCurrency (20) for description and valid values

Type: Currency

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmt-LegGrp

180.2.2454 LegSettlCurrencyCodeSource

Identifies class or source of the LegSettlCurrency(675) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmt-LegGrp

180.2.2455 LegSettlDate

Refer to description for SettlDate[64]

Type: LocalMktDate

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

180.2.2456 LegSettlDisruptionProvision

Specifies the consequences of bullion settlement disruption events.

Type: int

Allowed values in SettlDisruptionProvisionCodeSet:

Code	Name	Description
1	Negotiation	Negotiation
2	Cancellation	Cancellation and payment

Used in components: InstrumentLeg

180.2.2457 LegSettledEntityMatrixPublicationDate

The publication date of the applicable version of the matrix. When this element is omitted, the Standard Terms Supplement defines rules for which version of the matrix is applicable.

Type: LocalMktDate

Used in components: InstrumentLeg

180.2.2458 LegSettledEntityMatrixSource

Relevant settled entity matrix source.

Type: String

Used in components: InstrumentLeg

180.2.2459 LegSettleOnOpenFlag

Indicator to determine if the instrument is to settle on open.

Type: String

Used in components: InstrumentLeg

180.2.2460 LegSettlMethod

Settlement method for a contract or instrument. Additional values may be used with bilateral agreement.

Type: String

Allowed values in SettlMethodCodeSet:

Code	Name	Description
C	CashSettlementRequired	Cash settlement required
P	PhysicalSettlementRequired	Physical settlement required
E	Election	Election at exercise. The settlement method will be elected at the time of contract exercise.

Used in components: InstrumentLeg

180.2.2461 LegSettlMethodElectingPartySide

Side value of the party electing the settlement method.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in components: LegOptionExercise

180.2.2462 LegSettlMethodElectionDateAdjusted

The adjusted settlement method election date.

Type: LocalMktDate

Used in components: LegSettlMethodElectionDate

180.2.2463 LegSettlMethodElectionDateBusinessCenter

The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegSettlMethodElectionDateBusinessCenterGrp

180.2.2464 LegSettlMethodElectionDateBusinessCenterGrp

LegSettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the LegSettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegSettlMethodElectionDateBusinessCenters	[1..1]	NumInGroup	
LegSettlMethodElectionDateBusinessCenter	[0..1]	String	Required if NoLegSettlMethodElectionDateBusinessCenters(42581) > 0.

Used in components: LegSettlMethodElectionDate

180.2.2465 LegSettlMethodElectionDateBusinessDayConvention

The settlement method election date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.

Code	Name	Description
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegSettlMethodElectionDate

180.2.2466 LegSettlMethodElectionDate

The LegSettlMethodElectionDate component is a subcomponent within the LegOptionExercise component used to report the settlement method election date.

Name	Mult.	Type	Description
LegSettlMethodElectionDateUnadjusted	[0..1]	LocalMktDate	
LegSettlMethodElectionDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to LegOptionExercise.
LegSettlMethodElectionDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to LegOptionExercise.
LegSettlMethodElectionDateRelativeTo	[0..1]	int	
LegSettlMethodElectionDateOffsetPeriod	[0..1]	int	Conditionally required when LegSettlMethodElectionDateOffsetUnit(42578) is specified.
LegSettlMethodElectionDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegSettlMethodElectionDateOffsetPeriod(42577) is specified.
LegSettlMethodElectionDateOffsetDayType	[0..1]	CodeSet	
LegSettlMethodElectionDateAdjusted	[0..1]	LocalMktDate	

Used in components: LegOptionExercise

180.2.2467 LegSettlMethodElectionDateOffsetDayType

Specifies the day type of the relative settlement method election date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegSettlMethodElectionDate

180.2.2468 LegSettlMethodElectionDateOffsetPeriod

Time unit multiplier for the relative settlement method election date offset.

Type: int

Used in components: LegSettlMethodElectionDate

180.2.2469 LegSettlMethodElectionDateOffsetUnit

Time unit associated with the relative settlement method election date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegSettlMethodElectionDate

180.2.2470 LegSettlMethodElectionDateRelativeTo

Specifies the anchor date when the settlement method election date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegSettlMethodElectionDate

180.2.2471 LegSettlMethodElectionDateUnadjusted

The unadjusted settlement method election date.

Type: LocalMktDate

Used in components: LegSettlMethodElectionDate

180.2.2472 LegSettlRateDisruptionFallbackGrp

The LegSettlRateDisruptionsFallbackGrp is a repeating subcomponent of the LegPaymentStreamNon-DeliverableSettlTerms component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency.

Name	Mult.	Type	Description
NoLegSettlRateFallbacks	[1..1]	NumInGroup	
LegSettlRatePostponementMaximum-Days	[0..1]	int	Required if NoLegSettlRateFallbacks(40902) > 0.
LegSettlRateFallbackRateSource	[0..1]	Component	
LegSettlRatePostponementSurvey	[0..1]	Boolean	
LegSettlRatePostponementCalcula-tionAgent	[0..1]	CodeSet	

Used in components: LegPaymentStreamNonDeliverableSettlTerms

180.2.2473 LegSettlRateFallbackRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: LegSettlRateFallbackRateSource

180.2.2474 LegSettlRateFallbackRateSource

LegSettlRateFallbackRateSource is a subcomponent of the LegSettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.

Name	Mult.	Type	Description
LegSettlRateFallbackRateSource	[0..1]	CodeSet	
LegSettlRateFallbackReferencePage	[0..1]	String	Conditionally required when LegSettlRateFallbackRateSource(40366) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in groups: LegSettlRateDisruptionFallbackGrp

180.2.2475 LegSettlRateFallbackReferencePage

Identifies the reference "page" from the rate source.

When LegSettlRateFallbackRateSource(40366) = 3(ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: LegSettlRateFallbackRateSource

180.2.2476 LegSettlRateIndex

In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.

Type: String

Used in components: InstrumentLeg

180.2.2477 LegSettlRateIndexLocation

This is an optional qualifying attribute of LegSettlementRateIndex(2176) such as the delivery zone for an electricity contract.

Type: String

Used in components: InstrumentLeg

180.2.2478 LegSettlRatePostponementCalculationAgent

Used to identify the settlement rate postponement calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: LegSettlRateDisruptionFallbackGrp

180.2.2479 LegSettlRatePostponementMaximumDays

The maximum number of days to wait for a quote from the disrupted settlement rate option before proceding to this method.

Type: int

Used in groups: LegSettlRateDisruptionFallbackGrp

180.2.2480 LegSettlRatePostponementSurvey

Indicates whether to request a settlement rate quote from the market.

Type: Boolean

Used in groups: LegSettlRateDisruptionFallbackGrp

180.2.2481 LegSettlType

Indicates order settlement period. If present, LegSettlDate (588) overrides this field. If both LegSettl-Type (587) and LegSettDate (588) are omitted, the default for LegSettlType (587) is 0 (Regular)

Regular is defined as the default settlement period for the particular security on the exchange of execution.

In Fixed Income the contents of this field may influence the instrument definition if the LegSecurityID (602) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.

Additionally the following patterns may be uses as well as enum values

Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0

Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0

Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0

Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0.

Note that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.

Type: String

Allowed values in SettlTypeCodeSet:

Code	Name	Description
0	Regular	Regular / FX Spot settlement (T+1 or T+2 depending on currency)
1	Cash	Cash (TOD / T+0)
2	NextDay	Next Day (TOM / T+1)
3	TPlus2	T+2

Code	Name	Description
4	TPlus3	T+3
5	TPlus4	T+4
6	Future	Future
7	WhenAndIfIssued	When And If Issued
8	SellersOption	Sellers Option
9	TPlus5	T+5
B	BrokenDate	Broken date. Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = B (Broken date).
C	FXSpotNextSettlement	FX Spot Next settlement (Spot+1, aka next day)

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

180.2.2482 LegShortSaleExemptionReason

Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)

Type: int

Allowed values in ShortSaleExemptionReasonCodeSet:

Code	Name	Description
0	ExemptionReasonUnknown	Exemption reason unknown. An exemption reason not provided or received.
1	IncomingSSE	Income sell short exempt. Agency broker has the customer's exemption reason, which is not explicitly provided to executing broker.
2	AboveNationalBestBid	Above national best bid (broker/dealer provision). Broker / dealer responsible for enforcing exemption rule has determined that the order is priced one or more ticks above the nation best bid of the security to be traded.
3	DelayedDelivery	Delayed delivery. The broker-dealer has a reasonable basis to believe the seller owns the covered security (pursuant to Rule 200 in the U.S.), but is subject to restrictions on delivery, provided that the seller intends to deliver the security as soon as all restrictions on delivery have been removed.

Code	Name	Description
4	OddLot	Odd lot. The broker-dealer has a reasonable basis to believe the sale is by a market maker to offset customer odd-lot orders or to liquidate an odd-lot position that changes such broker's or dealer's position by no more than a unit of trading.
5	DomesticArbitrage	Domestic arbitrage. The sale is connected to a bona-fide domestic arbitrage transaction.
6	InternationalArbitrage	International arbitrage. The sale is connected to an international arbitrage transaction.
7	UnderwriterOrSyndicateDistribution	Underwriter or syndicate distribution. The short sale is (i) by an underwriter or member of a syndicate or group participating in the distribution of a security in connection with an over-allotment of securities; or (ii) is for purposes of a lay-off sale by an underwriter or member of a syndicate or group in connection with a distribution of securities through a rights or standby underwriting commitment.
8	RisklessPrincipal	Riskless principal. The short sale is by a broker or dealer effecting the execution of a customer purchase or the execution of a customer "long" sale on a riskless principal basis.
9	VWAP	VWAP. The short sale order is for the sale of a covered security at the volume weighted average price (VWAP) meeting certain criteria.

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp, TrdInstrmtLegGrp

180.2.2483 LegShortSaleRestriction

Indicates whether a restriction applies to short selling a security.

Type: int

Allowed values in ShortSaleRestrictionCodeSet:

Code	Name	Description
0	NoRestrictions	No restrictions
1	SecurityNotShortable	Security is not shortable
2	SecurityNotShortableAtOrBelowBestBid	Security not shortable at or below the best bid

Code	Name	Description
3	SecurityNotShortableWithoutPre-Borrow	Security is not shortable without pre-borrow

Used in components: InstrumentLeg

180.2.2484 LegSide

The side of this individual leg (multileg security).

See Side (54) field for description and values

Type: char

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy. For Securities Financing indicates the receipt of securities or collateral.
2	Sell	Sell. For Securities Financing indicates the delivery of securities or collateral.
3	BuyMinus	Buy minus
4	SellPlus	Sell plus
5	SellShort	Sell short
6	SellShortExempt	Sell short exempt
7	Undisclosed	Undisclosed
8	Cross	Cross (orders where counterparty is an exchange, valid for all messages except IOIs)
9	CrossShort	Cross short
A	CrossShortExempt	Cross short exempt
B	AsDefined	"As Defined" (for use with multileg instruments)
C	Opposite	"Opposite" (for use with multileg instruments)
D	Subscribe	Subscribe (e.g. CIV)
E	Redeem	Redeem (e.g. CIV)
F	Lend	Lend (FINANCING - identifies direction of collateral)
G	Borrow	Borrow (FINANCING - identifies direction of collateral)

Code	Name	Description
H	SellUndisclosed	Sell undisclosed. In the context of ESMA RTS 22, this allows for reporting of transactions where the investment firm (broker) is not able to determine whether the sell is a short sale transaction. Corresponds to RTS 22 "short selling indicator" value of 'UNDI'.

Used in components: InstrumentLeg

180.2.2485 LegSpecialDividendsIndicator

Indicates whether special dividends are applicable.

Type: Boolean

Used in components: LegDividendConditions

180.2.2486 LegStartDate

Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral.

Type: LocalMktDate

Used in components: LegFinancingDetails

180.2.2487 LegStateOrProvinceOfIssue

Multileg instrument's individual leg security's StateOrProvinceOfIssue.

See StateOrProvinceOfIssue (471) field for description

Type: String

Used in components: InstrumentLeg

180.2.2488 LegStipulations

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

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

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

180.2.2489 LegStipulationType

For Fixed Income, type of Stipulation for this leg.

See StipulationType (233) for description and valid values

Type: String

Allowed values in StipulationTypeCodeSet:

Code	Name	Description
ABS	AbsolutePrepaymentSpeed	Absolute Prepayment Speed
AMT	AlternativeMinimumTax	Alternative Minimum Tax (Y/N)
INCURRCVY	IncurredRecovery	Incurred recovery (Y/N). Specifies whether incurred recovery is applicable (Y) or not (N). Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time.Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. 2009 CDX Tranche Terms.
ADDTRM	AdditionalTerm	Additional term. Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.
AUTOREINV	AutoReinvestment	Auto Reinvestment at <rate> or better
CPP	ConstantPrepaymentPenalty	Constant Prepayment Penalty
BANKQUAL	BankQualified	Bank qualified (Y/N)
CPR	ConstantPrepaymentRate	Constant Prepayment Rate

Code	Name	Description
MODEQTYDLVY	ModifiedEquityDelivery	Modified equity delivery. Indicates whether delivery of selected obligationshaving an amountgreater than the reference entity notional amount is allowed (Y) or (N). 2005 iTraxx tranched Transactions Standard Terms Supplement.
BGNCON	BargainConditions	Bargain conditions (see StipulationValue (234) for values)
CPY	ConstantPrepaymentYield	Constant Prepayment Yield
NOREFOBLIG	NoReferenceOblication	No reference obligation (Y/N). When specified as "Y" this indicates that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. 2003 ISDA Credit Derivatives Definitions.
COUPON	CouponRange	Coupon range
HEP	FinalCPROfHomeEquityPrepay-mentCurve	final CPR of Home Equity Prepayment Curve
UNKREFOBLIG	UnknownReferenceObligation	Unknown reference obligation (Y/N). When specified as "Y" this indicates that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). 2003 FpML-CD-4.0.
ALLGUARANTEES	AllGuarantees	All guarantees (Y/N). Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction (Y) or (N). ISDA 2003 Term: All Guarantees.
CURRENCY	ISOCurrencyCode	ISO Currency Code
MHP	PercentOfManufacturedHous-ingPrepaymentCurve	Percent of Manufactured Housing Prepayment Curve
CUSTOMDATE	CustomStart	Custom start/end date
MPR	MonthlyPrepaymentRate	Monthly Prepayment Rate

Code	Name	Description
REFPX	ReferencePrice	Reference price (Y/N). Specifies the reference price expressed as a percentage between 0 and 1 (e.g. 0.05 is 5%). The reference price is used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price.
GEOG	Geographics	Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])
PPC	PercentOfProspectusPrepay-mentCurve	Percent of Prospectus Prepayment Curve
REFPOLICY	ReferencePolicy	Reference policy (Y/N). Indicates whether the reference obligation is guaranteed (Y), or not (N), under a reference policy. If the Reference Obligation is guaranteed under a Reference Policy, and such Reference Policy by its terms excludes any component of the Expected Principal Amount for purposes of determining the liability of the relevant Insurer, or the Insurer is otherwise not required to pay any such amounts under the terms of the Reference Policy, the relevant component or amount shall also be excluded for purposes of determining the Expected Principal Amount with respect to any determination of Principal Shortfall hereunder. 2006 ISDA CDS on MBS Terms.
HAIRCUT	ValuationDiscount	Valuation Discount
PSA	PercentOfBMAPrepaymentCurve	Percent of BMA Prepayment Curve
SECRDLIST	SecuredList	Secured list (Y/N). Specifies whether a list of Syndicated Secured Obligations (also known as the Relevant Secured List) exists (Y), or not (N), for the Reference Entity. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.
INSURED	Insured	Insured (Y/N)
SMM	SingleMonthlyMortality	Single Monthly Mortality

Code	Name	Description
ISSUE	IssueDate	Year Or Year/Month of Issue (ex. 234=2002/09)
ISSUER	Issuer	Issuer's ticker
ISSUESIZE	IssueSizeRange	issue size range
LOOKBACK	LookbackDays	Lookback Days
LOT	ExplicitLotIdentifier	Explicit lot identifier
LOTVAR	LotVariance	Lot Variance (value in percent maximum over- or under-allocation allowed)
MAT	MaturityYearAndMonth	Maturity Year And Month
MATURITY	MaturityRange	Maturity range
MAXSUBS	MaximumSubstitutions	Maximum substitutions (Repo)
MINDNOM	MinimumDenomination	Minimum denomination
MININCR	MinimumIncrement	Minimum increment
MINQTY	MinimumQuantity	Minimum quantity
PAYFREQ	PaymentFrequency	Payment frequency, calendar
PIECES	NumberOfPieces	Number Of Pieces
PMAX	PoolsMaximum	Pools Maximum
PPL	PoolsPerLot	Pools per Lot
PPM	PoolsPerMillion	Pools per Million
PPT	PoolsPerTrade	Pools per Trade
PRICE	PriceRange	Price Range
PRICEFREQ	PricingFrequency	Pricing frequency
PROD	ProductionYear	Production Year
PROTECT	CallProtection	Call protection
PURPOSE	Purpose	Purpose
PXSOURCE	BenchmarkPriceSource	Benchmark price source
RATING	RatingSourceAndRange	Rating source and range
REDEMPTION	TypeOfRedemption	Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible
RESTRICTED	Restricted	Restricted (Y/N)
SECTOR	MarketSector	Market Sector
SECTYPE	SecurityTypeIncludedOrExcluded	Security Type included or excluded
STRUCT	Structure	Structure
SUBSFREQ	SubstitutionsFrequency	Substitutions frequency (Repo)
SUBSLEFT	SubstitutionsLeft	Substitutions left (Repo)

Code	Name	Description
TEXT	FreeformText	Freeform Text
TRDVAR	TradeVariance	Trade Variance (value in percent maximum over- or under-allocation allowed)
WAC	WeightedAverageCoupon	Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])
WAL	WeightedAverageLifeCoupon	Weighted Average Life Coupon - value in percent (exact or range)
WALA	WeightedAverageLoanAge	Weighted Average Loan Age - value in months (exact or range)
WAM	WeightedAverageMaturity	Weighted Average Maturity - value in months (exact or range)
WHOLE	WholePool	Whole Pool (Y/N)
YIELD	YieldRange	Yield Range
AVFICO	AverageFICOScore	Average FICO Score
ORIGAMT	OriginalAmount	Original amount. The original issued amount of a mortgage backed security or other loan/asset backed security.
AVSIZE	AverageLoanSize	Average Loan Size
POOLEFFDT	PoolEffectiveDate	Pool effective date
MAXBAL	MaximumLoanBalance	Maximum Loan Balance
POOLINITFCTR	PoolInitialFactor	Pool initial factor. For morttgage backed securities, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: where 1 means that the whole mortage amount is outstanding, 0.8 means that80% remains to be repaid and 20% has been repaid.
POOL	PoolIdentifier	Pool Identifier
TRANCHE	Tranche	Tranche identifier. Identifies the tranche of a mortgage backed security, loan, collateralized mortgage obligation or similar securities that can be split into different risk or maturity (for example) classes.
ROLLTYPE	TypeOfRollTrade	Type of Roll trade
SUBSTITUTION	Substitution	Substitution (Y/N). Indicates whether substitution is applicable (Y) or (N).

Code	Name	Description
MULTEXCHFLLBCK	MULTEXCHFLLBCK	Multiple exchange fallback (Y/N). For an index option transaction, indicates whether a relevant "Multiple Exchange Index Annex" is applicable (Y) to the transaction or not (N). This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
REFTRADE	ReferenceToRollingOrClosing-Trade	Reference to rolling or closing trade
COMPSECFLLBCK	COMPSECFLLBCK	Component security fallback (Y/N). For an index option transaction, indicates whether a relevant "Component Security Index Annex" is applicable (Y) to the transaction or not (N).
REFPRIN	PrincipalOfRollingOrClosing-Trade	Principal to rolling or closing trade
LOCLJRSDCTN	LOCLJRSDCTN	Local jurisdiction (Y/N). "Local Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties, and similar charges) imposed by the taxing authority of the local jurisdiction.
REFINT	InterestOfRollingOrClosingTrade	Interest of rolling or closing trade
AVAILQTY	AvailableOfferQuantity-ToBeShownToTheStreet	Available offer quantity to be shown to the street
RELVJRSDCTN	RELVJRSDCTN	Relevant jurisdiction (Y/N). "Relevant Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties and similar charges) that would be imposed by the taxing authority of the "country of underlier" on a "hypothetical broker dealer" assuming that the applicable hedge positions are held by its office in the Relevant Jurisdiction.
BROKERCREDIT	BrokerCredit	Broker's sales credit
INTERNALPX	OfferPriceToBeShownToInter-nalBrokers	Offer price to be shown to internal brokers
INTERNALQTY	OfferQuantityToBeShownToInt-ernalBrokers	Offer quantity to be shown to internal brokers
LEAVEQTY	TheMinimumResidualOffer-Quantity	The minimum residual offer quantity
MAXORDQTY	MaximumOrderSize	Maximum order size
ORDRINCR	OrderQuantityIncrement	Order quantity increment

Code	Name	Description
PRIMARY	PrimaryOrSecondaryMarketIndicator	Primary or Secondary market indicator
SALESCREDITOVR	BrokerSalesCreditOverride	Broker sales credit override
TRADERCREDIT	TraderCredit	Trader's credit
DISCOUNT	DiscountRate	Discount Rate (when price is denominated in percent of par)
YTM	YieldToMaturity	Yield to Maturity (when YieldType(235) and Yield(236) show a different yield)
PAYOFF	InterestPayoffOfRollingOrAmendingTrade	Interest payoff of rolling or amending trade

Used in groups: LegStipulations

180.2.2490 LegStipulationValue

For Fixed Income, value of stipulation.

See StipulationValue (234) for description and valid values

Type: String

Used in groups: LegStipulations

180.2.2491 LegStrategyType

Specifies the type of trade strategy.

Type: String

Allowed values in StrategyTypeCodeSet:

Code	Name	Description
STD	Straddle	Straddle
STG	Strangle	Strangle
BF	Butterfly	Butterfly
CNDR	Condor	Condor
CISN	CallableInversibleSnowball	Callable inversible snowball
OTHER	Other	Other

Used in components: InstrumentLeg

180.2.2492 LegStreamAssetAttributeGrp

The LegStreamAssetAttributeGrp is a repeating subcomponent of the LegStreamCommodity component used to detail commodity attributes, quality standards and reject limits.

Name	Mult.	Type	Description
NoLegStreamAssetAttributes	[1..1]	NumInGroup	
LegStreamAssetAttributeType	[0..1]	String	Required if NoLegStreamAssetAttributes(41452) > 0.
LegStreamAssetAttributeValue	[0..1]	String	
LegStreamAssetAttributeLimit	[0..1]	String	

Used in components: LegStreamCommodity

180.2.2493 LegStreamAssetAttributeLimit

Limit or lower acceptable value of the attribute.

Type: String

Used in groups: LegStreamAssetAttributeGrp

180.2.2494 LegStreamAssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: LegStreamAssetAttributeGrp

180.2.2495 LegStreamAssetAttributeValue

Specifies the value of the attribute.

Type: String

Used in groups: LegStreamAssetAttributeGrp

180.2.2496 LegStreamCalculationBalanceOfFirstPeriod

When specified and set to 'Y', it indicates that the first calculation period should run from the effective date to the end of the calendar period in which the effective date falls (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and effective date is Jan 15.). If 'N' or not specified, it indicates that the first calculation period should run from the effective date for one whole period (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and the effective date is Jan 15.).

Type: Boolean

Used in components: LegStreamCalculationPeriodDates

180.2.2497 LegStreamCalculationCorrectionPeriod

Time unit multiplier for the length of time after the publication of the data when corrections can be made.

Type: int

Used in components: LegStreamCalculationPeriodDates

180.2.2498 LegStreamCalculationCorrectionUnit

Time unit associated with the length of time after the publication of the data when corrections can be made.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegStreamCalculationPeriodDates

180.2.2499 LegStreamCalculationFrequencyPeriod

Time unit multiplier for the frequency at which calculation period end dates occur.

Type: int

Used in components: LegStreamCalculationPeriodDates

180.2.2500 LegStreamCalculationFrequencyUnit

Time unit associated with the frequency at which calculation period end dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: LegStreamCalculationPeriodDates

180.2.2501 LegStreamCalculationPeriodBusinessCenter

The business center calendar used to adjust calculation periods, e.g. "GLBO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegStreamCalculationPeriodBusinessCenterGrp

180.2.2502 LegStreamCalculationPeriodBusinessCenterGrp

LegStreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the LegStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegStreamCalculationPeriodBusinessCenters	[1..1]	NumInGroup	
LegStreamCalculationPeriodBusinessCenter	[0..1]	String	Required if NoLegStreamCalculationPeriodBusinessCenters(40940) > 0.

Used in components: LegStreamCalculationPeriodDates

180.2.2503 LegStreamCalculationPeriodBusinessDayConvention

The business day convention used to adjust calculation periods. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegStreamCalculationPeriodDates

180.2.2504 LegStreamCalculationPeriodDate

The adjusted or unadjusted fixed calculation period date.

Type: LocalMktDate

Used in groups: LegStreamCalculationPeriodDateGrp

180.2.2505 LegStreamCalculationPeriodDateGrp

The LegStreamCalculationPeriodDateGrp is a repeating subcomponent of the LegStreamCalculation-PeriodDates component used to detail fixed dates for the swap stream.

Name	Mult.	Type	Description
NoLegStreamCalculationPeriodDates	[1..1]	NumInGroup	
LegStreamCalculationPeriodDate	[0..1]	LocalMktDate	Required if NoLegStreamCalculationPeriodDates(41638) > 0.
LegStreamCalculationPeriodDateType	[0..1]	CodeSet	

Used in components: LegStreamCalculationPeriodDates

180.2.2506 LegStreamCalculationPeriodDates

LegStreamCalculationPeriodDates is a subcomponent of the LegStreamGrp component used to specify the calculation period dates of the stream.

Name	Mult.	Type	Description
LegStreamCalculationPeriodDatesXID	[0..1]	XID	
LegStreamCalculationPeriodDatesX-IDRef	[0..1]	XIDREF	
LegStreamCalculationPeriodBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates.

Name	Mult.	Type	Description
LegStreamCalculationPeriodBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates.
LegStreamCalculationPeriodDateGrp	[0..*]	Group	
LegStreamFirstPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
LegStreamFirstPeriodStartDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream calculation period dates.
LegStreamFirstPeriodStartDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream calculation period dates.
LegStreamFirstPeriodStartDateAdjusted	[0..1]	LocalMktDate	
LegStreamFirstRegularPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
LegStreamFirstCompoundingPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
LegStreamLastRegularPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
LegStreamCalculationFrequencyPeriod	[0..1]	int	Conditionally required when LegStreamCalculationFrequencyUnit(40275) is specified.
LegStreamCalculationFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegStreamCalculationFrequencyPeriod(40274) is specified.
LegStreamCalculationRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the stream calculation period dates.
LegStreamCalculationBalanceOfFirstPeriod	[0..1]	Boolean	

Name	Mult.	Type	Description
LegStreamCalculationCorrectionPeriod	[0..1]	int	Conditionally required when LegStreamCalculationCorrectionUnit(41645) is specified.
LegStreamCalculationCorrectionUnit	[0..1]	CodeSet	Conditionally required when LegStreamCalculationCorrectionPeriod(41644) is specified.

Used in groups: LegStreamGrp

180.2.2507 LegStreamCalculationPeriodDatesXID

Identifier of this calculation period for cross referencing elsewhere in the message.

Type: XID

Used in components: LegStreamCalculationPeriodDates

180.2.2508 LegStreamCalculationPeriodDatesXIDRef

Cross reference to another calculation period for duplicating its properties.

Type: XIDREF

Used in components: LegStreamCalculationPeriodDates

180.2.2509 LegStreamCalculationPeriodDateType

Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: LegStreamCalculationPeriodDateGrp

180.2.2510 LegStreamCalculationRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month

Code	Name	Description
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: LegStreamCalculationPeriodDates

180.2.2511 LegStreamCommodityAltID

Alternate security identifier value for the commodity.

Type: String

Used in groups: LegStreamCommodityAltIDGrp

180.2.2512 LegStreamCommodityAltIDGrp

LegStreamCommodityAltIDGrp is a subcomponent of the LegStreamCommodity component used to specify alternate identifiers.

Name	Mult.	Type	Description
NoLegStreamCommodityAltIDs	[1..1]	NumInGroup	
LegStreamCommodityAltID	[0..1]	String	Required if NoLegStreamCommodityAltIDs(41674) > 0.
LegStreamCommodityAltIDSource	[0..1]	String	Required if NoLegStreamCommodityAltIDs(41674) > 0.

Used in components: LegStreamCommodity

180.2.2513 LegStreamCommodityAltIDSource

Identifies the class or source of the alternate commodity security identifier.

Type: String

Used in groups: LegStreamCommodityAltIDGrp

180.2.2514 LegStreamCommodityBase

Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.

Type: String

Used in components: LegStreamCommodity

180.2.2515 LegStreamCommodity

LegStreamCommodity is a subcomponent of the LegStream component used to identify and describe the underlying commodity.

Name	Mult.	Type	Description
LegStreamCommodityBase	[0..1]	String	
LegStreamCommodityType	[0..1]	String	

Name	Mult.	Type	Description
LegStreamCommoditySecurityID	[0..1]	String	Conditionally required when LegStreamCommoditySecurityIDSource(41651) is specified.
LegStreamCommoditySecurityID-Source	[0..1]	CodeSet	Conditionally required when LegStreamCommoditySecurityID(41650) is specified.
LegStreamCommodityAltIDGrp	[0..*]	Group	
LegStreamCommodityDesc	[0..1]	String	
EncodedLegStreamCommodityDe-scLen	[0..1]	Length	Must be set if EncodedLegStreamCommodityDesc(41654) field is specified and must immediately precede it.
EncodedLegStreamCommodityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the LegStreamCommodityDesc(41652) field in the encoded format specified via the MessageEncoding(347) field.
LegStreamCommodityDeliveryPricin-gRegion	[0..1]	String	May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N).
LegStreamAssetAttributeGrp	[0..*]	Group	
LegStreamCommodityUnitOfMeasure	[0..1]	CodeSet	
LegStreamCommodityCurrency	[0..1]	Currency	
LegStreamCommodityExchange	[0..1]	Exchange	
LegStreamCommodityRateSource	[0..1]	int	
LegStreamCommodityRateReferen-cePage	[0..1]	String	
LegStreamCommodityRateReferen-cePageHeading	[0..1]	String	
LegStreamDataProvider	[0..1]	String	
LegStreamCommodityDataSourceGrp	[0..*]	Group	
LegStreamCommodityPricingType	[0..1]	String	
LegStreamCommodityNearbySettl-DayPeriod	[0..1]	int	Conditionally required when LegStreamCommodi-tyNearbySettlDayUnit(41664) is specified.
LegStreamCommodityNearbySettl-DayUnit	[0..1]	CodeSet	Conditionally required when LegStreamCommodi-tyNearbySettlDayPeriod(41663) is specified.
LegStreamCommoditySettlDateUnad-justed	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
LegStreamCommoditySettlDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the settlement date.
LegStreamCommoditySettlBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to the settlement date.
LegStreamCommoditySettlDateAdjusted	[0..1]	LocalMktDate	
LegStreamCommoditySettlMonth	[0..1]	int	
LegStreamCommoditySettlDateRollPeriod	[0..1]	int	Conditionally required when LegStreamCommoditySettlDateRollUnit(41670) is specified.
LegStreamCommoditySettlDateRollUnit	[0..1]	CodeSet	Conditionally required when LegStreamCommoditySettlDateRollPeriod(41669) is specified.
LegStreamCommoditySettlDayType	[0..1]	CodeSet	
LegStreamCommoditySettlPeriodGrp	[0..*]	Group	
LegStreamCommodityXID	[0..1]	XID	
LegStreamCommodityXIDRef	[0..1]	XIDREF	

Used in groups: LegStreamGrp

180.2.2516 LegStreamCommodityCurrency

Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegStreamCommodity

180.2.2517 LegStreamCommodityDataSourceGrp

LegStreamCommodityDataSourceGrp is a subcomponent of the LegStreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.

Name	Mult.	Type	Description
NoLegStreamCommodityDataSources	[1..1]	NumInGroup	
LegStreamCommodityDataSourceID	[0..1]	String	Required if NoLegStreamCommodityDataSources(41677) > 0.
LegStreamCommodityDataSourceID-Type	[0..1]	CodeSet	Required if NoLegStreamCommodityDataSources(41677) > 0.

Used in components: LegStreamCommodity

180.2.2518 LegStreamCommodityDataSourceID

Specifies the data source identifier.

Type: String

Used in groups: LegStreamCommodityDataSourceGrp

180.2.2519 LegStreamCommodityDataSourceIDType

Specifies the type of data source identifier.

Type: int

Allowed values in StreamCommodityDataSourceIDTypeCodeSet:

Code	Name	Description
0	City	City (4 character business center code)
1	Airport	Airport (IATA standard)
2	WeatherStation	Weather station WBAN (Weather Bureau Army Navy)
3	WeatherIndex	Weather index WMO (World Meteorological Organization)

Used in groups: LegStreamCommodityDataSourceGrp

180.2.2520 LegStreamCommodityDeliveryPricingRegion

The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list.

Type: String

Used in components: LegStreamCommodity

180.2.2521 LegStreamCommodityDesc

Description of the commodity asset.

Type: String

Used in components: LegStreamCommodity

180.2.2522 LegStreamCommodityExchange

Identifies the exchange where the commodity is traded.

Type: Exchange

Used in components: LegStreamCommodity

180.2.2523 LegStreamCommodityNearbySettlDayPeriod

Time unit multiplier for the nearby settlement day.

Type: int

Used in components: LegStreamCommodity

180.2.2524 LegStreamCommodityNearbySettlDayUnit

Time unit associated with the nearby settlement day.

Type: String

Allowed values in StreamCommodityNearbySettlDayUnitCodeSet:

Code	Name	Description
Wk	Week	Week
Mo	Month	Month

Used in components: LegStreamCommodity

180.2.2525 LegStreamCommodityPricingType

Specifies how the pricing or rate setting of the trade is to be determined or based upon.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricing_Type for code list of applicable commodity pricing types.

Type: String

Used in components: LegStreamCommodity

180.2.2526 LegStreamCommodityRateReferencePage

Identifies the reference "page" from the rate source.

Type: String

Used in components: LegStreamCommodity

180.2.2527 LegStreamCommodityRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in components: LegStreamCommodity

180.2.2528 LegStreamCommodityRateSource

Identifies the source of rate information used for commodities.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.

Type: int

Used in components: LegStreamCommodity

180.2.2529 LegStreamCommoditySecurityID

Specifies the market identifier for the commodity.

Type: String

Used in components: LegStreamCommodity

180.2.2530 LegStreamCommoditySecurityIDSource

Identifies the class or source of the LegStreamCommoditySecurityIDSource(41650) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: LegStreamCommodity

180.2.2531 LegStreamCommoditySettlBusinessCenter

The business center calendar used to adjust the commodity delivery date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegStreamCommoditySettlBusinessCenterGrp

180.2.2532 LegStreamCommoditySettlBusinessCenterGrp

LegStreamCommoditySettlBusinessCenterGrp is a repeating subcomponent of the LegStreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegStreamCommoditySettlBusinessCenters	[1..1]	NumInGroup	
LegStreamCommoditySettlBusinessCenter	[0..1]	String	Required if NoLegStreamCommoditySettlementBusinessCenters(41646) > 0.

Used in components: LegStreamCommodity

180.2.2533 LegStreamCommoditySettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2534 LegStreamCommoditySettlDateAdjusted

The adjusted commodity delivery date.

Type: LocalMktDate

Used in components: LegStreamCommodity

180.2.2535 LegStreamCommoditySettlDateBusinessDayConvention

The business day convention used to adjust the commodity delivery date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegStreamCommodity

180.2.2536 LegStreamCommoditySettlDateRollPeriod

Time unit multiplier for the commodity delivery date roll.

Type: int

Used in components: LegStreamCommodity

180.2.2537 LegStreamCommoditySettlDateRollUnit

Time unit associated with the commodity delivery date roll.

Type: String

Allowed values in StreamCommoditySettlDateRollUnitCodeSet:

Code	Name	Description
D	Day	Day

Used in components: LegStreamCommodity

180.2.2538 LegStreamCommoditySettlDateUnadjusted

The unadjusted commodity delivery date.

Type: LocalMktDate

Used in components: LegStreamCommodity

180.2.2539 LegStreamCommoditySettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday

Code	Name	Description
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days
10	AllWeekends	All weekends

Used in groups: LegStreamCommoditySettlDayGrp

180.2.2540 LegStreamCommoditySettlDayGrp

The LegStreamCommoditySettlDayGrp is a repeating subcomponent of the LegStreamCommoditySettlPeriodGrp component used to define the settlement days associated with the commodity contract.

Name	Mult.	Type	Description
NoLegStreamCommoditySettlDays	[1..1]	NumInGroup	
LegStreamCommoditySettlDay	[0..1]	CodeSet	Required if NoLegStreamCommoditySettlementDays(41680) > 0.
LegStreamCommoditySettlTotalHours	[0..1]	int	
LegStreamCommoditySettlTimeGrp	[0..*]	Group	

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2541 LegStreamCommoditySettlDayType

Specifies the commodity delivery roll day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegStreamCommodity

180.2.2542 LegStreamCommoditySettlEnd

The end time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: LegStreamCommoditySettlTimeGrp

180.2.2543 LegStreamCommoditySettlFlowType

Specifies the commodity delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2544 LegStreamCommoditySettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2545 LegStreamCommoditySettlMonth

Specifies a fixed single month for commodity delivery.

Type: int

Used in components: LegStreamCommodity

180.2.2546 LegStreamCommoditySettlPeriodFrequencyPeriod

Time unit multiplier for the settlement period frequency.

Type: int

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2547 LegStreamCommoditySettlPeriodFrequencyUnit

Time unit associated with the settlement period frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2548 LegStreamCommoditySettlPeriodGrp

The LegStreamCommoditySettlPeriodGrp is a repeating subcomponent of the LegStreamCommodiry component used to to define the settlement period details associated with the commodity contract.

Name	Mult.	Type	Description
NoLegStreamCommoditySettlPeriods	[1..1]	NumInGroup	
LegStreamCommoditySettlCountry	[0..1]	Country	Required if NoLegStreamCommoditySettlPeriods(41686) > 0.
LegStreamCommoditySettlTimeZone	[0..1]	String	
LegStreamCommoditySettlFlowType	[0..1]	CodeSet	
LegStreamCommoditySettlPeriodNotional	[0..1]	Qty	
LegStreamCommoditySettlPeriodNotionalUnitOfMeasure	[0..1]	CodeSet	
LegStreamCommoditySettlPeriodFrequencyPeriod	[0..1]	int	Conditionally required when LegStreamCommoditySettlPeriodFrequencyUnit(41693) is specified.
LegStreamCommoditySettlPeriodFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegStreamCommoditySettlPeriodFrequencyPeriod(41692) is specified.
LegStreamCommoditySettlPeriodPrice	[0..1]	Price	
LegStreamCommoditySettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
LegStreamCommoditySettlPeriodPriceCurrency	[0..1]	Currency	
LegStreamCommoditySettlHolidaysProcessingInstruction	[0..1]	CodeSet	
LegStreamCommoditySettlDayGrp	[0..*]	Group	
LegStreamCommoditySettlPeriodXID	[0..1]	XID	
LegStreamCommoditySettlPeriodXIDRef	[0..1]	XIDREF	

Used in components: LegStreamCommodity

180.2.2549 LegStreamCommoditySettlPeriodNotional

Delivery quantity associated with this settlement period.

Type: Qty

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2550 LegStreamCommoditySettlPeriodNotionalUnitOfMeasure

Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes

Code	Name	Description
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre

Code	Name	Description
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2551 LegStreamCommoditySettlPeriodPrice

The settlement period price.

Type: Price

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2552 LegStreamCommoditySettlPeriodPriceCurrency

The currency of the settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2553 LegStreamCommoditySettlPeriodPriceUnitOfMeasure

The settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction

Code	Name	Description
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument

Code	Name	Description
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2554 LegStreamCommoditySettlPeriodXID

Identifier of this settlement period for cross referencing elsewhere in the message.

Type: XID

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2555 LegStreamCommoditySettlPeriodXIDRef

Cross reference to another settlement period for duplicating its properties.

Type: XIDREF

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2556 LegStreamCommoditySettlStart

The start time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: LegStreamCommoditySettlTimeGrp

180.2.2557 LegStreamCommoditySettlTimeGrp

The LegStreamCommoditySettlTimeGrp is a repeating subcomponent of the LegStreamCommodity-SettlDayGrp component used to define the settlement time periods associated with the commodity contract.

Name	Mult.	Type	Description
NoLegStreamCommoditySettlTimes	[1..1]	NumInGroup	
LegStreamCommoditySettlStart	[0..1]	String	Required if NoLegStreamCommoditySettlTimes(41683) > 0.
LegStreamCommoditySettlEnd	[0..1]	String	Required if NoLegStreamCommoditySettlTimes(41683) > 0.
LegStreamCommoditySettlTimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: LegStreamCommoditySettlDayGrp

180.2.2558 LegStreamCommoditySettlTimeType

Specifies the format of the commodity settlement start and end times.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: LegStreamCommoditySettlTimeGrp

180.2.2559 LegStreamCommoditySettlTimeZone

Commodity delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.2560 LegStreamCommoditySettlTotalHours

Sum of the hours specified in LegStreamCommoditySettlTimeGrp.

Type: int

Used in groups: LegStreamCommoditySettlDayGrp

180.2.2561 LegStreamCommodityType

Specifies the type of commodity product.

For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values.

For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for values.

For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.

Type: String

Used in components: LegStreamCommodity

180.2.2562 LegStreamCommodityUnitOfMeasure

The unit of measure (UOM) of the commodity asset.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day

Code	Name	Description
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs

Code	Name	Description
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: LegStreamCommodity

180.2.2563 LegStreamCommodityXID

Identifier of this stream commodity for cross referencing elsewhere in the message.

Type: XID

Used in components: LegStreamCommodity

180.2.2564 LegStreamCommodityXIDRef

Reference to a stream commodity elsewhere in the message.

Type: XIDREF

Used in components: LegStreamCommodity

180.2.2565 LegStreamCurrency

Specifies the currency the LegStreamNotional(40246) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: LegStreamGrp

180.2.2566 LegStreamDataProvider

Specifies the commodity data or information provider.

See http://www.fpml.org/coding-scheme/commodity-information-provider for values.

Type: String

Used in components: LegStreamCommodity

180.2.2567 LegStreamDesc

A short descriptive name given to the payment stream, e.g. CDS, Fixed, Float, Float2, GBP. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as a reference.

Type: String

Used in groups: LegStreamGrp

180.2.2568 LegStreamEffectiveDateAdjusted

The adjusted effective date.

Type: LocalMktDate

Used in components: LegStreamEffectiveDate

180.2.2569 LegStreamEffectiveDateBusinessCenter

The business center calendar used to adjust the instrument leg's stream's effective date or relative effective date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegStreamEffectiveDateBusinessCenterGrp

180.2.2570 LegStreamEffectiveDateBusinessCenterGrp

LegStreamEffectiveDateBusinessCenterGrp is a repeating subcomponent within the LegStreamEffectiveDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegStreamEffectiveDateBusinessCenters	[1..1]	NumInGroup	
LegStreamEffectiveDateBusinessCenter	[0..1]	String	Required if NoLegStreamEffectiveDateBusinessCenters(40942) > 0.

Used in components: LegStreamEffectiveDate

180.2.2571 LegStreamEffectiveDateBusinessDayConvention

The business day convention used to adjust the instrument leg's stream's effective date or relative effective date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegStreamEffectiveDate

180.2.2572 LegStreamEffectiveDate

LegStreamEffectivedDate is a subcomponent of the LegStreamGrp component used to specify the effective date of the stream.

Name	Mult.	Type	Description
LegStreamEffectiveDateUnadjusted	[0..1]	LocalMktDate	
LegStreamEffectiveDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream effective date.
LegStreamEffectiveDateBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream stream effective date.
LegStreamEffectiveDateRelativeTo	[0..1]	int	
LegStreamEffectiveDateOffsetPeriod	[0..1]	int	Conditionally required when LegPaymentStream-EffectiveDateOffsetUnit(40254) is specified.
LegStreamEffectiveDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegPaymentStream-EffectiveDateOffsetPeriod(40253) is specified.
LegStreamEffectiveDateOffsetDayType	[0..1]	CodeSet	
LegStreamEffectiveDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description

Used in groups: LegStreamGrp

180.2.2573 LegStreamEffectiveDateOffsetDayType

Specifies the day type of the relative effective date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegStreamEffectiveDate

180.2.2574 LegStreamEffectiveDateOffsetPeriod

Time unit multiplier for the relative effective date offset.

Type: int

Used in components: LegStreamEffectiveDate

180.2.2575 LegStreamEffectiveDateOffsetUnit

Time unit associated with the relative effective date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegStreamEffectiveDate

180.2.2576 LegStreamEffectiveDateRelativeTo

Specifies the anchor date when the effective date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values

Type: int

Used in components: LegStreamEffectiveDate

180.2.2577 LegStreamEffectiveDateUnadjusted

The unadjusted effective date.

Type: LocalMktDate

Used in components: LegStreamEffectiveDate

180.2.2578 LegStreamFirstCompoundingPeriodEndDateUnadjusted

The unadjusted end date of the initial compounding period.

Type: LocalMktDate

Used in components: LegStreamCalculationPeriodDates

180.2.2579 LegStreamFirstPeriodStartDateAdjusted

The adjusted first calculation period start date, if it is before the effective date.

Type: LocalMktDate

Used in components: LegStreamCalculationPeriodDates

180.2.2580 LegStreamFirstPeriodStartDateBusinessCenter

The business center calendar used to adjust the instrument leg's stream's first calculation period start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegStreamFirstPeriodStartDateBusinessCenterGrp

180.2.2581 LegStreamFirstPeriodStartDateBusinessCenterGrp

LegStreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the LegStream-CalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegStreamFirstPeriodStartDate-BusinessCenters	[1..1]	NumInGroup	
LegStreamFirstPeriodStartDateBusi-nessCenter	[0..1]	String	Required if NoLegStreamFirstPeriodStartDateBusi-nessCenters(40941) > 0.

Used in components: LegStreamCalculationPeriodDates

180.2.2582 LegStreamFirstPeriodStartDateBusinessDayConvention

The business day convention used to adjust the instrument leg's stream's first calculation period start date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)

Code	Name	Description
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegStreamCalculationPeriodDates

180.2.2583 LegStreamFirstPeriodStartDateUnadjusted

The unadjusted first calculation period start date if before the effective date.

Type: LocalMktDate

Used in components: LegStreamCalculationPeriodDates

180.2.2584 LegStreamFirstRegularPeriodStartDateUnadjusted

The unadjusted first start date of the regular calculation period, if there is an initial stub period.

Type: LocalMktDate

Used in components: LegStreamCalculationPeriodDates

180.2.2585 LegStreamGrp

The LegStreamGrp is a repeating subcomponent of the InstrumentLeg component used to detail the swap streams associated with the instrument.

Name	Mult.	Type	Description
NoLegStreams	[1..1]	NumInGroup	
LegStreamType	[0..1]	CodeSet	Required if NoLegStreams(40241) > 0.
LegStreamXID	[0..1]	XID	
LegStreamDesc	[0..1]	String	
LegStreamVersion	[0..1]	String	

Name	Mult.	Type	Description
LegStreamVersionEffectiveDate	[0..1]	LocalMktDate	
LegStreamPaySide	[0..1]	CodeSet	
LegStreamReceiveSide	[0..1]	CodeSet	
LegStreamNotionalXIDRef	[0..1]	XIDREF	
LegStreamNotional	[0..1]	Amt	
LegStreamCurrency	[0..1]	Currency	
LegStreamNotionalDetermination-Method	[0..1]	String	
LegStreamNotionalAdjustments	[0..1]	CodeSet	
LegStreamNotionalFrequencyPeriod	[0..1]	int	Conditionally required when LegStreamNotionalFrequencyUnit(41704) is specified.
LegStreamNotionalFrequencyUnit	[0..1]	CodeSet	Conditionally required when LegStreamNotionalFrequencyPeriod(41703) is specified.
LegStreamNotionalCommodityFre-quency	[0..1]	CodeSet	
LegStreamNotionalUnitOfMeasure	[0..1]	CodeSet	
LegStreamTotalNotional	[0..1]	Qty	
LegStreamTotalNotionalUnitOfMea-sure	[0..1]	CodeSet	
LegStreamCommodity	[0..1]	Component	
LegStreamEffectiveDate	[0..1]	Component	
LegStreamTerminationDate	[0..1]	Component	
LegStreamCalculationPeriodDates	[0..1]	Component	
LegPaymentStream	[0..1]	Component	
LegPaymentScheduleGrp	[0..*]	Group	
LegPaymentStubGrp	[0..*]	Group	
LegDeliveryStream	[0..1]	Component	
LegDeliveryScheduleGrp	[0..*]	Group	
LegStreamText	[0..1]	String	
EncodedLegStreamTextLen	[0..1]	Length	Must be set if EncodedLegStreamText(40979) field is specified and must immediately precede it.

EncodedLegStreamText	[0..1]	data	Encoded (non-ASCII characters) representation of the LegStreamText(40248) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: InstrumentLeg

180.2.2586 LegStreamLastRegularPeriodEndDateUnadjusted

The unadjusted last regular period end date if there is a final stub period.

Type: LocalMktDate

Used in components: LegStreamCalculationPeriodDates

180.2.2587 LegStreamMaximumPaymentAmount

Specifies the limit on the total payment amount.

Type: Amt

Used in components: LegPaymentStream

180.2.2588 LegStreamMaximumPaymentCurrency

Specifies the currency of total payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStream

180.2.2589 LegStreamMaximumTransactionAmount

Specifies the limit on the payment amount that goes out in any particular calculation period.

Type: Amt

Used in components: LegPaymentStream

180.2.2590 LegStreamMaximumTransactionCurrency

Specifies the currency of the period payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: LegPaymentStream

180.2.2591 LegStreamNotional

Notional, or initial notional value for the payment stream. The LegPaymentSchedule component should be used for specifying the steps.

Type: Amt

Used in groups: LegStreamGrp

180.2.2592 LegStreamNotionalAdjustments

For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap.

Type: int

Allowed values in StreamNotionalAdjustmentsCodeSet:

Code	Name	Description
0	Execution	Execution. The adjustments to the number of units are governed by an execution clause.
1	PortfolioRebalancing	Portfolio rebalancing. The adjustments to the number of units are governed by a portfolio rebalancing clause.
2	Standard	Standard. The adjustments to the number of units are not governed by any specific clause.

Used in groups: LegStreamGrp

180.2.2593 LegStreamNotionalCommodityFrequency

The commodity's notional or quantity delivery frequency.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: LegStreamGrp

180.2.2594 LegStreamNotionalDeterminationMethod

Specifies the method for determining the floating notional value for equity swaps.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: LegStreamGrp

180.2.2595 LegStreamNotionalFrequencyPeriod

Time unit multiplier for the swap stream's notional frequency.

Type: int

Used in groups: LegStreamGrp

180.2.2596 LegStreamNotionalFrequencyUnit

Time unit associated with the swap stream's notional frequency.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in groups: LegStreamGrp

180.2.2597 LegStreamNotionalUnitOfMeasure

Specifies the delivery quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegStreamGrp

180.2.2598 LegStreamNotionalXIDRef

Cross reference to another LegStream notional for duplicating its properties.

Type: XIDREF

Used in groups: LegStreamGrp

180.2.2599 LegStreamPaySide

The side of the party paying the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegStreamGrp

180.2.2600 LegStreamReceiveSide

The side of the party receiving the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: LegStreamGrp

180.2.2601 LegStreamTerminationDateAdjusted

The adjusted termination date.

Type: LocalMktDate

Used in components: LegStreamTerminationDate

180.2.2602 LegStreamTerminationDateBusinessCenter

The business center calendar used to adjust the instrument leg's stream's termination, or relative termination, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: LegStreamTerminationDateBusinessCenterGrp

180.2.2603 LegStreamTerminationDateBusinessCenterGrp

LegStreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the LegStreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the LegDateAdjustment component in InstrumentLeg.

Name	Mult.	Type	Description
NoLegStreamTerminationDateBusinessCenters	[1..1]	NumInGroup	
LegStreamTerminationDateBusinessCenter	[0..1]	String	Required if NoLegStreamTerminationDateBusinessCenters(40943) > 0.

Used in components: LegStreamTerminationDate

180.2.2604 LegStreamTerminationDateBusinessDayConvention

The business day convention used to adjust the instrument leg's stream's termination, or relative termination, date. Used only to override the business day convention specified in the LegDateAdjustment component within the InstrumentLeg component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: LegStreamTerminationDate

180.2.2605 LegStreamTerminationDate

LegStreamTerminationDate is a subcomponent of the LegStreamGrp component used to specify the termination date of the stream.

Name	Mult.	Type	Description
LegStreamTerminationDateUnadjusted	[0..1]	LocalMktDate	
LegStreamTerminationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the LegDateAdjustment component in InstrumentLeg. The specified value would be specific to this instance of the leg stream termination date.

Name	Mult.	Type	Description
LegStreamTerminationDateBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the LegDateAdjustment component in InstrumentLeg. The specified values would be specific to this instance of the leg stream termination date.
LegStreamTerminationDateRelativeTo	[0..1]	int	
LegStreamTerminationDateOffsetPe-riod	[0..1]	int	Conditionally required when LegStreamTerminationDateOffsetUnit(40262) is specified.
LegStreamTerminationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when LegStreamTerminationDateOffsetPeriod(40261) is specified.
LegStreamTerminationDateOffsetDay-Type	[0..1]	CodeSet	
LegStreamTerminationDateAdjusted	[0..1]	LocalMktDate	

Used in groups: LegStreamGrp

180.2.2606 LegStreamTerminationDateOffsetDayType

Specifies the day type of the relative termination date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: LegStreamTerminationDate

180.2.2607 LegStreamTerminationDateOffsetPeriod

Time unit multiplier for the relative termination date offset.

Type: int

Used in components: LegStreamTerminationDate

180.2.2608 LegStreamTerminationDateOffsetUnit

Time unit associated with the relative termination date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: LegStreamTerminationDate

180.2.2609 LegStreamTerminationDateRelativeTo

Specifies the anchor date when the termination date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: LegStreamTerminationDate

180.2.2610 LegStreamTerminationDateUnadjusted

The unadjusted termination date.

Type: LocalMktDate

Used in components: LegStreamTerminationDate

180.2.2611 LegStreamText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: LegStreamGrp

180.2.2612 LegStreamTotalNotional

Specifies the total notional or delivery quantity over the term of the contract.

Type: Qty

Used in groups: LegStreamGrp

180.2.2613 LegStreamTotalNotionalUnitOfMeasure

Specifies the unit of measure (UOM) for the total notional or delivery quantity over the term of the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: LegStreamGrp

180.2.2614 LegStreamType

Type of swap stream.

Type: int

Allowed values in StreamTypeCodeSet:

Code	Name	Description
0	PaymentCashSettlement	Payment / cash settlement
1	PhysicalDelivery	Physical delivery

Used in groups: LegStreamGrp

180.2.2615 LegStreamVersion

The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.

Type: String

Used in groups: LegStreamGrp

180.2.2616 LegStreamVersionEffectiveDate

The effective date of the LegStreamVersion(42583).

Type: LocalMktDate

Used in groups: LegStreamGrp

180.2.2617 LegStreamXID

Identifier of this LegStream for cross referencing elsewhere in the message.

Type: XID

Used in groups: LegStreamGrp

180.2.2618 LegStrikeCurrency

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

Type: Currency

Used in components: InstrumentLeg

180.2.2619 LegStrikeCurrencyCodeSource

Identifies class or source of the LegStrikeCurrency(942) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.2620 LegStrikeIndex

Specifies the index used to calculate the strike price.

Type: String

Used in components: InstrumentLeg

180.2.2621 LegStrikeIndexCurvePoint

The point on the floating rate index curve. Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: InstrumentLeg

180.2.2622 LegStrikeIndexQuote

The quote side from which the index price is to be determined.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: InstrumentLeg

180.2.2623 LegStrikeIndexSpread

Specifies the strike price offset from the named index.

Type: PriceOffset

Used in components: InstrumentLeg

180.2.2624 LegStrikeMultiplier

Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

Type: float

Used in components: InstrumentLeg

180.2.2625 LegStrikePrice

Multileg instrument's individual security's StrikePrice.

See StrikePrice (202) field for description

Type: Price

Used in components: InstrumentLeg

180.2.2626 LegStrikePriceBoundaryMethod

Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise.

Type: int

Allowed values in StrikePriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThan	Less than underlying price is in-the-money (ITM)
2	LessThanOrEqual	Less than or equal to the underlying price is in-the-money(ITM)
3	Equal	Equal to the underlying price is in-the-money(ITM)
4	GreaterThanOrEqual	Greater than or equal to underlying price is in-the-money(ITM)
5	GreaterThan	Greater than underlying is in-the-money(ITM)

Used in components: InstrumentLeg

180.2.2627 LegStrikePriceBoundaryPrecision

Used in combination with StrikePriceBoundaryMethod(2187) to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in components: InstrumentLeg

180.2.2628 LegStrikePriceDeterminationMethod

Specifies how the strike price is determined at the point of option exercise. The strike may be fixed throughout the life of the option, set at expiration to the value of the underlying, set to the average value of the underlying , or set to the optimal value of the underlying.

Type: int

Allowed values in StrikePriceDeterminationMethodCodeSet:

Code	Name	Description
1	FixedStrike	Fixed strike (default if not specified)
2	StrikeSetAtExpiration	Strike set at expiration to underlying or other value (lookback floating)
3	StrikeSetToAverageAcrossLife	Strike set to average of underlying settlement price across the life of the option
4	StrikeSetToOptimalValue	Strike set to optimal value

Used in components: InstrumentLeg

180.2.2629 LegStrikeUnitOfMeasure

Used to express the unit of measure (UOM) of the price if different from the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules

Code	Name	Description
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)

Code	Name	Description
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter

Code	Name	Description
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: InstrumentLeg

180.2.2630 LegStrikeValue

The number of shares/units for the financial instrument involved in the option trade. Used for derivatives.

Type: float

Used in components: InstrumentLeg

180.2.2631 LegSwapClass

Swap type.

Type: String

Allowed values in SwapClassCodeSet:

Code	Name	Description
BS	BasisSwap	Basis swap
IX	IndexSwap	Index swap
BB	BroadBasedSecuritySwap	Broad-based security swap
SK	BasketSwap	Basket swap

Used in components: InstrumentLeg

180.2.2632 LegSwapSubClass

The sub-classification or notional schedule type of the swap.

Type: String

Allowed values in SwapSubClassCodeSet:

Code	Name	Description
AMTZ	Amortizing	Amortizing notional schedule
COMP	Compounding	Compounding
CNST	ConstantNotionalSchedule	Constant notional schedule
ACRT	AccretingNotionalSchedule	Accreting notional schedule
CUST	CustomNotionalSchedule	Custom notional schedule

Used in components: InstrumentLeg

180.2.2633 LegSwapType

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

Type: int

Allowed values in LegSwapTypeCodeSet:

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

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

180.2.2634 LegSymbol

Multileg instrument's individual security's Symbol.

See Symbol (55) field for description

Type: String

Used in components: InstrumentLeg

180.2.2635 LegSymbolPositionNumber

Reference to the first or second currency or digital asset in LegSymbol(600) for FX-style trading.

Conditionally required when one or both symbols in LegSymbol(600) represent a digital asset.

Type: int

Used in groups: LegSecAltIDGrp

180.2.2636 LegSymbolSfx

Multileg instrument's individual security's SymbolSfx.

See SymbolSfx (65) field for description

Type: String

Allowed values in SymbolSfxCodeSet:

Code	Name	Description
CD	EUCPWithLumpSumInterest	EUCP with lump-sum interest rather than discount price
WI	WhenIssued	"When Issued" for a security to be reissued under an old CUSIP or ISIN

Used in components: InstrumentLeg

180.2.2637 LegTerminationType

Type of financing termination.

Type: int

Allowed values in TerminationTypeCodeSet:

Code	Name	Description
1	Overnight	Overnight
2	Term	Term
3	Flexible	Flexible
4	Open	Open

Used in components: LegFinancingDetails

180.2.2638 LegTimeUnit

See TimeUnit(997) for complete definition.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: InstrumentLeg

180.2.2639 LegTotalGrossTradeAmt

Expresses the full total monetary value of the traded contract. The value is the product of LegLastPx(637) and LegTotalTradeQty(2357) or LegTotalTradeMultipliedQty(2360), if priced in units instead of contracts.

Type: Amt

Used in groups: TrdInstrmtLegGrp

180.2.2640 LegTotalIssuedAmount

Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.

Type: Amt

Used in components: InstrumentLeg

180.2.2641 LegTotalTradeMultipliedQty

Expresses the total trade quantity in units where LegContractMultiplier(614) is not 1. The value is the product of LegTotalTradeQty(2357) and LegContractMultiplier(614).

Type: Qty

Used in groups: TrdInstrmtLegGrp

180.2.2642 LegTotalTradeQty

Expresses the total quantity traded over the life of the contract when LegLastQty(1418) is to be repeated periodically over the term of the contract. The value is the product of LegLastQty(1418) and LegTradingUnitPeriodMultiplier(2353).

Type: Qty

Used in groups: TrdInstrmtLegGrp

180.2.2643 LegTradeID

The TradeID(1003) value corresponding to a trade leg.

Type: String

Used in groups: TrdInstrmtLegExecGrp

180.2.2644 LegTradeReportID

The TradeReportID(571) value corresponding to a trade leg.

Type: String

Used in groups: TrdInstrmtLegExecGrp

180.2.2645 LegTradingUnitPeriodMultiplier

Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts.

Type: int

Used in components: InstrumentLeg

180.2.2646 LegUnderlyingPriceDeterminationMethod

Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option").

Type: int

Allowed values in UnderlyingPriceDeterminationMethodCodeSet:

Code	Name	Description
1	Regular	Regular
2	SpecialReference	Special reference
3	OptimalValue	Optimal value (Lookback)
4	AverageValue	Average value (Asian option)

Used in components: InstrumentLeg

180.2.2647 LegUnitOfMeasure

Multileg instrument unit of measure.

See UnitOfMeasure(996) for complete definition.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs

Code	Name	Description
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile

Code	Name	Description
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: InstrumentLeg

180.2.2648 LegUnitOfMeasureCurrency

Indicates the currency of the unit of measure. Conditionally required when LegUnitOfMeasure(999) = Ccy

Type: Currency

Used in components: InstrumentLeg

180.2.2649 LegUnitOfMeasureCurrencyCodeSource

Identifies class or source of the LegUnitOfMeasureCurrency(1720) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: InstrumentLeg

180.2.2650 LegUnitOfMeasureQty

Refer to definition of UnitOfMeasureQty(1147)

Type: Qty

Used in components: InstrumentLeg

180.2.2651 LegUPICode

Uniquely identifies the product of a leg instrument using ISO 4914. See UPICode(2891) for further detail.

Type: String

Used in components: InstrumentLeg

180.2.2652 LegValuationMethod

Specifies the type of valuation method applied.

Type: String

Allowed values in ValuationMethodCodeSet:

Code	Name	Description
EQTY	PremiumStyle	premium style
FUT	FuturesStyleMarkToMarket	futures style mark-to-market
FUTDA	FuturesStyleWithAnAttachedCashAdjustment	futures style with an attached cash adjustment
CDS	CDSStyleCollateralization	CDS style collateralization of market to market and coupon
CDSD	CDSInDeliveryUseRecoveryRateToCalculate	CDS in delivery - use recovery rate to calculate obligation

Used in components: InstrumentLeg

180.2.2653 LegValuationReferenceModel

Specifies the methodology and/or assumptions used to generate the trade value.

Type: String

Used in components: InstrumentLeg

180.2.2654 LegValuationSource

Specifies the source of trade valuation data.

Type: String

Used in components: InstrumentLeg

180.2.2655 LegVersusPurchaseDate

The effective acquisition date of the lot that would be used for gain-loss trade lot reporting. The versus purchase date used to identify the lot in situations where a custodial lot identifier is not available.

Type: LocalMktDate

Used in groups: LegPreAllocGrp

180.2.2656 LegVersusPurchasePrice

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 groups: LegPreAllocGrp

180.2.2657 LegVolatility

Specifies the volatility of an instrument leg.

Type: float

Used in groups: InstrmtLegExecGrp, LegOrdGrp, SideCrossLegGrp, TrdInstrmtLegGrp

180.2.2658 LienSeniority

Indicates the seniority level of the lien in a loan.

Type: int

Allowed values in LienSeniorityCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	FirstLien	First lien
2	SecondLien	Second lien
3	ThirdLien	Third lien

Used in components: Instrument

180.2.2659 LimitAmt

The limit for the counterparty. This represents the total limit amount, independent of any amount already utilized.

Type: Amt

Used in groups: LimitAmts

180.2.2660 LimitAmtCurrency

Indicates the currency that the limit amount is specified in.

Type: Currency

Used in groups: LimitAmts

180.2.2661 LimitAmtCurrencyCodeSource

Identifies class or source of the LimitAmtCurrency(1634) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: LimitAmts

180.2.2662 LimitAmtRemaining

The remaining limit amount available between the counterparties. The type of limit is specified in LimitAmtType(1631).

Bilateral agreements dictate the units and maximum value of this field.

Type: Amt

Used in groups: LimitAmts

180.2.2663 LimitAmts

Name	Mult.	Type	Description
NoLimitAmts	[1..1]	NumInGroup	Number of limit amount occurrences.
LimitAmtType	[0..1]	CodeSet	Required when NoLimitAmts > 0
LastLimitAmt	[0..1]	Amt	Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0.
LimitAmtRemaining	[0..1]	Amt	Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0.
LimitUtilizationAmt	[0..1]	Amt	Either LastLimitAmt(1632) or LimitAmtRemaining(1633) or LimitUtilizationAmt(2394) must be specified when NoLimitAmts > 0.
LimitAmt	[0..1]	Amt	
LimitAmtCurrency	[0..1]	Currency	
LimitAmtCurrencyCodeSource	[0..1]	CodeSet	
LimitRole	[0..1]	CodeSet	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: ExecutionReport

180.2.2664 LimitAmtType

Identifies the type of limit amount expressed in LastLimitAmt(1632) and LimitAmtRemaining(1633).

Type: int

Allowed values in LimitAmtTypeCodeSet:

Code	Name	Description
0	CreditLimit	Credit limit
1	GrossPositionLimit	Gross position limit
2	NetPositionLimit	Net position limit
3	RiskExposureLimit	Risk exposure limit

Code	Name	Description
4	LongPositionLimit	Long position limit
5	ShortPositionLimit	Short position limit

Used in groups: LimitAmts

180.2.2665 LimitedRightToConfirmIndicator

Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.

Type: Boolean

Used in components: OptionExercise

180.2.2666 LimitRole

Indicates the scope of the limit by role.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)

Code	Name	Description
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange

Code	Name	Description
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.

Code	Name	Description
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.

Code	Name	Description
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.

Code	Name	Description
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: LimitAmts

180.2.2667 LimitUtilizationAmt

The total amount of the limit that has been drawn down against the counterparty. This includes the amount for prior trades. It may or may not include the amount for the given trade, specified in LastLimitAmt(1632), depending upon whether the given trade is considered pending.

Type: Amt

Used in groups: LimitAmts

180.2.2668 LinesOfTextGrp

Name	Mult.	Type	Description
NoLinesOfText	[1..1]	NumInGroup	Specifies the number of repeating lines of text specified
Text	[1..1]	String	Repeating field, number of instances defined in LinesOfText
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: Email, News

180.2.2669 LinkageHandlingIndicator

Indicate whether linkage handling is in effect for an instrument or not.

Type: Boolean

Used in messages: SecurityStatus

180.2.2670 LiquidityIndType

Code to identify the type of liquidity indicator.

Type: int

Allowed values in LiquidityIndTypeCodeSet:

Code	Name	Description
1	FiveDayMovingAverage	5-day moving average
2	TwentyDayMovingAverage	20-day moving average
3	NormalMarketSize	Normal market size
4	Other	Other

Used in messages: BidRequest

180.2.2671 LiquidityNumSecurities

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

Type: int

Used in groups: BidDescReqGrp

180.2.2672 LiquidityPctHigh

Upper liquidity indicator if TotalNumSecurities (393) > 1. Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

180.2.2673 LiquidityPctLow

Liquidity indicator or lower limit if TotalNumSecurities (393) > 1. Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

180.2.2674 LiquidityValue

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

Type: Amt

Used in groups: BidDescReqGrp

180.2.2675 ListExecInst

Free format text message containing list handling and execution instructions.

Type: String

Used in messages: NewOrderList

180.2.2676 ListExecInstType

Identifies the type of ListExecInst (69).

Type: char

Allowed values in ListExecInstTypeCodeSet:

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

Used in messages: NewOrderList

180.2.2677 ListID

Unique identifier for list as assigned by institution, used to associate multiple individual orders. Uniqueness must be guaranteed within a single trading day. Firms which generate multi-day orders should consider embedding a date within the ListID field to assure uniqueness across days.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: BidCompReqGrp, BidCompRspGrp, OrdAllocGrp

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

180.2.2678 ListManualOrderIndicator

Indicates if the list of orders was initially received manually (as opposed to electronically) or if it was entered manually (as opposed to entered by automated trading software).

Type: Boolean

Used in messages: NewOrderList

180.2.2679 ListMethod

Indicates whether instruments are pre-listed only or can also be defined via user request

Type: int

Allowed values in ListMethodCodeSet:

Code	Name	Description
0	PreListedOnly	pre-listed only
1	UserRequested	user requested

Used in components: Instrument

180.2.2680 ListName

Descriptive name for list order.

Type: String

Used in messages: BidRequest

180.2.2681 ListOrderStatus

Code to represent the status of a list order.

Type: int

Allowed values in ListOrderStatusCodeSet:

Code	Name	Description
1	InBiddingProcess	In bidding process
2	ReceivedForExecution	Received for execution
3	Executing	Executing
4	Cancelling	Cancelling
5	Alert	Alert
6	AllDone	All Done
7	Reject	Reject

Used in messages: ListStatus

180.2.2682 ListOrdGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	Number of orders in this message (number of repeating groups to follow)
ClOrdID	[1..1]	String	Must be the first field in the repeating group.
SecondaryClOrdID	[0..1]	String	
ListSeqNo	[1..1]	int	Order number within the list
ClOrdLinkID	[0..1]	String	
SettlInstMode	[0..1]	CodeSet	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
AllocID	[0..1]	String	Use to assign an ID to the block of individual preallocations
PreallocMethod	[0..1]	CodeSet	
PreAllocGrp	[0..*]	Group	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
MinQty	[0..1]	Qty	
MatchIncrement	[0..1]	Qty	

Name	Mult.	Type	Description
MaxPriceLevels	[0..1]	int	
DisplayInstruction	[0..1]	Component	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
TrdgSesGrp	[0..*]	Group	
ProcessCode	[0..1]	CodeSet	
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	Useful for verifying security identification
Side	[1..1]	CodeSet	Note: to indicate the side of SideValue1 or SideValue2, specify Side=Undisclosed and SideValueInd=either the SideValue1 or SideValue2 indicator.
ShortMarkingExemptIndicator	[0..1]	Boolean	
ShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when Side(54) = 6(Sell short exempt).
SideValueInd	[0..1]	CodeSet	Refers to the SideValue1 or SideValue2. These are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.
LocateReqd	[0..1]	CodeSet	Required for short sell orders
TransactTime	[0..1]	UTCTimestamp	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
OrdType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
PriceProtectionScope	[0..1]	CodeSet	

Name	Mult.	Type	Description
StopPx	[0..1]	Price	
TriggeringInstruction	[0..1]	Component	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
IOIID	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
RefOrderID	[0..1]	String	Required for counter-order selection / Hit / Take Orders (OrdType = Q)
RefOrderIDSource	[0..1]	CodeSet	Conditionally required if RefOrderID is specified.
TimeInForce	[0..1]	CodeSet	
EffectiveTime	[0..1]	UTCTimestamp	
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order

Name	Mult.	Type	Description
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)=10 (Good for Time)
ExposureDurationUnit	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
CustOrderCapacity	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ForexReq	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the price for the future portion of a F/X swap which is also a limit order. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
PositionEffect	[0..1]	CodeSet	

Name	Mult.	Type	Description
CoveredOrUncovered	[0..1]	CodeSet	
MaxShow	[0..1]	Qty	
PegInstructions	[0..1]	Component	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
DiscretionInstructions	[0..1]	Component	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
TargetStrategy	[0..1]	CodeSet	The target strategy of the order
StrategyParametersGrp	[0..*]	Group	Strategy parameter block
TargetStrategyParameters	[0..1]	String	For further specification of the TargetStrategy
ParticipationRate	[0..1]	Percentage	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
Designation	[0..1]	String	Supplementary registration information for this Order within the List
ManualOrderIndicator	[0..1]	Boolean	

Used in messages: NewOrderList

180.2.2683 ListRejectReason

Identifies the reason for rejection of a New Order List message. Note that OrdRejReason(103) is used if the rejection is based on properties of an individual order part of the List.

Type: int

Allowed values in ListRejectReasonCodeSet:

Code	Name	Description
0	BrokerCredit	Broker / Exchange option
2	ExchangeClosed	Exchange closed
4	TooLateToEnter	Too late to enter
5	UnknownOrder	Unknown order
6	DuplicateOrder	Duplicate Order (e.g. dupe ClOrdID)

Code	Name	Description
11	UnsupportedOrderCharacteristic	Unsupported order characteristic
99	Other	Other

Used in messages: ListStatus

180.2.2684 ListSeqNo

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

Type: int

Used in groups: ListOrdGrp

180.2.2685 ListStatusText

Free format text string related to List Status.

Type: String

Used in messages: ListStatus

180.2.2686 ListStatusType

Code to represent the status type.

Type: int

Allowed values in ListStatusTypeCodeSet:

Code	Name	Description
1	Ack	Ack
2	Response	Response
3	Timed	Timed
4	ExecStarted	Exec Started
5	AllDone	All Done
6	Alert	Alert

Used in messages: ListStatus

180.2.2687 ListUpdateAction

If provided, then Instrument occurrence has explicitly changed

Type: char

Allowed values in ListUpdateActionCodeSet:

Code	Name	Description
A	Add	Add
D	Delete	Delete
M	Modify	Modify
S	Snapshot	Snapshot

Used in groups: PartyDetailAckGrp, PartyDetailsUpdateGrp, PartyEntitlementAckGrp, PartyEntitlementUpdateGrp, PartyRiskLimitsAckGrp, PartyRiskLimitsUpdateGrp, RelSymDerivSecUpdGrp, SecLstUpdRelSymGrp

180.2.2688 LoanFacility

Specifies the type of loan when the credit default swap's reference obligation is a loan.

Type: int

Allowed values in LoanFacilityCodeSet:

Code	Name	Description
0	BridgeLoan	Bridge loan
1	LetterOfCredit	Letter of credit
2	RevolvingLoan	Revolving loan
3	SwinglineFunding	Swingline funding
4	TermLoan	Term loan
5	TradeClaim	Trade claim

Used in components: Instrument

180.2.2689 LocaleOfIssue

Identifies the locale or region of issue.

Type: String

Used in components: Instrument

180.2.2690 LocateReqd

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

Type: Boolean

Allowed values in LocateReqdCodeSet:

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

Used in groups: ListOrdGrp

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

180.2.2691 LocationID

Identification of a Market Maker's location

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp, MDFullGrp, MDIncGrp

180.2.2692 LockedQty

Locked order quantity.

Type: Qty

Used in messages: ExecutionReport

180.2.2693 LockType

Indicates whether an order is locked and for what reason.

Type: int

Allowed values in LockTypeCodeSet:

Code	Name	Description
0	NotLocked	Not locked
1	AwayMarketNetter	Away market better
2	ThreeTickLocked	Three tick locked
3	LockedByMarketMaker	Locked by market maker
4	DirectedOrderLock	Directed order lock
5	MultilegLock	Multileg lock. Lock in the context of multileg orders where legs are executed independently and the entire order is locked until matching information is available for all legs. A multileg order or quote must be matched in its entirety or not at all. For example, one of the legs may be a stock leg sent to a different execution venue that may or may not be able to fill it.
6	MarketOrderLock	Market order lock
7	PreAssignmentLock	Pre-assignment lock

Used in messages: ExecutionReport

180.2.2694 LongQty

Long quantity.

Type: Qty

Used in groups: PositionQty, TradePositionQty

180.2.2695 LotType

Defines the lot type assigned to the order.

Type: char

Allowed values in LotTypeCodeSet:

Code	Name	Description
1	OddLot	Odd Lot
2	RoundLot	Round Lot
3	BlockLot	Block Lot
4	RoundLotBasedUpon	Round lot based upon UnitOfMeasure(996)

Used in components: TradeReportOrderDetail

Used in groups: LotTypeRules, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport

180.2.2696 LotTypeRules

Name	Mult.	Type	Description
NoLotTypeRules	[1..1]	NumInGroup	Number of Lot Types
LotType	[0..1]	CodeSet	Defines the lot type assigned to the order. Use as an alternate to RoundLot(561). To be used with MinLotSize(1231). LotType + MinLotSize (max is next level minus 1). Required if NoLotTypeRules(1234) > 0.
MinLotSize	[0..1]	Qty	Minimum lot size allowed based on lot type specified in LotType(1093)

Used in components: BaseTradingRules

180.2.2697 LowExercisePriceOptionIndicator

Indicates if a given option instrument permits low exercise prices (LEPO).

Type: Boolean

Used in components: Instrument

180.2.2698 LowLimitPrice

Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected

Type: Price

Used in components: PriceLimits

180.2.2699 LowPx

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

Type: Price

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AllocationInstructionAlert, SecurityStatus

180.2.2700 MailingDtls

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

Type: String

Used in groups: RgstDtlsGrp

180.2.2701 MailingInst

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

Type: String

Used in groups: RgstDtlsGrp

180.2.2702 MakeWholeAmount

Amount to be paid by the buyer of the option if the option is exercised prior to the MakeWholeDate(42591).

Type: Amt

Used in components: OptionExerciseMakeWholeProvision

180.2.2703 MakeWholeBenchmarkCurveName

Identifies the benchmark floating rate index.

Type: String

Used in components: OptionExerciseMakeWholeProvision

180.2.2704 MakeWholeBenchmarkCurvePoint

The point on the floating rate index curve.

Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: OptionExerciseMakeWholeProvision

180.2.2705 MakeWholeBenchmarkQuote

The quote side of the benchmark to be used for calculating the "make whole" amount.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: OptionExerciseMakeWholeProvision

180.2.2706 MakeWholeDate

The date through which option cannot be exercised without penalty.

Type: LocalMktDate

Used in components: OptionExerciseMakeWholeProvision

180.2.2707 MakeWholeInterpolationMethod

The method used when calculating the "make whole" amount. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: OptionExerciseMakeWholeProvision

180.2.2708 MakeWholeRecallSpread

Spread over the floating rate index.

Type: PriceOffset

Used in components: OptionExerciseMakeWholeProvision

180.2.2709 MandatoryClearingIndicator

An indication that the trade is flagged for mandatory clearing.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.2710 MandatoryClearingJurisdiction

Identifier of the regulatory jurisdiction requiring the trade to be cleared.

Type: String

Used in groups: MandatoryClearingJurisdictionGrp

180.2.2711 MandatoryClearingJurisdictionGrp

MandatoryClearingJurisdictionGrp is a repeating component of TradeCaptureReport used to specify the set of jurisdictions to which mandatory clearing applies.

Name	Mult.	Type	Description
NoMandatoryClearingJurisdictions	[1..1]	NumInGroup	
MandatoryClearingJurisdiction	[0..1]	String	Required if NoNoMandatoryClearingJurisdictions(41312) > 0.

Used in messages: TradeCaptureReport

180.2.2712 ManualNoticeBusinessCenter

Identifies the business center used for adjusting the time for manual exercise notice.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: OptionExercise

180.2.2713 ManualOrderIndicator

Indicates if an order, quote or trade was initially received manually (as opposed to electronically) or if it was entered manually (as opposed to entered by automated trading software).

Type: Boolean

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, MassOrder, MassOrderAck, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReport

180.2.2714 MarginAmount

Name	Mult.	Type	Description
NoMarginAmt	[1..1]	NumInGroup	Number of margin amount entries
MarginAmt	[0..1]	Amt	

Name	Mult.	Type	Description
MarginAmtType	[0..1]	CodeSet	Total margin requirement if not provided
MarginAmtCcy	[0..1]	Currency	Can be used to specify the base settlement currency if Currency(15) is not specified.
MarginAmtFXRate	[0..1]	float	
MarginAmtFXRateCalc	[0..1]	CodeSet	
MarginAmountMarketSegmentID	[0..1]	String	
MarginAmountMarketID	[0..1]	String	
MarginDirection	[0..1]	CodeSet	

Used in messages: AccountSummaryReport, MarginRequirementReport

180.2.2715 MarginAmountMarketID

Market associated with the margin amount

Type: String

Used in groups: MarginAmount

180.2.2716 MarginAmountMarketSegmentID

Market segment associated with the margin amount.

Type: String

Used in groups: MarginAmount

180.2.2717 MarginAmt

Amount of margin requirement.

Type: Amt

Used in groups: MarginAmount

180.2.2718 MarginAmtCcy

Currency of the MarginAmt(1645).

Type: Currency

Used in groups: MarginAmount

180.2.2719 MarginAmtFXRate

Foreign exchange rate used to compute the MarginAmt(1645) from the MarginAmtCcy(1646) and the Currency(15).

Type: float

Used in groups: MarginAmount

180.2.2720 MarginAmtFXRateCalc

Specifies whether or not MarginAmtFXRate(2088) should be multipled or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: MarginAmount

180.2.2721 MarginAmtType

Type of margin requirement amount being specified.

Type: int

Allowed values in MarginAmtTypeCodeSet:

Code	Name	Description
1	AdditionalMargin	Additional Margin. Component of the total margin calculation which allows the CCP to include amounts generated outside of the Margin Deficit. Additional risk charges collected when a firm is placed on higher than normal surveillance. Additional margin serves to cover the additional liquidation costs that potentially could be incurred. Such possible close-out costs could arise if, based on the current market value of a portfolio, the worst case loss were to occur within a 24-hour period. It is used for options (also options on futures) and non-spread futures positions, bonds and equity trades. For bonds and equity trades, the additional margin is calculated for security positions but not for the corresponding cash positions.
2	AdjustedMargin	Adjusted Margin. Unadjusted Margin can be modified to become an Adjusted Margin by assigning a specific collateral to it or by applying an exchange rate.
3	UnadjustedMargin	Unadjusted Margin. Calculated by adding up the options Premium Margin, the current Liquidating Margin, the Futures Spread Margin and the Additional Margin on account and currency level.
4	BinaryAddOnAmount	Binary Add-On Amount. Requirement generated from positions in Binary Options which are considered fully margined. Margin for an individual contract in this category represents the total amount that would be paid upon delivery of a contract should it expire in-the-money. This amount is included as a component of Additional Margin in the Total Margin calculation.
5	CashBalanceAmount	Cash Balance Amount. Information about cash balance posted to the clearing house to cover the current margin requirement.
6	ConcentrationMargin	Concentration Margin. Reflects a riskier portfolio concentration when a set of closely related products is held.
7	CoreMargin	Core Margin. Specific basic requirement of a position. Core margin is equal to Initial Margin plus a percentage of the Variation Margin.
8	DeliveryMargin	Delivery Margin. Margin amount calculated between the Last Trade Date or Options Exercise Date and the Delivery or Settlement Date. Can also represent a commodities or energy delivery.
9	DiscretionaryMargin	Discretionary Margin. Unspecific margin amount added by the risk manager, also called Increase Coverage Amount.

Code	Name	Description
10	FuturesSpreadMargin	Futures Spread Margin. Long and short positions of futures with different expiration dates can be offset against each other and are called “spreads”. The remaining risk stems from the difference in expiration dates which does not provide a perfect price correlation. The purpose of Futures Spread Margin is to cover this risk until the next trading day. This kind of margin is levied in order to cover those risks associated with a futures spread which could arise between today and tomorrow.
11	InitialMargin	Initial Margin. The initial amount required to cover the position.
12	LiquidatingMargin	Liquidating Margin. Calculated for cash, bond and equity positions and is equal to the profits and losses in such positions at the time of calculation. This margin protects the CCP if it is required to close out the position at the current/EOD price. The liquidating margin (also called Current Liquidating Margin or Net Liquidating Margin) is paid by the buyer or the seller of the bonds. This margin covers losses that would occur if a position were to be liquidated today. The liquidating margin is adjusted daily similar to premium margin.
13	MarginCallAmount	Margin Call Amount. If the collateral that has been deposited is no longer sufficient, meaning a lack of coverage exists, then the market participant will be called upon to provide additional cash as collateral.
14	MarginDeficitAmount	Margin Deficit Amount (Shortfall). Base margin risk charge. This amount represents anticipated losses should the value of a portfolio (all positions in the account) fall below predefined level of Historical Value-at-Risk confidence. Also called Expected Shortfall Amount.
15	MarginExcessAmount	Margin Excess Amount (Surplus). Excess long premium value which is generated when long premium value exceeds the sum of any short premium debit requirement and the account's risk charges. Also called Expected Surplus Amount or Margin Credit Amount.
16	OptionPremiumAmount	Option Premium Amount. Premium registered on the given trading date. The amount of money that the options buyer must pay the options seller.
17	PremiumMargin	Premium Margin. Premium margin must be deposited by the seller of a traditional options position. It remains effective until the exercise or expiration of the option, and covers the potential costs of a close-out (liquidation) of the position of the seller at the settlement price.

Code	Name	Description
18	ReserveMargin	Reserve Margin. Reserve margin provides a way to reflect the inflated risk of a position. Reserve margin is equal to a percentage of the variation margin.
19	SecurityCollateralAmount	Security Collateral Amount. Information about the security collateral posted to the clearing house to cover the current margin requirement.
20	StressTestAddOnAmount	Stress Test Add-On Amount. Amount in addition to Margin Deficit in the Risk component of the margin calculation. This charge is based on tests which incorporate changes to distributional and confidence level assumptions to evaluate exposure to security concentration and changes in dependence structure; a predetermined percentage of the calculated exposure is collateralized as this charge.
21	SuperMargin	Super Margin. Additional risk charge applied to predetermined Cross-Margin accounts. The charge is based on the account's level of Margin Deficit. This amount is included as a component of Additional Margin in the Total Margin calculation.
22	TotalMargin	Total Margin. Sum of all margin amounts at value date.
23	VariationMargin	Variation Margin. Variation margin (also called Contingent Variation Margin or Maintenance Margin) is the daily Profit and Loss (P&L) on Open Positions for the given trading date. The current price is compared to the previous day's price. Variation margin (a daily offsetting of profits and losses) occurs as a result of the mark-to-market procedure used for futures and options on futures.
24	SecondaryVariationMargin	Secondary Variation Margin. Variation margin on Option Positions that is calculated based on the market movement. This will be used by CCPs wanting to report the variation for Options and Futures separately.
25	RolledUpMarginDeficit	Rolled up margin deficit
26	SpreadResponseMargin	Spread response margin. Risk factor component associated with spread moves, curve shape changes and recovery rates.
27	SystemicRiskMargin	Systemic risk margin. Risk factor component to capture parallel shift of credit spreads.
28	CurveRiskMargin	Curve risk margin. Risk factor captures curve shifts based on portfolio.
29	IndexSpreadRiskMargin	Index spread risk margin. Risk factor component associated with risks due to widening/tightening spreads of CDS indices relative to each other.
30	SectorRiskMargin	Sector risk margin. Risk factor component to capture sector risk.

Code	Name	Description
31	JumpToDefaultRiskMargin	Jump-to-default risk margin. Risk factor component to capture extreme widening of credit spreads of a reference entity. Also known as Idiosyncratic Risk.
32	BasisRiskMargin	Basis risk margin. Risk factor component to capture basis risk between index and index constituent reference entities.
33	InterestRateRiskMargin	Interest rate risk margin. Risk factor component associated with parallel shift movements in interest rates.
34	JumpToHealthRiskMargin	Jump-to-health risk margin. Risk factor component to capture extreme narrowing of credit spreads of a reference entity. Also known as Idiosyncratic Risk.
35	OtherRiskMargin	Other risk margin. Any other risk factors include in the Margin Model.

Used in groups: MarginAmount

180.2.2722 MarginClass

Identifier for group of instruments with similar risk profile.

Type: String

Used in messages: MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport

180.2.2723 MarginDirection

Indicates whether the margin described is posted or received.

Type: int

Allowed values in MarginDirectionCodeSet:

Code	Name	Description
0	Posted	Posted. The party or account that is the object of the report posted margin.
1	Received	Received. The party or account that is the object of the report received margin.

Used in groups: MarginAmount

180.2.2724 MarginExcess

Excess margin amount (deficit if value is negative)

Type: Amt

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

180.2.2725 MarginRatio

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

Type: Percentage

Used in components: FinancingDetails

180.2.2726 MarginReqmtInqID

Unique identifier of the MarginRequirementInquiry.

Type: String

Used in messages: MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, PositionReport

180.2.2727 MarginReqmtInqQualGrp

Name	Mult.	Type	Description
NoMarginReqmtInqQualifier	[1..1]	NumInGroup	Number of qualifier entries
MarginReqmtInqQualifier	[0..1]	CodeSet	

Used in messages: MarginRequirementInquiry, MarginRequirementInquiryAck

180.2.2728 MarginReqmtInqQualifier

Qualifier for MarginRequirementInquiry to identify a specific report.

Type: int

Allowed values in MarginReqmtInqQualifierCodeSet:

Code	Name	Description
0	Summary	Summary
1	Detail	Detail
2	ExcessDeficit	Excess/Deficit
3	NetPosition	Net Position

Used in groups: MarginReqmtInqQualGrp

180.2.2729 MarginReqmtInqResult

Result returned in response to MarginRequirementInquiry.

Type: int

Allowed values in MarginReqmtInqResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidOrUnknownInstrument	Invalid or unknown instrument
2	InvalidOrUnknownMarginClass	Invalid or unknown margin class
3	InvalidParties	Invalid Parties
4	InvalidTransportTypeReq	Invalid Transport Type requested
5	InvalidDestinationReq	Invalid Destination requested
6	NoMarginReqFound	No margin requirement found
7	MarginReqInquiryQualifierNotSup-ported	Margin requirement inquiry qualifier not supported
8	UnauthorizedForMarginReqInquiry	Unauthorized for margin requirement inquiry
99	Other	Other (further information in Text (58) field)

Used in messages: MarginRequirementInquiryAck

180.2.2730 MarginReqmtInqStatus

Status of MarginRequirementInquiry.

Type: int

Allowed values in CollInquiryStatusCodeSet:

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

Used in messages: MarginRequirementInquiryAck

180.2.2731 MarginReqmtRptID

Identifier for the MarginRequirementReport message.

Type: String

Used in messages: MarginRequirementReport

180.2.2732 MarginReqmtRptType

Type of MarginRequirementReport.

Type: int

Allowed values in MarginReqmtRptTypeCodeSet:

Code	Name	Description
0	Summary	Summary
1	Detail	Detail
2	ExcessDeficit	Excess/Deficit

Used in messages: MarginRequirementReport

180.2.2733 MarketCondition

Market condition. In the context of ESMA RTS 8 it is important that trading venues communicate the condition of the market, particularly "stressed" and "exceptional", in order to provide incentives for firms contributing to liquidity.

Type: int

Allowed values in MarketConditionCodeSet:

Code	Name	Description
0	Normal	Normal. The condition of the market in the absence of "stressed" or "exceptional" conditions.
1	Stressed	Stressed. In the context of ESMA RTS 8 Article 6: Trading venues shall set out the parameters to identify stressed market conditions in terms of significant short-term changes of price and volume. Trading venues shall consider the resumption of trading after volatility interruptions as stressed market conditions.
2	Exceptional	Exceptional. In the context of ESMA RTS 8 Article 3: Due to (a) a situation of extreme volatility; (b) war, industrial action, civil unrest or cyber sabotage; (c) disorderly trading conditions, e.g. due to technical issues; (d) unavailability of risk management facilities.

Used in groups: MDFullGrp, MDIncGrp

180.2.2734 MarketDataFeedTypes

The MarketDataFeedTypes component is used to specify the different available feed types and sub-types, and additional market data feed related attributes, such as the market depth of the specified feed type.

Name	Mult.	Type	Description
NoMDFeedTypes	[1..1]	NumInGroup	
MDFeedType	[0..1]	String	Required if NoMDFeedTypes(1141) > 0.
MDSubFeedType	[0..1]	String	
MarketDepth	[0..1]	int	Specifies the depth of book (or levels of market depth) for the feed type.

Name	Mult.	Type	Description
MarketDepthTimeInterval	[0..1]	int	Conditionally required when MarketDepthTimeIntervalUnit(2564) is specified.
MarketDepthTimeIntervalUnit	[0..1]	CodeSet	Conditionally required when MarketDataTimeInterval(2563) is specified.
MDRecoveryTimeInterval	[0..1]	int	Conditionally required when MDRecoveryTimeIntervalUnit(2566) is specified.
MDRecoveryTimeIntervalUnit	[0..1]	CodeSet	Conditionally required when MDRecoveryTimeInterval(2565) is specified.
MDBookType	[0..1]	CodeSet	
MDSubBookType	[0..1]	int	
PrimaryServiceLocationID	[0..1]	String	
SecondaryServiceLocationID	[0..1]	String	

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2735 MarketDepth

Depth of market for Book Snapshot / Incremental updates

0 - full book depth

1 - top of book

2 and above - book depth (number of levels)

Type: int

Used in components: MDStatisticParameters

Used in groups: MDIncGrp, MarketDataFeedTypes

Used in messages: MarketDataRequest, MarketDataSnapshotFullRefresh, SecurityMassStatus, SecurityStatus

180.2.2736 MarketDepthTimeInterval

Specifies the time interval used for netting market data in a price depth feed.

Type: int

Used in groups: MarketDataFeedTypes

180.2.2737 MarketDepthTimeIntervalUnit

The time unit associated with the time interval of the netting of market data in a price depth feed.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: MarketDataFeedTypes

180.2.2738 MarketDisruption

The MarketDisruption component is a subcomponent of the Instrument used to specify the market disruption provisions of the swap.

Name	Mult.	Type	Description
MarketDisruptionProvision	[0..1]	CodeSet	
MarketDisruptionEventGrp	[0..*]	Group	
MarketDisruptionFallbackProvision	[0..1]	CodeSet	
MarketDisruptionFallbackGrp	[0..*]	Group	
MarketDisruptionFallbackReferencePriceGrp	[0..*]	Group	
MarketDisruptionMaximumDays	[0..1]	int	

Name	Mult.	Type	Description
MarketDisruptionMaterialityPercentage	[0..1]	Percentage	If specified, the disruption event should be specified in MarketDisruptionEventGrp.
MarketDisruptionMinimumFuturesContracts	[0..1]	int	Applicable only when MarketDisruptionEvent(41093)='DeMinimisTrading'.

Used in components: Instrument

180.2.2739 MarketDisruptionEvent

Specifies the market disruption event.

For commodities see http://www.fpml.org/coding-scheme/commodity-market-disruption for values.

For foreign exchange, see http://www.fixtradingcommunity.org/codelists#Market_Disruption_Event for code list of applicable event types.

Type: String

Used in groups: MarketDisruptionEventGrp

180.2.2740 MarketDisruptionEventGrp

The MarketDisruptionEventGrp is a repeating subcomponent of the MarketDisruption component used to specify the market disruption events.

Name	Mult.	Type	Description
NoMarketDisruptionEvents	[1..1]	NumInGroup	
MarketDisruptionEvent	[0..1]	String	Required if NoMarketDisruptionEvents(41092) > 0.
MarketDisruptionValue	[0..1]	String	

Used in components: MarketDisruption

180.2.2741 MarketDisruptionFallbackBasketCurrency

Specifies the currency if the underlier is a basket. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2742 MarketDisruptionFallbackBasketDivisor

Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.

Type: float

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2743 MarketDisruptionFallbackGrp

The MarketDisruptionFallbackGrp is a repeating subcomponent of the MarketDisruption component used to specify the market disruption fallback provisions.

Name	Mult.	Type	Description
NoMarketDisruptionFallbacks	[1..1]	NumInGroup	
MarketDisruptionFallbackType	[0..1]	String	Required if NoMarketDisruptionFallbacks(41094) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
MarketDisruptionFallbackValue	[0..1]	String	

Used in components: MarketDisruption

180.2.2744 MarketDisruptionFallbackOpenUnits

If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underlier of the swap. In the case of a basket swap, this is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

Type: Qty

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2745 MarketDisruptionFallbackProvision

Specifies the location of the fallback provision documentation.

Type: int

Allowed values in MarketDisruptionFallbackProvisionCodeSet:

Code	Name	Description
0	MasterAgreement	As specified in master agreement
1	Confirmation	As specified in confirmation

Used in components: MarketDisruption

180.2.2746 MarketDisruptionFallbackReferencePriceGrp

The MarketDisruptionFallbackReferencePriceGrp is a repeating subcomponent of the MarketDisruption component used to specify the fallback reference price and underlying security provisions

Name	Mult.	Type	Description
NoMarketDisruptionFallbackReferencePrices	[1..1]	NumInGroup	
MarketDisruptionFallbackUnderlierType	[0..1]	CodeSet	Required if NoMarketDisruptionFallbackReferencePrices(41096) > 0.
MarketDisruptionFallbackUnderlierSecurityID	[0..1]	String	Conditionally required when MarketDisruptionFallbackUnderlyerSecurityIDSource(41099) is specified.
MarketDisruptionFallbackUnderlierSecurityIDSource	[0..1]	CodeSet	Conditionally required when MarketDisruptionFallbackUnderlierSecurityID(41098) is specified.
MarketDisruptionFallbackUnderlierSecurityDesc	[0..1]	String	
EncodedMarketDisruptionFallbackUnderlierSecurityDescLen	[0..1]	Length	Must be set if EncodedMarketDisruptionFallbackUnderlierSecurityDesc(41102) field is specified and must immediately precede it
EncodedMarketDisruptionFallbackUnderlierSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MarketDisruptionFallbackUnderlierSecurityDesc(41100) field in the encoded format specified via the MessageEncoding(347) field.
MarketDisruptionFallbackOpenUnits	[0..1]	Qty	

Name	Mult.	Type	Description
MarketDisruptionFallbackBasketCurrency	[0..1]	Currency	
MarketDisruptionFallbackBasketDivisor	[0..1]	float	

Used in components: MarketDisruption

180.2.2747 MarketDisruptionFallbackType

Specifies the type of disruption fallback.

See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values.

Type: String

Used in groups: MarketDisruptionFallbackGrp

180.2.2748 MarketDisruptionFallbackUnderlierSecurityDesc

Specifies the description of the underlying security.

Type: String

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2749 MarketDisruptionFallbackUnderlierSecurityID

Specifies the identifier value of the security.

Type: String

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2750 MarketDisruptionFallbackUnderlierSecurityIDSource

Specifies the class or source scheme of the security identifier.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)

Code	Name	Description
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2751 MarketDisruptionFallbackUnderlierType

The type of reference price underlier.

Type: int

Allowed values in MarketDisruptionFallbackUnderlierTypeCodeSet:

Code	Name	Description
0	Basket	Basket
1	Bond	Bond
2	Cash	Cash
3	Commodity	Commodity
4	ConvertibleBond	Convertible bond
5	Equity	Equity
6	ExchangeTradedFund	Exchange traded fund
7	Future	Future
8	Index	Index
9	Loan	Loan
10	Mortgage	Mortgage
11	MutualFund	Mutual fund

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.2752 MarketDisruptionFallbackValue

Applicable value for MarketDisruptionFallbackType(41095).

Type: String

Used in groups: MarketDisruptionFallbackGrp

180.2.2753 MarketDisruptionMaterialityPercentage

Used when a price materiality percentage applies to the price source disruption event and this event has been specified.

Type: Percentage

Used in components: MarketDisruption

180.2.2754 MarketDisruptionMaximumDays

Specifies the maximum number of market disruption days (commodity or bullion business days) in a contract or confirmation. If none are specified, the maximum number of market disruption days is five (5).

Type: int

Used in components: MarketDisruption

180.2.2755 MarketDisruptionMinimumFuturesContracts

Specifies the minimum futures contracts level that dictates whether or not a 'De Minimis Trading' event has occurred.

Type: int

Used in components: MarketDisruption

180.2.2756 MarketDisruptionProvision

The consequences of market disruption events.

Type: int

Allowed values in MarketDisruptionProvisionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable
1	Applicable	Applicable

Code	Name	Description
2	AsInMasterAgreement	As specified in master agreement
3	AsInConfirmation	As specified in confirmation

Used in components: MarketDisruption

180.2.2757 MarketDisruptionValue

Applicable value for MarketDisruptionEvent(41093).

Type: String

Used in groups: MarketDisruptionEventGrp

180.2.2758 MarketID

Identifies the market

Type: Exchange

Used in groups: MarketSegmentGrp, MarketSegmentScopeGrp, TrdSessLstGrp

Used in messages: CrossRequest, CrossRequestAck, DerivativeSecurityListRequest, MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, News, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, PartyActionReport, PartyActionRequest, SecurityDefinitionRequest, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityMassStatus, SecurityMassStatusRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport, TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.2759 MarketMakerActivity

Indicates market maker participation in security.

Type: int

Allowed values in MarketMakerActivityCodeSet:

Code	Name	Description
0	NoParticipation	No participation
1	BuyParticipation	Buy participation
2	SellParticipation	Sell participation
3	BothBuyAndSellParticipation	Both buy and sell participation

Used in messages: SecurityStatus

180.2.2760 MarketReportID

Market Definition message identifier.

Type: String

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2761 MarketReqID

Unique ID of a Market Definition Request message.

Type: String

Used in messages: MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport

180.2.2762 MarketSegmentDesc

Description or name of Market Segment

Type: String

Used in messages: MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport

180.2.2763 MarketSegmentGrp

Name	Mult.	Type	Description
NoMarketSegments	[1..1]	NumInGroup	Number of Market Segments on which a security may trade.

Name	Mult.	Type	Description
MarketID	[0..1]	Exchange	Identifies the market which lists and trades the instrument.
MarketSegmentID	[0..1]	String	Identifies the segment of the market to which the specify trading rules and listing rules apply.
SecurityTradingRules	[0..1]	Component	
StrikeRules	[0..*]	Group	This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument.

Used in components: DerivativeSecurityDefinition

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport

180.2.2764 MarketSegmentID

Identifies the market segment

Type: String

Used in groups: MarketSegmentGrp, MarketSegmentScopeGrp, TrdSessLstGrp

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, CrossRequest, CrossRequestAck, DerivativeSecurityListRequest, ExecutionReport, MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, News, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderStatusRequest, PartyActionReport, PartyActionRequest, SecurityDefinitionRequest, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityMassStatus, SecurityMassStatusRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport, TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.2765 MarketSegmentRelationship

Type of relationship between two or more market segments.

Type: int

Allowed values in MarketSegmentRelationshipCodeSet:

Code	Name	Description
1	MarketSegmentPoolMember	Market segment pool member. Market segments represent constituents of the pool identified.
2	RetailSegment	Retail segment. Retail segment related to wholesale segment identified.
3	WholesaleSegment	Wholesale segment. Wholesale segment related to retail segment identified.

Used in groups: RelatedMarketSegmentGrp

180.2.2766 MarketSegmentScopeGrp

Conveys a list of markets and, optionally, their market segments. Note that the component MarketSegmentGrp exists, but is not useful for this purpose, as it conveys additional information not appropriate in this context.

Name	Mult.	Type	Description
NoMarketSegments	[1..1]	NumInGroup	
MarketID	[0..1]	Exchange	Required if NoMarketSegments(1310) > 0.
MarketSegmentID	[0..1]	String	

Used in groups: EntitlementGrp

Used in messages: MarketDataRequest, PartyEntitlementsRequest

180.2.2767 MarketSegmentStatus

Status of market segment.

Type: int

Allowed values in MarketSegmentStatusCodeSet:

Code	Name	Description
1	Active	Active. Market segment is active, i.e. trading is possible.
2	Inactive	Inactive. Market segment has previously been active and is now inactive.

Code	Name	Description
3	Published	Published. Market segment information is provided prior to its first activation.

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2768 MarketSegmentSubType

Used to further categorize market segments within a MarketSegmentType(2543).

Type: int

Allowed values in MarketSegmentSubTypeCodeSet:

Code	Name	Description
1	InterProductSpread	Inter-product spread. Complex instruments which consist of leg instruments from different products, e.g. a location spread which include country-specific products in each leg instrument.

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2769 MarketSegmentType

Used to classify the type of market segment.

Type: int

Allowed values in MarketSegmentTypeCodeSet:

Code	Name	Description
1	Pool	Pool. Used when multiple market segments are being grouped or pooled together.
2	Retail	Retail.
3	Wholesale	Wholesale.

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2770 MarketUpdateAction

Specifies the action taken for the specified MarketID(1301) + MarketSegmentID(1300).

Type: char

Allowed values in SecurityUpdateActionCodeSet:

Code	Name	Description
A	Add	Add
D	Delete	Delete
M	Modify	Modify

Used in messages: MarketDefinitionUpdateReport

180.2.2771 MassActionReason

Reason for submission of mass action.

Type: int

Allowed values in MassActionReasonCodeSet:

Code	Name	Description
0	None	No special reason (default)
1	TradingRiskControl	Trading risk control. General violation of trading rules. Can be used if specific reason is unavailable or must not be disclosed.
2	ClearingRiskControl	Clearing risk control. General violation of clearing rules. Can be used if specific reason is unavailable or must not be disclosed.
3	MarketMakerProtection	Market maker protection. Specific action taken to prevent further executions for a market maker.
4	StopTrading	Stop trading. Specific action taken in conjunction with the prevention of further trading. Scope can be defined with TargetParties component.
5	EmergencyAction	Emergency action. Specific action taken due to an emergency condition. Scope can be defined with TargetParties component.
6	SessionLossLogout	Session loss or logout. Protection of trader or firm after having lost connectivity.
7	DuplicateLogin	Duplicate login. Trader only allowed to login once.

Code	Name	Description
8	ProductNotTraded	Product not traded. Product not available for trading, e.g. in a halted state.
9	InstrumentNotTraded	Instrument not traded. Instrument not available for trading, e.g. due to intra-day expiration.
10	CompleInstrumentDeleted	Complex instrument deleted. Removal of complex instrument, e.g. due to expiry, leading to mass action on open orders.
11	CircuitBreakerActivated	Circuit breaker activated. Trading interruption leading to mass action on open orders.
99	Other	Other

Used in messages: OrderMassActionReport, OrderMassActionRequest

180.2.2772 MassActionRejectReason

Reason Order Mass Action Request was rejected

Type: int

Allowed values in MassActionRejectReasonCodeSet:

Code	Name	Description
0	MassActionNotSupported	Mass action not supported
1	InvalidOrUnknownSecurity	Invalid or unknown security
2	InvalidOrUnknownUnderlyingSecurity	Invalid or unknown underlying security
3	InvalidOrUnknownProduct	Invalid or unknown product
4	InvalidOrUnknownCFICode	Invalid or unknown CFI Code
5	InvalidOrUnknownSecurityType	Invalid or unknown security type
6	InvalidOrUnknownTradingSession	Invalid or unknown trading session
7	InvalidOrUnknownMarket	Invalid or unknown market
8	InvalidOrUnknownMarketSegment	Invalid or unknown market segment
9	InvalidOrUnknownSecurityGroup	Invalid or unknown security group
10	InvalidOrUnknownSecurityIssuer	Invalid or unknown issuer
11	InvalidOrUnknownIssuerOfUnderlyingSecurity	Invalid or unknown issuer of underlying security
99	Other	Other

Used in messages: OrderMassActionReport

180.2.2773 MassActionReportID

Unique identifier of Order Mass Cancel Report or Order Mass Action Report message as assigned by sell-side (broker, exchange, ECN)

Type: String

Used in messages: OrderMassActionReport, OrderMassCancelReport

180.2.2774 MassActionResponse

Specifies the action taken by counterparty order handling system as a result of the action type indicated in MassActionType of the Order Mass Action Request.

Type: int

Allowed values in MassActionResponseCodeSet:

Code	Name	Description
0	Rejected	Rejected - See MassActionRejectReason(1376)
1	Accepted	Accepted
2	Completed	Completed

Used in messages: OrderMassActionReport

180.2.2775 MassActionScope

Specifies scope of Order Mass Action Request.

Type: int

Allowed values in MassActionScopeCodeSet:

Code	Name	Description
1	AllOrdersForASecurity	All orders for a security
2	AllOrdersForAnUnderlyingSecurity	All orders for an underlying security
3	AllOrdersForAProduct	All orders for a product

Code	Name	Description
4	AllOrdersForACFICode	All orders for a CFI Code
5	AllOrdersForASecurityType	All orders for a security type
6	AllOrdersForATradingSession	All orders for a trading session
7	AllOrders	All orders
8	AllOrdersForAMarket	All orders for a market
9	AllOrdersForAMarketSegment	All orders for a market segment (or multiple segments)
10	AllOrdersForASecurityGroup	All orders for a security group
11	CancelForSecurityIssuer	All orders for an issuer
12	CancelForIssuerOfUnderlyingSecurity	All orders for an issuer of underlying security

Used in messages: OrderMassActionReport, OrderMassActionRequest

180.2.2776 MassActionType

Specifies the type of action requested

Type: int

Allowed values in MassActionTypeCodeSet:

Code	Name	Description
1	SuspendOrders	Suspend orders
2	ReleaseOrdersFromSuspension	Release orders from suspension
3	CancelOrders	Cancel orders

Used in messages: OrderMassActionReport, OrderMassActionRequest

180.2.2777 MassCancelRejectReason

Reason Order Mass Cancel Request was rejected

Type: int

Allowed values in MassCancelRejectReasonCodeSet:

Code	Name	Description
0	MassCancelNotSupported	Mass Cancel Not Supported
1	InvalidOrUnknownSecurity	Invalid or unknown security
2	InvalidOrUnknownUnderlyingSecurity	Invalid or unknown underlying security
3	InvalidOrUnknownProduct	Invalid or unknown product
4	InvalidOrUnknownCFICode	Invalid or unknown CFI Code
5	InvalidOrUnknownSecurityType	Invalid or unknown security type
6	InvalidOrUnknownTradingSession	Invalid or unknown trading session
7	InvalidOrUnknownMarket	Invalid or unknown market
8	InvalidOrUnkownMarketSegment	Invalid or unknown market segment
9	InvalidOrUnknownSecurityGroup	Invalid or unknown security group
10	InvalidOrUnknownSecurityIssuer	Invalid or unknown security issuer
11	InvalidOrUnknownIssuerOfUnderlyingSecurity	Invalid or unknown issuer of underlying security
99	Other	Other

Used in messages: OrderMassCancelReport

180.2.2778 MassCancelRequestType

Specifies scope of Order Mass Cancel Request.

Type: char

Allowed values in MassCancelRequestTypeCodeSet:

Code	Name	Description
1	CancelOrdersForASecurity	Cancel orders for a security
2	CancelOrdersForAnUnderlyingSecurity	Cancel orders for an underlying security
3	CancelOrdersForAProduct	Cancel orders for a product
4	CancelOrdersForACFICode	Cancel orders for a CFICode
5	CancelOrdersForASecurityType	Cancel orders for a security type
6	CancelOrdersForATradingSession	Cancel orders for a trading session
7	CancelAllOrders	Cancel all orders
8	CancelOrdersForAMarket	Cancel orders for a market

Code	Name	Description
9	CancelOrdersForAMarketSegment	Cancel orders for a market segment
A	CancelOrdersForASecurityGroup	Cancel orders for a security group
B	CancelOrdersForSecurityIssuer	Cancel orders for an issuer
C	CancelForIssuerOfUnderlyingSecurity	Cancel orders for an issuer of underlying security

Used in messages: OrderMassCancelReport, OrderMassCancelRequest

180.2.2779 MassCancelResponse

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

Type: char

Allowed values in MassCancelResponseCodeSet:

Code	Name	Description
0	CancelRequestRejected	Cancel Request Rejected - See MassCancelRejectReason (532)
1	CancelOrdersForASecurity	Cancel orders for a security
2	CancelOrdersForAnUnderlyingSecurity	Cancel orders for an underlying security
3	CancelOrdersForAProduct	Cancel orders for a product
4	CancelOrdersForACFICode	Cancel orders for a CFI Code
5	CancelOrdersForASecurityType	Cancel orders for a security type
6	CancelOrdersForATradingSession	Cancel orders for a trading session
7	CancelAllOrders	Cancel all orders
8	CancelOrdersForAMarket	Cancel orders for a market
9	CancelOrdersForAMarketSegment	Cancel orders for a market segment
A	CancelOrdersForASecurityGroup	Cancel orders for a security group
B	CancelOrdersForASecuritiesIssuer	Cancel orders for an issuer
C	CancelOrdersForIssuerOfUnderlyingSecurity	Cancel orders for an issuer of underlying security

Used in messages: OrderMassCancelReport

180.2.2780 MassHaltReason

Denotes the reason for the Opening Delay or Trading halt of a group of securities.

Type: int

Allowed values in HaltReasonCodeSet:

Code	Name	Description
0	NewsDissemination	News Dissemination
1	OrderInflux	Order Influx
2	OrderImbalance	Order Imbalance
3	AdditionalInformation	Additional Information
4	NewsPending	News Pending
5	EquipmentChangeover	Equipment Changeover

Used in messages: SecurityMassStatus

180.2.2781 MassOrderReportID

Unique message identifier for the response to a mass order request as assigned by the receiver of the orders.

Type: String

Used in messages: MassOrderAck

180.2.2782 MassOrderRequestID

Unique message identifier for a mass order request as assigned by the submitter of the orders.

Type: String

Used in messages: ExecutionReport, MassOrder, MassOrderAck

180.2.2783 MassOrderRequestResult

Request result of mass order request.

Type: int

Allowed values in MassOrderRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful
1	ResponseLevelNotSupported	Response level not supported
2	InvalidMarket	Invalid market
3	InvalidMarketSegment	Invalid market segment
99	Other	Other

Used in messages: MassOrderAck

180.2.2784 MassOrderRequestStatus

Status of mass order request.

Type: int

Allowed values in MassOrderRequestStatusCodeSet:

Code	Name	Description
1	Accepted	Accepted
2	AcceptedWithAdditionalEvents	Accepted with additional events
3	Rejected	Rejected

Used in messages: MassOrderAck

180.2.2785 MassStatusReqID

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

Type: String

Used in messages: ExecutionReport, OrderMassStatusRequest

180.2.2786 MassStatusReqType

Specifies the type or scope of the mass order status request.

Type: int

Allowed values in MassStatusReqTypeCodeSet:

Code	Name	Description
1	StatusForOrdersForASecurity	Status for orders for a security
2	StatusForOrdersForAnUnderlyingSecurity	Status for orders for an underlying security
3	StatusForOrdersForAProduct	Status for orders for a product
4	StatusForOrdersForACFICode	Status for orders for a CFI Code
5	StatusForOrdersForASecurityType	Status for orders for a security type
6	StatusForOrdersForATradingSession	Status for orders for a trading session
7	StatusForAllOrders	Status for all orders
8	StatusForOrdersForAPartyID	Status for orders for a party identifier
9	StatusForSecurityIssuer	Status for orders for an issuer
10	StatusForIssuerOfUnderlyingSecurity	Status for orders for an issuer of underlying security

Used in messages: OrderMassStatusRequest

180.2.2787 MasterConfirmationAnnexDate

The date that an annex to the master confirmation was executed between the parties.

Type: LocalMktDate

Used in components: FinancingDetails

180.2.2788 MasterConfirmationAnnexDesc

The type of master confirmation annex executed between the parties.

See http://www.fpml.org/coding-scheme/master-confirmation-annex-type for values.

Type: String

Used in components: FinancingDetails

180.2.2789 MasterConfirmationDate

Alternative to broker confirmation. The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.

Type: LocalMktDate

Used in components: FinancingDetails

180.2.2790 MasterConfirmationDesc

The type of master confirmation executed between the parties.

See http://www.fpml.org/coding-scheme/master-confirmation-type for values.

Type: String

Used in components: FinancingDetails

180.2.2791 MatchAlgorithm

The types of algorithm used to match orders in a specific security. Possilbe value types are FIFO, Allocation, Pro-rata, Lead Market Maker, Currency Calender.

Type: String

Used in groups: MatchRules

180.2.2792 MatchAttribTagID

Existing FIX field to be applied as a matching criteria to the instruction, bilaterally agreed between parties.

Type: TagNum

Used in groups: MatchingInstructions

180.2.2793 MatchAttribValue

Value of MatchAttribTagID(1626) on which to apply the matching instruction.

Type: String

Used in groups: MatchingInstructions

180.2.2794 MatchExceptionAllocValue

The allocating party's data value used in the match operation.

Type: String

Used in groups: MatchExceptionGrp

180.2.2795 MatchExceptionConfirmValue

The confirming party's data value used in the match operation.

Type: String

Used in groups: MatchExceptionGrp

180.2.2796 MatchExceptionElementName

The matching exception data point name, for example: "Trade currency". This may be used for display purposes, providing a corresponding description for the value in MatchExceptionElementType(2774).

Type: String

Used in groups: MatchExceptionGrp

180.2.2797 MatchExceptionElementType

Identifies the data point used in the matching operation which resulted in an exception.

Type: int

Allowed values in MatchExceptionElementTypeCodeSet:

Code	Name	Description
1	AccruedInterest	Accrued interest
2	DealPrice	Deal price
3	TradeDate	Trade date. Tolerance not applicable
4	SettlementDate	Settlement date. Tolerance not applicable
5	SideIndicator	Side indicator. Tolerance not applicable
6	TradedCurrency	Traded currency. Tolerance not applicable
7	AccountID	Account ID. Tolerance not applicable

Code	Name	Description
8	ExecutingBrokerID	Executing broker ID. Tolerance not applicable
9	SettlementCurrencyAndAmount	Settlement currency and amount
10	InvestmentManagerID	Investment manager ID. Tolerance not applicable
11	NetAmount	Net amount
12	PlaceOfSettlement	Place of settlement. Tolerance not applicable
13	Commissions	Commissions
14	SecurityIdentifier	Security identifier. Tolerance not applicable
15	QualityAllocated	Quantity allocated
16	Principal	Principal
17	Fees	Fees
18	Tax	Tax

Used in groups: MatchExceptionGrp

180.2.2798 MatchExceptionGrp

The MatchExceptionGrp component details the matching exceptions and variances identified during the matching process based on the defined matching criteria and tolerances.

Name	Mult.	Type	Description
NoMatchExceptions	[1..1]	NumInGroup	
MatchExceptionType	[0..1]	CodeSet	Required if NoMatchExceptions(2772) > 0.
MatchExceptionElementType	[0..1]	CodeSet	Required if NoMatchExceptions(2772) > 0.
MatchExceptionElementName	[0..1]	String	
MatchExceptionAllocValue	[0..1]	String	
MatchExceptionConfirmValue	[0..1]	String	
MatchExceptionToleranceValue	[0..1]	float	
MatchExceptionToleranceValueType	[0..1]	CodeSet	
MatchExceptionText	[0..1]	String	
EncodedMatchExceptionTextLen	[0..1]	Length	Must be set if EncodedMatchExceptionText(2780) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedMatchExceptionText	[0..1]	data	Encoded (non-ASCII characters) representation of the MatchExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field.

Used in messages: Confirmation, ConfirmationAck

180.2.2799 MatchExceptionText

Description of the exception.

Type: String

Used in groups: MatchExceptionGrp

180.2.2800 MatchExceptionToleranceValue

The data element's tolerance value. Omitted if no tolerance is allowed or not applicable.

Type: float

Used in groups: MatchExceptionGrp

180.2.2801 MatchExceptionToleranceValueType

The type of value in MatchExceptionToleranceValue(2778). Omitted if no tolerance is allowed or not applicable.

Type: int

Allowed values in MatchExceptionToleranceValueTypeCodeSet:

Code	Name	Description
1	FixedAmount	Fixed amount. Default if not specified
2	Percentage	Percentage

Used in groups: MatchExceptionGrp

180.2.2802 MatchExceptionType

Type of matching exception.

Type: int

Allowed values in MatchExceptionTypeCodeSet:

Code	Name	Description
0	NoMatchingConfirmation	No matching confirmation
1	NoMatchingAllocation	No matching allocation
2	AllocationDataElementMissing	Allocation data element missing
3	ConfirmationDataElementMissing	Confirmation data element missing
4	DataDifferenceNotWithinTolerance	Data difference not within tolerance
5	MatchWithinTolerance	Match within tolerance
99	Other	Other

Used in groups: MatchExceptionGrp

180.2.2803 MatchIncrement

Allows orders to specify a minimum quantity that applies to every execution (one execution could be for multiple counter-orders). The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the MatchIncrement.

Type: Qty

Used in groups: ListOrdGrp

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

180.2.2804 MatchingDataPointGrp

The MatchingDataPointGrp component details all the trade attributes and tolerances used for trade matching.

Name	Mult.	Type	Description
NoMatchingDataPoints	[1..1]	NumInGroup	

Name	Mult.	Type	Description
MatchingDataPointIndicator	[0..1]	CodeSet	Required if NoMatchingDataPoints(2781) > 0.
MatchingDataPointValue	[0..1]	String	Required if NoMatchingDataPoints(2781) > 0.
MatchingDataPointType	[0..1]	CodeSet	Required if NoMatchingDataPoints(2781) > 0.
MatchingDataPointName	[0..1]	String	

Used in messages: Confirmation, ConfirmationAck

180.2.2805 MatchingDataPointIndicator

Data point's matching type.

Type: int

Allowed values in MatchingDataPointIndicatorCodeSet:

Code	Name	Description
1	Mandatory	Mandatory
2	Optional	Optional

Used in groups: MatchingDataPointGrp

180.2.2806 MatchingDataPointName

The matching data point name, for example: "Trade currency". This may be used for display purposes, providing a corresponding description for the value in MatchingDataPointType(2784).

Type: String

Used in groups: MatchingDataPointGrp

180.2.2807 MatchingDataPointType

Identifies the data point used in the matching operation.

Type: int

Allowed values in MatchExceptionElementTypeCodeSet:

Code	Name	Description
1	AccruedInterest	Accrued interest
2	DealPrice	Deal price
3	TradeDate	Trade date. Tolerance not applicable
4	SettlementDate	Settlement date. Tolerance not applicable
5	SideIndicator	Side indicator. Tolerance not applicable
6	TradedCurrency	Traded currency. Tolerance not applicable
7	AccountID	Account ID. Tolerance not applicable
8	ExecutingBrokerID	Executing broker ID. Tolerance not applicable
9	SettlementCurrencyAndAmount	Settlement currency and amount
10	InvestmentManagerID	Investment manager ID. Tolerance not applicable
11	NetAmount	Net amount
12	PlaceOfSettlement	Place of settlement. Tolerance not applicable
13	Commissions	Commissions
14	SecurityIdentifier	Security identifier. Tolerance not applicable
15	QualityAllocated	Quantity allocated
16	Principal	Principal
17	Fees	Fees
18	Tax	Tax

Used in groups: MatchingDataPointGrp

180.2.2808 MatchingDataPointValue

Value of the matching data point.

Type: String

Used in groups: MatchingDataPointGrp

180.2.2809 MatchingInstructions

Name	Mult.	Type	Description
NoMatchInst	[1..1]	NumInGroup	
MatchInst	[0..1]	CodeSet	Required if NoMatchInst > 0.

Name	Mult.	Type	Description
MatchInstMarketID	[0..1]	Exchange	
MatchAttribTagID	[0..1]	TagNum	Required if NoMatchInst > 0.
MatchAttribValue	[0..1]	String	Required if NoMatchInst > 0.

Used in components: TradeReportOrderDetail

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

180.2.2810 MatchInst

Matching Instruction for the order.

Type: int

Allowed values in MatchInstCodeSet:

Code	Name	Description
1	Match	Match
2	DoNotMatch	Do Not Match

Used in groups: MatchingInstructions

180.2.2811 MatchInstMarketID

Identifies the market to which the matching instruction applies.

Type: Exchange

Used in groups: MatchingInstructions

180.2.2812 MatchRuleProductComplex

Identifies an entire suite of products for which the matching rule applies.

Type: String

Used in groups: MatchRules

180.2.2813 MatchRules

The MatchRules component is used to specify the details of order matching rules for specified product group or complex.

Name	Mult.	Type	Description
NoMatchRules	[1..1]	NumInGroup	
MatchAlgorithm	[0..1]	String	Required if NoMatchRules(1235) > 0.
MatchType	[0..1]	CodeSet	
MatchRuleProductComplex	[0..1]	String	Can be used to limit match rule to specific product suite.
CustomerPriority	[0..1]	CodeSet	Can be used to give customer orders priority for the given matching algorithm.

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.2814 MatchStatus

The status of this trade with respect to matching or comparison.

Type: char

Allowed values in MatchStatusCodeSet:

Code	Name	Description
0	Compared	Compared, matched or affirmed
1	Uncompared	Uncompared, unmatched, or unaffirmed
2	AdvisoryOrAlert	Advisory or alert
3	Mismatched	Mismatched. Indicates that data points from the AllocationInstruction(35=J) and Confirmation(35=AK) are matched but there are variances. MatchExceptionGrp component may be used to detail on the mis-matched data fields.

Used in groups: AllocGrp

Used in messages: AllocationInstructionAck, AllocationReportAck, Confirmation, ConfirmationAck, PositionReport, RequestForPositions, RequestForPositionsAck, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.2815 MatchType

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

Type: String

Allowed values in MatchTypeCodeSet:

Code	Name	Description
A1	ExactMatchPlus4BadgesExecTime	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus four badges and execution time (within two-minute window)
A2	ExactMatchPlus4Badges	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus four badges
A3	ExactMatchPlus2BadgesExecTime	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus two badges and execution time (within two-minute window)
M3	ACTAcceptedTrade	ACT Accepted Trade
A4	ExactMatchPlus2Badges	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator, plus two badges
M4	ACTDefaultTrade	ACT Default Trade
A5	ExactMatchPlusExecTime	Exact match on Trade Date, Stock Symbol, Quantity, Price, TradeType, and Special Trade Indicator plus execution time (within two-minute window)
M5	ACTDefaultAfterM2	ACT Default After M2
AQ	StampedAdvisoriesOrSpecialistAccepts	Compared records resulting from stamped advisories or specialist accepts/pair-offs
M6	ACTM6Match	ACT M6 Match
S1	A1ExactMatchSummarizedQuantity	Summarized match using A1 exact match criteria except quantity is summaried
S2	A2ExactMatchSummarizedQuantity	Summarized match using A2 exact match criteria except quantity is summarized
S3	A3ExactMatchSummarizedQuantity	Summarized match using A3 exact match criteria except quantity is summarized
S4	A4ExactMatchSummarizedQuantity	Summarized match using A4 exact match criteria except quantity is summarized
S5	A5ExactMatchSummarizedQuantity	Summarized match using A5 exact match criteria except quantity is summarized
M1	ExactMatchMinusBadgesTimes	Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator minus badges And times: ACT M1 match

Code	Name	Description
M2	SummarizedMatchMinusBadges-Times	Summarized match minus badges and times: ACT M2 Match
MT	OCSLockedIn	OCS Locked In: Non-ACT
1	OnePartyTradeReport	One-Party Trade Report (privately negotiated trade)
2	TwoPartyTradeReport	Two-Party Trade Report (privately negotiated trade)
3	ConfirmedTradeReport	Confirmed Trade Report (reporting from recognized markets)
4	AutoMatch	Auto-match
5	CrossAuction	Cross Auction
6	CounterOrderSelection	Counter-Order Selection
7	CallAuction	Call Auction
8	Issuing	Issuing/Buy Back Auction
9	SystematicInternaliser	Systematic Internaliser (SI)
10	AutoMatchLastLook	Auto-match with last look. Execution that arises from a match against orders or quotes which require a confirmation during continuous trading.
11	CrossAuctionLastLook	Cross auction with last look. Execution that arises from a match against orders or quotes which require a confirmation during an auction.

Used in groups: MDFullGrp, MDIncGrp, MatchRules

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport

180.2.2816 MaterialDividendsIndicator

Indicates whether material non-cash dividends are applicable.

Type: Boolean

Used in components: DividendConditions

180.2.2817 MaturityDate

Date of maturity.

Type: LocalMktDate

Used in components: Instrument

180.2.2818 MaturityFrequencyPeriod

Time unit multiplier for the minimum frequency of the instrument maturity intervals.

Type: int

Used in components: Instrument

180.2.2819 MaturityFrequencyUnit

Time unit associated with the minimum frequency of the instrument maturity intervals.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: Instrument

180.2.2820 MaturityMonthYear

Can be used with standardized derivatives vs. the MaturityDate (541) field. Month and Year of the maturity (used for standardized futures and options).

Format:

YYYYMM (e.g. 199903)

YYYYMMDD (e.g. 20030323)

YYYYMMwN (e.g. 200303w) for week

A specific date or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in the same Year and Month, but actually mature at a different time, a value can be appended, such as "w" or "w2" to indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific expiration (maturity date).

Type: MonthYear

Used in components: Instrument

180.2.2821 MaturityMonthYearFormat

Format used to generate the MaturityMonthYear for each option

Type: int

Allowed values in MaturityMonthYearFormatCodeSet:

Code	Name	Description
0	YearMonthOnly	YearMonth Only (default)
1	YearMonthDay	YearMonthDay
2	YearMonthWeek	YearMonthWeek

Used in groups: MaturityRules

180.2.2822 MaturityMonthYearIncrement

Increment between successive maturities for an option class

Type: int

Used in groups: MaturityRules

180.2.2823 MaturityMonthYearIncrementUnits

Unit of measure for the Maturity Month Year Increment

Type: int

Allowed values in MaturityMonthYearIncrementUnitsCodeSet:

Code	Name	Description
0	Months	Months
1	Days	Days
2	Weeks	Weeks
3	Years	Years

Used in groups: MaturityRules

180.2.2824 MaturityNetMoney

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

Type: Amt

Used in messages: Confirmation

180.2.2825 MaturityRuleID

Allows maturity rule to be referenced via an identifier so that rules do not need to be explicitly enumerated

Type: String

Used in groups: MaturityRules

180.2.2826 MaturityRules

Name	Mult.	Type	Description
NoMaturityRules	[1..1]	NumInGroup	Number of maturity rule entries. This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument
MaturityRuleID	[0..1]	String	Allows maturity rule to be referenced via an identifier so that rules do not need to be explicitly enumerated
MaturityMonthYearFormat	[0..1]	CodeSet	Format used to generate the MMY for each option contract:
MaturityMonthYearIncrementUnits	[0..1]	CodeSet	enumeration specifying the increment unit:

Name	Mult.	Type	Description
StartMaturityMonthYear	[0..1]	MonthYear	Starting maturity for the range to which the StrikeIncrement applies. Price refers to the price of the underlying
EndMaturityMonthYear	[0..1]	MonthYear	Ending maturity month year to which the StrikeIncrement applies. Price refers to the price of the underlying.
MaturityMonthYearIncrement	[0..1]	int	Value by which maturity month year should be incremented within the specified price range.

Used in groups: StrikeRules

180.2.2827 MaturityTime

Time of security's maturity expressed in local time with offset to UTC specified

Type: TZTimeOnly

Used in components: Instrument

180.2.2828 MaxFloor

The quantity to be displayed . Required for reserve orders. On orders specifies the qty to be displayed, on execution reports the currently displayed quantity.

Type: Qty

Used in groups: ListOrdGrp

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

180.2.2829 MaximumPriceDeviation

Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.

Type: Percentage

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

180.2.2830 MaxMessageSize

Maximum number of bytes supported for a single message.

Type: Length

Used in messages: Logon

180.2.2831 MaxPriceLevels

Allows an order to specify a maximum number of price levels to trade through. Only valid for aggressive orders and during continuous (autoexecution) trading sessions. Property lost when order is put on book. A partially filled order is assigned last trade price as limit price. Non-filled order behaves as ordinary Market or Limit.

Type: int

Used in groups: ListOrdGrp

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

180.2.2832 MaxPriceVariation

The maximum price variation of an execution from one event to the next for a given security. Expressed in absolute price terms.

Type: float

Used in components: BaseTradingRules

Used in groups: MDFullGrp, MDIncGrp

180.2.2833 MaxShow

Maximum quantity (e.g. number of shares) within an order to be shown to other customers (i.e. sent via an IOI).

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

Type: Qty

Used in groups: ListOrdGrp

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

180.2.2834 MaxTradeVol

The maximum order quantity (as expressed by TradeVolType(1786)) that can be submitted for a security.

Type: Qty

Used in components: BaseTradingRules

180.2.2835 MDBookType

Describes the type of book for which the feed is intended. Used when multiple feeds are provided over the same connection

Type: int

Allowed values in MDBookTypeCodeSet:

Code	Name	Description
1	TopOfBook	Top of Book
2	PriceDepth	Price Depth
3	OrderDepth	Order Depth

Used in groups: MarketDataFeedTypes

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh, SecurityMassStatus, SecurityStatus

180.2.2836 MDEntryBuyer

Buying party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

180.2.2837 MDEntryDate

Date of Market Data Entry.

(prior to FIX 4.4 field was of type UTCDate)

Type: UTCDateOnly

Used in groups: MDFullGrp, MDIncGrp

180.2.2838 MDEntryForwardPoints

Used for an F/X entry. The forward points to be added to or subtracted from the spot rate to get the "all-in" rate in MDEntryPx. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in groups: MDFullGrp, MDIncGrp

180.2.2839 MDEntryID

Unique Market Data Entry identifier.

Type: String

Used in groups: MDFullGrp, MDIncGrp

Used in messages: ExecutionReport

180.2.2840 MDEntryOriginator

Originator of a Market Data Entry

Type: String

Used in groups: MDFullGrp, MDIncGrp

180.2.2841 MDEntryPositionNo

Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.2842 MDEntryPx

Price of the Market Data Entry.

Type: Price

Used in groups: MDFullGrp, MDIncGrp

180.2.2843 MDEntryRefID

Refers to a previous MDEntryID (278).

Type: String

Used in groups: MDIncGrp

180.2.2844 MDEntrySeller

Selling party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

180.2.2845 MDEntrySize

Quantity or volume represented by the Market Data Entry.

Type: Qty

Used in groups: InstrmtMDReqGrp, MDFullGrp, MDIncGrp, StrmAsgnReqInstrmtGrp

180.2.2846 MDEntrySpotRate

The spot rate for an FX entry

Type: float

Used in groups: MDFullGrp, MDIncGrp

180.2.2847 MDEntryTime

Time of Market Data Entry.

Type: UTCTimeOnly

Used in groups: MDFullGrp, MDIncGrp

180.2.2848 MDEntryType

Type of market data entry.

Type: char

Allowed values in MDEntryTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Offer	Offer
2	Trade	Trade
3	IndexValue	Index value. A reference stock index (e.g. DJIA) or benchmark rate (e.g. LIBOR).
4	OpeningPrice	Opening price
5	ClosingPrice	Closing price
6	SettlementPrice	Settlement price
7	TradingSessionHighPrice	Trading session high price
8	TradingSessionLowPrice	Trading session low price
9	VWAP	Volume Weighted Average Price. VWAP
A	Imbalance	Imbalance
B	TradeVolume	Trade volume
C	OpenInterest	Open interest
D	CompositeUnderlyingPrice	Composite underlying price
E	SimulatedSellPrice	Simulated sell price
F	SimulatedBuyPrice	Simulated buy price
G	MarginRate	Margin rate
H	MidPrice	Mid-price
J	EmptyBook	Empty book
K	SettleHighPrice	Settle high price
L	SettleLowPrice	Settle low price

Code	Name	Description
M	PriorSettlePrice	Prior settle price
N	SessionHighBid	Session high bid
O	SessionLowOffer	Session low offer
P	EarlyPrices	Early prices
Q	AuctionClearingPrice	Auction clearing price
S	SwapValueFactor	Swap Value Factor (SVF) for swaps cleared through a central counterparty (CCP)
R	DailyValueAdjustmentForLongPositions	Daily value adjustment for long positions
T	CumulativeValueAdjustmentForLongPositions	Cumulative value adjustment for long positions
U	DailyValueAdjustmentForShortPositions	Daily value adjustment for short positions
V	CumulativeValueAdjustmentForShortPositions	Cumulative value adjustment for short positions
W	FixingPrice	Fixing price
X	CashRate	Cash rate
Y	RecoveryRate	Recovery rate
Z	RecoveryRateForLong	Recovery rate for long positions
a	RecoveryRateForShort	Recovery rate for short positions
b	MarketBid	Market bid
c	MarketOffer	Market offer
d	ShortSaleMinPrice	Short sale minimum price
e	PreviousClosingPrice	Previous closing price
f	CorporateActionReferencePrice	Corporate action reference price. Signifies a change to a reference price, such as settlement price or closing price, due to a corporate action event.
g	ThresholdLimitPriceBanding	Threshold limits and price banding. Conveys incremental real time change to pre-configured or previously disseminated pricing thresholds and/or banding parameters.
h	DailyFinancingValue	Daily financing value. The financing cost of rolling an analogous total return swap from the previous business day to the current business day. In the context of Adjusted Interest Rate (AIR) futures this is a component of the cleared futures price.
i	AccruedFinancingValue	Accrued financing value. The total of the daily funding values or amounts from a contract's first day of trading to the current day. In the context of Adjusted Interest Rate (AIR) futures this is a component of the cleared futures price.

Code	Name	Description
t	TWAP	Time Weighted Average Price. TWAP

Used in groups: MDFullGrp, MDIncGrp, MDReqGrp

180.2.2849 MDFeedType

Describes a class of service for a given data feed, ie Regular and Market Maker, Bandwidth Intensive or Bandwidth Conservative

Type: String

Used in components: MDStatisticParameters

Used in groups: MarketDataFeedTypes

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

180.2.2850 MDFullGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	NumInGroup	Number of entries following.
MDEntryType	[1..1]	CodeSet	Required if NoMDEntries(268) > 0.
MDEntryID	[0..1]	String	Conditionally required when maintaining an order-depth book (AggregatedBook(266) is "N"). Allows subsequent Incremental changes to be applied using MDEntryID(278).
MDEntryPx	[0..1]	Price	Conditionally required if MDEntryType(269) is not A (Imbalance), B (Trade Volume), or C (Open Interest); Conditionally required when MDEntryType(269) = Q (Auction clearing price).
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
AvgPxIndicator	[0..1]	CodeSet	
YieldData	[0..1]	Component	
SpreadOrBenchmarkCurveData	[0..1]	Component	
OrdType	[0..1]	CodeSet	Used to support market mechanism type; limit order, market order, committed principal order

Name	Mult.	Type	Description
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Required for NDFs to specify the settlement currency (fixing currency).
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
MDEntrySize	[0..1]	Qty	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) = 0 (Bid), 1 (Offer), 2 (Trade), B (Trade volume), or C (Open interest).
SecSizesGrp	[0..*]	Group	
LotType	[0..1]	CodeSet	Can be used to specify the lot type of the quoted size in order depth books.
MDEntryDate	[0..1]	UTCDateOnly	
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	Market posting quote / trade. Valid values: See Volume 6: Appendix 6-C
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
SecurityTradingStatus	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	
FastMarketIndicator	[0..1]	Boolean	
MarketCondition	[0..1]	CodeSet	
QuoteCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a quote.
TradeCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a trade
TradePriceConditionGrp	[0..*]	Group	
AnonymousTradeIndicator	[0..1]	Boolean	
AlgorithmicTradeIndicator	[0..1]	CodeSet	
MDEntryOriginator	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	
OpenCloseSettlFlag	[0..1]	CodeSet	Used if MDEntryType(269) = 4 (Opening price), 5 (Closing price), or 6 (Settlement price).

Name	Mult.	Type	Description
TimeInForce	[0..1]	CodeSet	For optional use when this Bid or Offer represents an order
ExpireDate	[0..1]	LocalMktDate	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
ExpireTime	[0..1]	UTCTimestamp	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59) = A (Good for Time).
ExposureDurationUnit	[0..1]	CodeSet	
MinQty	[0..1]	Qty	For optional use when this Bid or Offer represents an order
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
SellerDays	[0..1]	int	
OrderID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents an order
SecondaryOrderID	[0..1]	String	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
QuoteEntryID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents a quote
TradeID	[0..1]	String	For optional use in reporting Trades.
StrategyLinkID	[0..1]	String	For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
MDEntryBuyer	[0..1]	String	For optional use in reporting Trades
MDEntrySeller	[0..1]	String	For optional use in reporting Trades
NumberOfBuyOrders	[0..1]	int	For optional use in reporting trades.
NumberOfSellOrders	[0..1]	int	For optional use in reporting trades.
NumberOfOrders	[0..1]	int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
MDEntryPositionNo	[0..1]	int	
Scope	[0..1]	CodeSet	
PriceDelta	[0..1]	float	

Name	Mult.	Type	Description
TrdType	[0..1]	CodeSet	Specifies trade type when a trade is being reported. For optional use in reporting trades.
TrdSubType	[0..1]	CodeSet	For optional use in reporting trades.
SecondaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
TertiaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
TradeTypeGrp	[0..*]	Group	For optional use in reporting trades as alternative to the use of individual fields.
RegulatoryReportType	[0..1]	CodeSet	Used only when reporting a trade (MDEntryType(269)=2 (Trade)) that is a regulatory trade report.
MultiJurisdictionReportingIndicator	[0..1]	CodeSet	For optional use in reporting trades.
ExecMethod	[0..1]	CodeSet	
MatchType	[0..1]	CodeSet	For optional use in reporting trades.
OrderCategory	[0..1]	CodeSet	
TradePublishIndicator	[0..1]	CodeSet	For optional use in reporting trades.
TrdRegPublicationGrp	[0..*]	Group	
IntraFirmTradeIndicator	[0..1]	Boolean	
PreviouslyReported	[0..1]	CodeSet	
RelatedTradeGrp	[0..*]	Group	For optional use when reporting trades. Lists trades related to the current market data entry, e.g. leg trades of a multi-leg trade.
Text	[0..1]	String	Text to describe the Market Data Entry. Part of repeating group.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
MDPriceLevel	[0..1]	int	
OrderCapacity	[0..1]	CodeSet	
MDOriginType	[0..1]	CodeSet	
HighPx	[0..1]	Price	Used to report high price in association with trade, bid or ask rather than a separate entity
LowPx	[0..1]	Price	Used to report low price in association with trade, bid or ask rather than a separate entity.

Name	Mult.	Type	Description
FirstPx	[0..1]	Price	Indicates the first price of a trading session; can be a bid, ask, or trade price.
LastPx	[0..1]	Price	Indicates the last price of a trading session; can be a bid, ask, or trade price.
DiscountFactor	[0..1]	float	
TradeVolume	[0..1]	Qty	Used to report trade volume in association with trade, bid or ask rather than a separate entity
PriceLimits	[0..1]	Component	
MaxPriceVariation	[0..1]	float	
SettlPriceType	[0..1]	CodeSet	
SettlPriceDeterminationMethod	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Indicates date on which instrument will settle. For NDFs required for specifying the "value date".
MDQuoteType	[0..1]	CodeSet	
RptSeq	[0..1]	int	Used to identify the sequence number within a feed type
DealingCapacity	[0..1]	CodeSet	
MDEntrySpotRate	[0..1]	float	
MDEntryForwardPoints	[0..1]	PriceOffset	
Parties	[0..*]	Group	
AggressorTime	[0..1]	UTCTimestamp	
AggressorSide	[0..1]	CodeSet	
LegRefID	[0..1]	String	May be specified for an MDEntryType(269)=2 (Trade) entry to indicate that MDEntryPx(270), PriceType(423) and MDEntrySize(271) apply to the instance of the InstrmtLegGrp component with matching LegID(1788).

Used in messages: MarketDataSnapshotFullRefresh

180.2.2851 MDHaltReason

Denotes the reason for the Opening Delay or Trading Halt.

Type: int

Allowed values in HaltReasonCodeSet:

Code	Name	Description
0	NewsDissemination	News Dissemination
1	OrderInflux	Order Influx
2	OrderImbalance	Order Imbalance
3	AdditionalInformation	Additional Information
4	NewsPending	News Pending
5	EquipmentChangeover	Equipment Changeover

Used in messages: MarketDataSnapshotFullRefresh

180.2.2852 MDImplicitDelete

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

Type: Boolean

Allowed values in MDImplicitDeleteCodeSet:

Code	Name	Description
N	No	Server must send an explicit delete for bids or offers falling outside the requested MarketDepth of the request
Y	Yes	Client has responsibility for implicitly deleting bids or offers falling outside the MarketDepth of the request

Used in messages: MarketDataRequest

180.2.2853 MDIncGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	NumInGroup	Number of entries following.
MDUpdateAction	[1..1]	CodeSet	Required if NoMDEntries(268) > 0.
DeleteReason	[0..1]	CodeSet	If MDUpdateAction = Delete(2), can be used to specify a reason for the deletion.
MDSubBookType	[0..1]	int	Can be used to define a subordinate book.

Name	Mult.	Type	Description
MarketDepth	[0..1]	int	Can be used to define the current depth of the book.
MDEntryType	[0..1]	CodeSet	Conditionally required if MDUpdateAction(279) = 0 (New). Cannot be changed.
MDEntryID	[0..1]	String	If specified, must be unique among currently active entries if MDUpdateAction(279) = 0 (New);. must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 2 (Delete);. must be the same as a previous MDEntryID(278) if MDUpdateAction(279) = 1 (Change) and MDEntryRefID(280) is not specified; or. must be unique among currently active entries if MDUpdateAction(279) = 1 (Change) and MDEntryRefID(280) is specified.
MDEntryRefID	[0..1]	String	If MDUpdateAction(279) = 0 (New), for the first market data entry in a message, either this field or a security symbol must be specified. If MDUpdateAction(279) = 1 (Change), this must refer to a previous MDEntryID(278).
MDStreamID	[0..1]	String	
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
MDEntryPx	[0..1]	Price	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) is not A (Imbalance), B (Trade volume), or C (Open interest). Conditionally required when MDEntryType(269) = Q (Auction clearing price).
PriceType	[0..1]	CodeSet	
PriceQualifierGrp	[0..*]	Group	
AvgPxIndicator	[0..1]	CodeSet	

Name	Mult.	Type	Description
YieldData	[0..1]	Component	Insert here the set of YieldData (yield-related) fields defined in Common Components of Application Messages
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of SpreadOrBenchmarkCurveData (Fixed Income spread or benchmark curve) fields defined in Common Components of Application Messages
OrdType	[0..1]	CodeSet	Used to support market mechanism type; limit order, market order, committed principal order
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Required for NDFs to specify the settlement currency (fixing currency).
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
MDEntrySize	[0..1]	Qty	Conditionally required when MDUpdateAction(279) = 0 (New) and MDEntryType(269) = 0 (Bid), 1 (Offer), 2 (Trade), B (Trade volume), or C (Open interest).
SecSizesGrp	[0..*]	Group	
LotType	[0..1]	CodeSet	Can be used to specify the lot type of the quoted size in order depth books.
MDEntryDate	[0..1]	UTCDateOnly	
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	Market posting quote / trade. Valid values: See Volume 6: Appendix 6-C
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
SecurityTradingStatus	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	
FastMarketIndicator	[0..1]	Boolean	
MarketCondition	[0..1]	CodeSet	
QuoteCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a quote.
TradeCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a trade

Name	Mult.	Type	Description
TradePriceConditionGrp	[0..*]	Group	
AnonymousTradeIndicator	[0..1]	Boolean	
AlgorithmicTradeIndicator	[0..1]	CodeSet	
RegulatoryReportType	[0..1]	CodeSet	Used only when reporting a trade (MDEntryType(269)=2 (Trade)) that is a regulatory trade report.
MultiJurisdictionReportingIndicator	[0..1]	CodeSet	For optional use in reporting trades.
TrdType	[0..1]	CodeSet	For optional use in reporting trades.
TrdSubType	[0..1]	CodeSet	For optional use in reporting trades.
SecondaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of TrdType(828).
TertiaryTrdType	[0..1]	CodeSet	For optional use in reporting trades. Conditionally requires presence of SecondaryTrdType(855).
TradeTypeGrp	[0..*]	Group	For optional use in reporting trades as alternative to the use of individual fields.
ExecMethod	[0..1]	CodeSet	
MatchType	[0..1]	CodeSet	For optional use in reporting trades.
OrderCategory	[0..1]	CodeSet	
TradePublishIndicator	[0..1]	CodeSet	For optional use in reporting trades.
TrdRegPublicationGrp	[0..*]	Group	
IntraFirmTradeIndicator	[0..1]	Boolean	
PreviouslyReported	[0..1]	CodeSet	
RelatedTradeGrp	[0..*]	Group	For optional use when reporting trades. List of trades related to the current market data entry, e.g. leg trades of a multi-leg trade.
MDEntryOriginator	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	
OpenCloseSettlFlag	[0..1]	CodeSet	Used if MDEntryType(269) = 4 (Opening Price), 5 (Closing Price), or 6 (Settlement Price).
TimeInForce	[0..1]	CodeSet	For optional use when this Bid or Offer represents an order
ExpireDate	[0..1]	LocalMktDate	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.

Name	Mult.	Type	Description
ExpireTime	[0..1]	UTCTimestamp	For optional use when this Bid or Offer represents an order. ExpireDate(432) and ExpireTime(126) cannot both be specified in one Market Data Entry.
ExposureDuration	[0..1]	int	Conditionally required when TimeInForce(59)= 10 (Good for Time).
ExposureDurationUnit	[0..1]	CodeSet	
MinQty	[0..1]	Qty	For optional use when this Bid or Offer represents an order
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
SellerDays	[0..1]	int	
OrderID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents an order
SecondaryOrderID	[0..1]	String	For optional use to support Hit/Take (selecting a specific order from the feed) without disclosing a private order id.
QuoteEntryID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents a quote
TradeID	[0..1]	String	For optional use in reporting Trades
StrategyLinkID	[0..1]	String	For optional use in reporting Trades. May be used to link together trades that are reported separately but are part of the same overall trade, e.g. spread trade and their constituent trades.
MDEntryBuyer	[0..1]	String	For optional use in reporting Trades
MDEntrySeller	[0..1]	String	For optional use in reporting Trades
NumberOfBuyOrders	[0..1]	int	For optional use when reporting trades
NumberOfSellOrders	[0..1]	int	For optional use when reporting trades
NumberOfOrders	[0..1]	int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
MDEntryPositionNo	[0..1]	int	
Scope	[0..1]	CodeSet	
PriceDelta	[0..1]	float	
NetChgPrevDay	[0..1]	PriceOffset	
Text	[0..1]	String	Text to describe the Market Data Entry. Part of repeating group.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText(355) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
MDPriceLevel	[0..1]	int	
OrderCapacity	[0..1]	CodeSet	
MDOriginType	[0..1]	CodeSet	
HighPx	[0..1]	Price	
LowPx	[0..1]	Price	
FirstPx	[0..1]	Price	Indicates the first price of a trading session; can be a bid, ask, or a trade price.
LastPx	[0..1]	Price	Indicates the last price of a trading session; can be a bid, ask, or a trade price.
DiscountFactor	[0..1]	float	
TradeVolume	[0..1]	Qty	
PriceLimits	[0..1]	Component	
MaxPriceVariation	[0..1]	float	
SettlPriceType	[0..1]	CodeSet	
SettlPriceDeterminationMethod	[0..1]	CodeSet	
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Indicates date on which instrument will settle. For NDFs required for specifying the "value date".
TransBkdTime	[0..1]	UTCTimestamp	For optional use in reporting Trades. Used to specify the time of trade agreement for privately negotiated trades.
TransactTime	[0..1]	UTCTimestamp	For optional use in reporting Trades. Used to specify the time of matching.
AggressorTime	[0..1]	UTCTimestamp	Entry time of the incoming order that triggered the trade
AggressorSide	[0..1]	CodeSet	
MDQuoteType	[0..1]	CodeSet	
RptSeq	[0..1]	int	Allows sequence number to be specified within a feed type
DealingCapacity	[0..1]	CodeSet	
MDEntrySpotRate	[0..1]	float	
MDEntryForwardPoints	[0..1]	PriceOffset	
StatsIndGrp	[0..*]	Group	
Parties	[0..*]	Group	

Name	Mult.	Type	Description

Used in messages: MarketDataIncrementalRefresh

180.2.2854 MDMkt

Market posting quote / trade.

Valid values:

See "Appendix 6-C"

Type: Exchange

Used in groups: MDFullGrp, MDIncGrp

180.2.2855 MDOriginDesc

Description of the origin of the market data.

Type: String

Used in groups: TestScenarioGrp

180.2.2856 MDOriginTime

Date and time of the market data.

Type: UTCTimestamp

Used in groups: TestScenarioGrp

180.2.2857 MDOriginType

Used to describe the origin of the market data entry.

Type: int

Allowed values in MDOriginTypeCodeSet:

Code	Name	Description
0	Book	Book
1	OffBook	Off-Book
2	Cross	Cross
3	QuoteDrivenMarket	Quote driven market. Examples for quote driven markets are market maker or specialist market models.
4	DarkOrderBook	Dark order book
5	AuctionDrivenMarket	Auction driven market. Markets where matching occurs only in scheduled auctions.
6	QuoteNegotiation	Quote negotiation. Discretionary quoting on request or "request for quote" market.
7	VoiceNegotiation	Voice negotiation. A trading system where transactions between members are arranged through voice negotiation.
8	HybridMarket	Hybrid market. A hybrid system falling into two or more types of trading systems. In the context of ESMA reporting, this is for "Hybrid system." In the context of FCA reporting, this is for "Any other, including hybrid."
9	OtherMarket	Other market. A market that does not fall under any of the market types defined for MDOriginType(1024). In the context of ESMA reporting, this is for "Any other, excluding hybrid."

Used in components: MDStatisticParameters

Used in groups: MDFullGrp, MDIncGrp, TestScenarioGrp

180.2.2858 MDPriceLevel

Integer to convey the level of a bid or offer at a given price level. This is in contrast to MDEntryPositionNo(290) which is used to convey the position of an order within a price level.

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.2859 MDQuoteType

Identifies market data quote type.

Type: int

Allowed values in QuoteTypeCodeSet:

Code	Name	Description
0	Indicative	Indicative
1	Tradeable	Tradeable
2	RestrictedTradeable	Restricted tradeable
3	Counter	Counter (tradeable)
4	InitiallyTradeable	Initially tradeable

Used in groups: MDFullGrp, MDIncGrp

Used in messages: MarketDataRequest

180.2.2860 MDRecoveryTimeInterval

Specifies the time interval between two repetitions of the same market data for cyclic recovery feeds.

Type: int

Used in groups: MarketDataFeedTypes

180.2.2861 MDRecoveryTimeIntervalUnit

The time unit associated with the time interval between two cycles of the same market data in cyclic data recovery feeds.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days

Code	Name	Description
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: MarketDataFeedTypes

180.2.2862 MDReportCount

Number of reference and market data messages in-between two MarketDataReport(35=DR) messages.

Type: int

Used in messages: MarketDataReport

180.2.2863 MDReportEvent

Technical event within market data feed.

Type: int

Allowed values in MDReportEventCodeSet:

Code	Name	Description
1	StartInstrumentRefData	Start of instrument reference data.
2	EndInstrumentRefData	End of instrument reference data.
3	StartOffMarketTrades	Start of off-market trades.
4	EndOffMarketTrades	End of off-market trades.
5	StartOrderBookTrades	Start of order book trades.
6	EndOrderBookTrades	End of order book trades.
7	StartOpenInterest	Start of open interest.
8	EndOpenInterest	End of open interest.
9	StartSettlementPrices	Start of settlement prices.
10	EndSettlementPrices	End of settlement prices.
11	StartStatsRefData	Start of statistics reference data.
12	EndStatsRefData	End of statistics reference data.

Code	Name	Description
13	StartStatistics	Start of statistics.
14	EndStatistics	End of statistics.

Used in messages: MarketDataReport

180.2.2864 MDReportID

Unique identifier for the Market Data Report.

Type: int

Used in messages: MarketDataReport, MarketDataSnapshotFullRefresh

180.2.2865 MDReqGrp

Name	Mult.	Type	Description
NoMDEntryTypes	[1..1]	NumInGroup	Number of MDEntryType fields requested.
MDEntryType	[1..1]	CodeSet	Must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.

Used in messages: MarketDataRequest

180.2.2866 MDReqID

Unique identifier for Market Data Request

Type: String

Used in messages: MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh

180.2.2867 MDReqRejReason

Reason for the rejection of a Market Data request.

Type: char

Allowed values in MDReqRejReasonCodeSet:

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

Used in messages: MarketDataRequestReject

180.2.2868 MDRjctGrp

Name	Mult.	Type	Description
NoAltMDSource	[1..1]	NumInGroup	
AltMDSourceID	[0..1]	String	Alternative Market Data Source

Used in messages: MarketDataRequestReject

180.2.2869 MDSecSize

A part of the MDEntrySize(271) that represents secondary interest as specified by MDSecSize-Type(1178).

Type: Qty

Used in groups: SecSizesGrp

180.2.2870 MDSecSizeType

Specifies the type of secondary size.

Type: int

Allowed values in MDSecSizeTypeCodeSet:

Code	Name	Description
1	Customer	Customer. Quantity of retail investors.
2	CustomerProfessional	Customer professional. Quantity of high-volume investors acting similar to broker-dealers.
3	DoNotTradeThrough	Do not trade through. Quantity that cannot trade through the away markets.

Used in groups: SecSizesGrp

180.2.2871 MDSecurityTradingStatus

Identifies the trading status applicable to the instrument in the market data message.

Type: int

Allowed values in SecurityTradingStatusCodeSet:

Code	Name	Description
1	OpeningDelay	Opening delay
2	TradingHalt	Trading halt
3	Resume	Resume
4	NoOpen	No Open / No Resume
5	PriceIndication	Price indication

Code	Name	Description
6	TradingRangeIndication	Trading Range Indication
7	MarketImbalanceBuy	Market Imbalance Buy
8	MarketImbalanceSell	Market Imbalance Sell
9	MarketOnCloseImbalanceBuy	Market on Close Imbalance Buy
10	MarketOnCloseImbalanceSell	Market on Close Imbalance Sell
12	NoMarketImbalance	No Market Imbalance
13	NoMarketOnCloseImbalance	No Market on Close Imbalance
14	ITSPreOpening	ITS Pre-opening
15	NewPriceIndication	New Price Indication
16	TradeDisseminationTime	Trade Dissemination Time
17	ReadyToTrade	Ready to trade (start of session)
18	NotAvailableForTrading	Not available for trading (end of session)
19	NotTradedOnThisMarket	Not traded on this market
20	UnknownOrInvalid	Unknown or Invalid
21	PreOpen	Pre-open
22	OpeningRotation	Opening Rotation
23	FastMarket	Fast Market
24	PreCross	Pre-Cross - system is in a pre-cross state allowing market to respond to either side of cross
25	Cross	Cross - system has crossed a percentage of the orders and allows market to respond prior to crossing remaining portion
26	PostClose	Post-close
27	NoCancel	No-cancel

Used in messages: MarketDataSnapshotFullRefresh

180.2.2872 MDStatisticDelayPeriod

Number of time units between the calculation of the statistic and its dissemination. Can be used to defer or delay publication.

Type: int

Used in components: MDStatisticParameters

180.2.2873 MDStatisticDelayUnit

Time unit for MDStatisticDelayPeriod(2462).

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in components: MDStatisticParameters

180.2.2874 MDStatisticDesc

Can be used to provide an optional textual description for a statistic.

Type: String

Used in components: MDStatisticParameters

180.2.2875 MDStatisticEndDate

Last day of range for which statistical data is collected.

Type: UTCTimestamp

Used in components: MDStatisticParameters

180.2.2876 MDStatisticEndTime

End time of the time range for which statistical data is collected.

Type: UTCTimeOnly

Used in components: MDStatisticParameters

180.2.2877 MDStatisticFrequencyPeriod

Dissemination frequency of statistics.

Special meaning for a value of zero which represents an event-driven dissemination in real time (e.g. as soon as a new trade occurs).

Type: int

Used in components: MDStatisticParameters

180.2.2878 MDStatisticFrequencyUnit

Time unit for MDStatisticFrequencyPeriod(2460).

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in components: MDStatisticParameters

180.2.2879 MDStatisticID

Unique identifier for a statistic.

Type: String

Used in groups: MDStatisticReqGrp, MDStatisticRptGrp

180.2.2880 MDStatisticIntervalPeriod

Length of time over which the statistic is calculated. Special meaning for a value of zero to express that there is no aggregation over time. Can be used with other interval types expressing relative date and time ranges to combine them with sliding window peaks, e.g. highest volume across 1 minute intervals of the previous day.

Type: int

Used in components: MDStatisticParameters

180.2.2881 MDStatisticIntervalType

Type of interval over which statistic is calculated.

Type: int

Allowed values in MDStatisticIntervalTypeCodeSet:

Code	Name	Description
1	SlidingWindow	Sliding window. Window is defined as an interval period up to the current time of dissemination, see MDStatisticIntervalPeriod (2466).
2	SlidingWindowPeak	Sliding window peak. Highest value of all sliding windows across date and/or time range. Omission of date/time range represents current day.
3	FixedDateRange	Fixed date range. Interval may be open ended on either side, see MDStatisticStartDate (2468) and MDStatisticEndDate(2469). Starting/ending time of date fields only apply to the first/last day of the date range. Additional time range may be defined with MDStatisticStartTime(2470) and MDStatisticEndTime(2471) and applies to every business day within date range, i.e. to define an identical time slice across days.
4	FixedTimeRange	Fixed time range. Interval may be open ended on either side, see MDStatisticStartTime(2470) and MDStatisticEndTime(2471).

Code	Name	Description
5	CurrentTimeUnit	Current time unit. Relative time unit which has not ended yet, e.g. current day. Interval ends with the time of dissemination of the statistic. Requires the definition of an actual unit, see MDStatisticIntervalTypeUnit(2465).
6	PreviousTimeUnit	Previous time unit. Relative time unit which has ended in the past. Requires the definition of an actual unit, see MDStatisticIntervalTypeUnit(2465).
7	MaximumRange	Maximum range. Use to convey record values over the lifetime of the system or venue.
8	MaximumRangeUpToPreviousTime-Unit	Maximum range up to previous time unit. Use to convey record values over the lifetime of the system or venue but does not include the most recent time unit as it has not completed yet. Requires the definition of an actual unit, see MDStatisticIntervalTypeUnit(2465)

Used in components: MDStatisticParameters

180.2.2882 MDStatisticIntervalTypeUnit

Time unit for MDStatisticIntervalType(2464).

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: MDStatisticParameters

180.2.2883 MDStatisticIntervalUnit

Time unit for MDStatisticIntervalPeriod(2466).

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in components: MDStatisticParameters

180.2.2884 MDStatisticName

The short name or acronym for a set of statistic parameters.

Type: String

Used in components: MDStatisticParameters

180.2.2885 MDStatisticParameters

This component comprises all parameters that can be used to describe the market data statistics. These can be part of the request as well as the response. All parameters defined on the MarketDataStatistic-

sRequest(35=DO) message should be echoed in the MarketDataStatisticsReport(35=DP) message as the latter could also be sent unsolicited.

The general category and the entities involved in the statistics are defined by MDStatisticType(2456), MDStatisticScope(2457), and MDStatisticIntervalType(2464) and must always be specified. The remaining fields are optional and restrict the data range in one way or another. The time range for the data can either be specified in terms of an interval for which the statistics are typically calculated on a regular basis or in terms of an absolute date and/or time range.

Name	Mult.	Type	Description
MDStatisticType	[1..1]	CodeSet	
MDStatisticScope	[1..1]	CodeSet	
MDStatisticSubScope	[0..1]	CodeSet	
MDStatisticScopeType	[0..1]	CodeSet	
MDStatisticName	[0..1]	String	
MDStatisticDesc	[0..1]	String	
EncodedMDStatisticDescLen	[0..1]	Length	Must be set if EncodedMDStatisticDesc(2482) field is specified and must immediately precede it.
EncodedMDStatisticDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MDStatisticDesc(2455) field in the encoded format specified via the MessageEncoding(347) field.
MarketDepth	[0..1]	int	May be used to specify the market depth up to specified level.
MDStatisticFrequencyPeriod	[0..1]	int	Conditionally required when MDStatisticFrequencyUnit(2461) is specified. Omission represents a one-time dissemination.
MDStatisticFrequencyUnit	[0..1]	CodeSet	Conditionally required when MDStatisticFrequencyPeriod(2460) is specified.
MDStatisticDelayPeriod	[0..1]	int	Conditionally required when MDStatisticDelayUnit(2463) is specified.
MDStatisticDelayUnit	[0..1]	CodeSet	Conditionally required when MDStatisticDelayPeriod(2462) is specified.
MDStatisticIntervalType	[1..1]	CodeSet	
MDStatisticIntervalTypeUnit	[0..1]	CodeSet	Conditionally required when MDStatisticIntervalType (2464) = 5(Current time unit), 6(Previous time unit) or 8(Maximum range up to previous time unit).

Name	Mult.	Type	Description
MDStatisticIntervalPeriod	[0..1]	int	Conditionally required if/when MDStatisticIntervalUnit(2467) is specified. Conditionally required when MDStatisticIntervalType(2464) = 1 (Sliding window) or 2 (Sliding window peak).
MDStatisticIntervalUnit	[0..1]	CodeSet	Conditionally required when MDStatisticIntervalPeriod(2466) is specified.
MDStatisticStartDate	[0..1]	UTCTimestamp	Can be used to define a date range for a sliding window peak other than the current day. Omission represents a date range starting with the first available day.
MDStatisticEndDate	[0..1]	UTCTimestamp	Can be used to define a date range for a sliding window peak other than the current day. Omission represents a date range including the current day.
MDStatisticStartTime	[0..1]	UTCTimeOnly	Can be used to define a time range for a sliding window peak other than the complete day. Omission represents a time range starting at midnight.
MDStatisticEndTime	[0..1]	UTCTimeOnly	Can be used to define a time range for a sliding window peak other than the complete day. Omission represents a time range ending with the time of dissemination of the statistical data.
MDStatisticRatioType	[0..1]	CodeSet	Conditionally required when MDStatisticType(2456) = 5(Ratio).
NestedParties	[0..*]	Group	
AnnualTradingBusinessDays	[0..1]	int	
TradingCapacity	[0..1]	CodeSet	
OrdType	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	
QuoteCondition	[0..1]	CodeSet	
TradeCondition	[0..1]	CodeSet	
Side	[0..1]	CodeSet	
TradeInputSource	[0..1]	String	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
MDOriginType	[0..1]	CodeSet	
MDValueTier	[0..1]	CodeSet	
TradSesMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
MDFeedType	[0..1]	String	
ExposureDuration	[0..1]	int	
ExposureDurationUnit	[0..1]	CodeSet	Conditionally required when ExposureDuration(1629) is specified.
AggressorIndicator	[0..1]	CodeSet	

Used in groups: MDStatisticReqGrp, MDStatisticRptGrp

180.2.2886 MDStatisticRatioType

Ratios between various entities.

Type: int

Allowed values in MDStatisticRatioTypeCodeSet:

Code	Name	Description
1	BuyersToSellers	Buyers to sellers.
2	UpticksToDownticks	Upticks to downticks. Can also be used with a scope of multiple instruments representing an index.
3	MarketMakerToNonMarketMaker	Market maker to non-market maker. Use to identify share of market making activity.
4	AutomatedToNonAutomated	Automated to non-automated. Use to identify ratio of orders and quotes resulting from automated trading.
5	OrdersToTrades	Orders to trades. Use with scope of trades.
6	QuotesToTrades	Quotes to trades. Use with scope of trades.
7	OrdersAndQuotesToTrades	Orders and quotes to trades. Use with scope of trades.
8	FailedToTotalTradedValue	Failed to total traded value. Total value of failed trades over total traded value.
9	BenefitsToTotalTradedValue	Benefits to total traded value. Total value of all benefits over total traded value.
10	FeesToTotalTradedValue	Fees to total traded value. Total value of all fees excluding rebates over total traded value.
11	TradeVolumeToTotalTradedVolume	Trade volume to total traded volume. Total value of failed trades over total traded value.
12	OrdersToTotalNumberOrders	Orders to total number of orders. Orders pertaining to a type over total number of orders.

Used in components: MDStatisticParameters

180.2.2887 MDStatisticReqGrp

This component block is used within the MarketDataStatisticsRequest(35=DO) message to define a set of parameters describing the desired statistics.

Name	Mult.	Type	Description
NoMDStatistics	[1..1]	NumInGroup	
MDStatisticID	[0..1]	String	Required if NoMDStatistics(2474) > 0. Unique statistics identifier used as a placeholder for a set of parameters. If an ID is not applicable use "[N/A]".
MDStatisticParameters	[0..1]	Component	Required if NoMDStatistics(2474) > 0 and MDStatisticID(2475) = "[N/A]".

Used in messages: MarketDataStatisticsRequest

180.2.2888 MDStatisticReqID

Message identifier for a statistics request.

Type: String

Used in messages: MarketDataStatisticsReport, MarketDataStatisticsRequest

180.2.2889 MDStatisticRequestResult

Result returned in response to MarketDataStatisticsRequest (35=DO).

Type: int

Allowed values in MDStatisticRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidOrUnknownMarket	Invalid or unknown market
2	InvalidOrUnknownMarketSegment	Invalid or unknown market segment
3	InvalidOrUnknownSecurityList	Invalid or unknown security list

Code	Name	Description
4	InvalidOrUnknownInstruments	Invalid or unknown instrument(s)
5	InvalidParties	Invalid parties
6	TradeDateOutOfSupportedRange	Trade date out of supported range
7	UnsupportedStatisticType	Statistic type not supported
8	UnsupportedScopeOrSubScope	Scope or sub-scope not supported
9	UnsupportedScopeType	Scope type not supported
10	MarketDepthNotSupported	Market depth not supported
11	FrequencyNotSupported	Frequency not supported
12	UnsupportedStatisticInterval	Statistic interval not supported
13	UnsupportedStatisticDateRange	Statistic date range not supported
14	UnsupportedStatisticTimeRange	Statistic time range not supported
15	UnsupportedRatioType	Ratio type not supported
16	InvalidOrUnknownTradeInputSource	Invalid or unknown trade input source
17	InvalidOrUnknownTradingSession	Invalid or unknown trading session
18	UnauthorizedForStatisticRequest	Unauthorized for statistic request
99	Other	Other (further information in Text (58) field)

Used in messages: MarketDataStatisticsReport

180.2.2890 MDStatisticRptGrp

This component block is used within the MarketDataStatisticsReport(35=DP) message to provide results together with the related set of parameters.

Name	Mult.	Type	Description
NoMDStatistics	[1..1]	NumInGroup	
MDStatisticParameters	[0..1]	Component	Required if NoMDStatistics(2474) > 0.
MDStatisticID	[0..1]	String	Required if NoMDStatistics(2474) > 0.
MDStatisticTime	[0..1]	UTCTimestamp	Conditionally required when MDStatisticValue(2478) is specified.

Name	Mult.	Type	Description
MDStatisticStatus	[0..1]	CodeSet	May be used when sending reference data only to establish MDStatisticID(2475) as a reference to a set of parameters specified in MDStatisticParameters component. If not specified the default is MDStatisticStatus(2477)=1 (Active).
MDStatisticValue	[0..1]	float	Conditionally required unless sending reference data only to establish MDStatisticID(2475) as a reference to a set of parameters specified in MDStatisticParameters component.
MDStatisticValueType	[0..1]	CodeSet	
MDStatisticValueUnit	[0..1]	CodeSet	

Used in messages: MarketDataStatisticsReport

180.2.2891 MDStatisticRptID

Message identifier for a statistics report.

Type: String

Used in messages: MarketDataStatisticsReport

180.2.2892 MDStatisticScope

Entities used as basis for the statistics.

Type: int

Allowed values in MDStatisticScopeCodeSet:

Code	Name	Description
1	BidPrices	Bid prices
2	OfferPrices	Offer prices
3	BidDepth	Bid depth
4	OfferDepth	Offer depth
5	Orders	Orders
6	Quotes	Quotes

Code	Name	Description
7	OrdersAndQuotes	Orders and Quotes
8	Trades	Trades
9	TradePrices	Trade prices
10	AuctionPrices	Auction prices
11	OpeningPrices	Opening prices
12	ClosingPrices	Closing prices
13	SettlementPrices	Settlement prices
14	UnderlyingPrices	Underlying prices
15	OpenInterest	Open interest
16	IndexValues	Index values
17	MarginRates	Margin rates
18	Outages	Outages. System halt due to a technical malfunction or failure.
19	ScheduledAuctions	Scheduled auctions
20	ReferencePrices	Reference prices
21	TradeValue	Trade value. Trade size multiplied by price.
22	MarketDataFeeItems	Market data fee items. Fees related to market data access.
23	Rebates	Rebates. Rebate items offered to the client.
24	Discounts	Discounts. Discounts offered to the client.
25	Payments	Payments. Other benefits offered to the client.
26	Taxes	Taxes. Taxes incurred.
27	Levies	Levies. Levies incurred.
28	Benefits	Benefits. Benefits offered to the client.
29	Fees	Fees
30	OrdersRFQs	Orders and RFQs (Request for quotes)
31	MarketMakers	Market makers
32	TradingInterruptions	Trading interruptions. Disruption in trading due to an automatic or manual decision.
33	TradingSuspensions	Trading suspensions. An instrument is deliberately prevented from being quoted or traded due to a decision by execution venue or a competent authority.
34	NoQuotes	No quotes. Period of no quotes received.
35	RequestForQuotes	Request for quotes
36	TradeVolume	Trade volume. Quantity traded.

Used in components: MDStatisticParameters

180.2.2893 MDStatisticScopeType

Scope details of the statistics to reduce the number of events being used as basis for the statistics.

Type: int

Allowed values in MDStatisticScopeTypeCodeSet:

Code	Name	Description
1	EntryRate	Entry rate
2	ModificationRate	Modification rate
3	CancelRate	Cancel rate
4	DownwardMove	Downward move
5	UpwardMove	Upward move

Used in components: MDStatisticParameters

180.2.2894 MDStatisticStartDate

First day of range for which statistical data is collected.

Type: UTCTimestamp

Used in components: MDStatisticParameters

180.2.2895 MDStatisticStartTime

Start time of the time range for which statistical data is collected.

Type: UTCTimeOnly

Used in components: MDStatisticParameters

180.2.2896 MDStatisticStatus

Status for a statistic to indicate its availability.

Type: int

Allowed values in MDStatisticStatusCodeSet:

Code	Name	Description
1	Active	Active (default)
2	Inactive	Inactive (not disseminated)

Used in groups: MDStatisticRptGrp

180.2.2897 MDStatisticSubScope

Sub-scope of the statistics to further reduce the entities used as basis for the statistics.

Type: int

Allowed values in MDStatisticSubScopeCodeSet:

Code	Name	Description
1	Visible	Visible. Only includes visible orders and/or quotes.
2	Hidden	Hidden. Only includes hidden orders and/or quotes.
3	Indicative	Indicative. Only includes IOIs and non-tradable quotes.
4	Tradeable	Tradeable. Excludes IOIs and indicative quotes.
5	Passive	Passive. Only includes resting orders and tradeable quotes.
6	MarketConsensus	Market consensus. Only includes entities, e.g. trades, conforming to minimum requirements. Details to be defined out of band.
7	Power	Power. Outages due to power failure.
8	HardwareError	Hardware error. Outages due to a hardware malfunction or failure.
9	SoftwareError	Software error. Outages due to a software malfunction or failure.
10	NetworkError	Network error. Outages due to network error.
11	Failed	Failed. Transaction voided by the execution venue.
12	Executed	Executed. Total or partial execution of an order or quote.
13	Entered	Entered. Order or quote entry.
14	Modified	Modified. Order or quote modification.
15	Cancelled	Cancelled. Order or quote cancellation.
16	MarketDataAccess	Market data access
17	TerminalAccess	Terminal access
18	Volume	Volume. Specifies sub-scope of market data per volume.

Code	Name	Description
19	Cleared	Cleared. Cleared trade.
20	Settled	Settled. Settled trade.
21	Other	Other. Any other fees incurred by the client.
22	Monetary	Monetary. Monetary benefits offered to the clients.
23	NonMonetary	Non-monetary. Non-monetary benefits offered to the clients
24	Gross	Gross. Total fees excluding rebates and discounts.
25	LargeInScale	Large in scale. Means an order classified as large in scale in accordance with a regulatory definition.
26	NeitherHiddenNorLargeInScale	Neither hidden nor large in scale. Excluding orders pending disclosures and LIS.
27	CorporateAction	Corporate action. Specifies type of trading suspension.
28	VenueDecision	Venue decision. Specifies type of trading suspension.
29	MinimumTimePeriod	Minimum time period. Minimum time period for the event defined by scope.
30	Open	Open. Open status of RFQs (request for quotes), no quotes have been provided.
31	NotExecuted	Not executed. Orders or quotes that didn't execute.
32	Aggressive	Aggressive. Order or Quote entered into the order book that took liquidity.
33	Directed	Directed. An order where execution venue is specified by the client.

Used in components: MDStatisticParameters

180.2.2898 MDStatisticTime

Time of calculation of a statistic.

Type: UTCTimestamp

Used in groups: MDStatisticRptGrp

180.2.2899 MDStatisticType

Type of statistic value.

Type: int

Allowed values in MDStatisticTypeCodeSet:

Code	Name	Description
1	Count	Count. Simple count of entities or events, e.g. orders transactions during a period of time.
2	AverageVolume	Average volume. Average quantity of entities, e.g. average volume of incoming quotes or average trade volume.
3	TotalVolume	Total volume. Aggregated quantities of entities across events, e.g. total trade volume during a period of time.
4	Distribution	Distribution. Distribution of entities across entity types, e.g. percentage of limit orders amongst all order types.
5	Ratio	Ratio. Pre-defined ratio between entities, e.g. ratio of trades triggered by buy orders.
6	Liquidity	Liquidity. Measurement of liquidity of an instrument, e.g. by providing the spread between bid and offer or the trade volume needed to move the price.
7	VWAP	Volume weighted average price (VWAP). Benchmark price.
8	Volatility	Volatility. Volatility of entities, e.g. price movements of incoming orders.
9	Duration	Duration. Time period of events, e.g. resting period of passive orders.
10	Tick	Tick. Price movement of an instrument in number of ticks.
11	AverageValue	Average value. Average quantity multiplied by price.
12	TotalValue	Total value. Aggregated quantity multiplied by price; also described as turnover.
13	High	High. Highest price.
14	Low	Low. Lowest price.
15	Midpoint	Midpoint. Midpoint price between bid and offer.
16	First	First. First price or initial value.
17	Last	Last. Most recent price or value.
18	Final	Final. Final price or confirmed value.
19	ExchangeBest	Exchange best. Best price of a single venue regardless of volume.
20	ExchangeBestWithVolume	Exchange best with volume. Best price of a single venue with volume at or above a pre-defined threshold.
21	ConsolidatedBest	Consolidated best. Best price across multiple venues regardless of volume.
22	ConsolidatedBestWithVolume	Consolidated best with volume. Best price across multiple venues with volume at or above a pre-defined threshold.

Code	Name	Description
23	TWAP	Time weighted average price (TWAP)
24	AverageDuration	Average duration. Average duration of time periods of events.
25	AveragePrice	Average price. Average price across entities e.g. trade prices.
26	TotalFees	Total fees. Aggregated fees.
27	TotalBenefits	Total benefits. Aggregated benefits.
28	MedianValue	Median value. Median quantity multiplied by price for orders or quotes.
29	AverageLiquidity	Average liquidity. Average liquidity of an instrument e.g. average effective spread.
30	MedianDuration	Median duration. Median duration of time periods of events.

Used in components: MDStatisticParameters

180.2.2900 MDStatisticValue

Statistical value.

Type: float

Used in groups: MDStatisticRptGrp

180.2.2901 MDStatisticValueType

Type of statistical value.

Type: int

Allowed values in MDStatisticValueTypeCodeSet:

Code	Name	Description
1	Absolute	Absolute
2	Percentage	Percentage

Used in groups: MDStatisticRptGrp

180.2.2902 MDStatisticValueUnit

Unit of time for statistical value.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: MDStatisticRptGrp

180.2.2903 MDStreamID

The identifier or name of the price stream.

Type: String

Used in groups: InstrmtMDReqGrp, MDIncGrp, StrmAsgnReqInstrmtGrp, StrmAsgnRptInstrmtGrp

Used in messages: MarketDataSnapshotFullRefresh

180.2.2904 MDSubBookType

Describes a class of sub book, e.g. for the separation of various lot types. The Sub Book Type indicates that the following Market Data Entries belong to a non-integrated Sub Book. Whenever provided the Sub Book must be used together with MDPriceLevel and MDEntryPositionNo in order to sort the order properly.

Values are bilaterally agreed.

Type: int

Used in groups: MDIncGrp, MarketDataFeedTypes

Used in messages: MarketDataSnapshotFullRefresh

180.2.2905 MDSubFeedType

Describes a sub-class for a given class of service defined by MDFeedType (1022)

Type: String

Used in groups: MarketDataFeedTypes

Used in messages: MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh

180.2.2906 MDUpdateAction

Type of Market Data update action.

Type: char

Allowed values in MDUpdateActionCodeSet:

Code	Name	Description
0	New	New
1	Change	Change
2	Delete	Delete
3	DeleteThru	Delete Thru
4	DeleteFrom	Delete From
5	Overlay	Overlay

Used in groups: MDIncGrp

180.2.2907 MDUpdateType

Specifies the type of Market Data update.

Type: int

Allowed values in MDUpdateTypeCodeSet:

Code	Name	Description
0	FullRefresh	Full refresh
1	IncrementalRefresh	Incremental refresh

Used in messages: MarketDataRequest

180.2.2908 MDValueTier

Describes the reporting ranges for executed transactions.

Type: int

Allowed values in MDValueTierCodeSet:

Code	Name	Description
1	Range1	Range 1
2	Range2	Range 2
3	Range3	Range 3

Used in components: MDStatisticParameters

180.2.2909 MessageEncoding

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

Type: String

Used in components: StandardHeader

180.2.2910 MessageEventSource

Used to identify the event or source which gave rise to a message.

Valid values will be based on an exchange's implementation.

Example values are:

"MQM" (originated at Firm Back Office)

"Clear" (originated in Clearing System)

"Reg" (static data generated via Register request)

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, PositionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.2911 MetricsCalculationPriceSource

Specifies the source of the price(s) of the security used in the calculation of the metrics or analytics data.

Type: int

Allowed values in MetricsCalculationPriceSourceCodeSet:

Code	Name	Description
1	Realtime	Real-time. Real-time market prices used as the data source in metrics/analytics calculation.
2	EndOfDay	End of day. Official end of day price (marking) used as the data source in metrics/analytics calculation.

Used in messages: SecurityRiskMetricsReport

180.2.2912 MidPx

Mid price/rate.

For OTC swaps this is the mid-market mark (for example, as defined by CFTC).

For uncleared OTC swaps, LegMidPx(2346) and the MidPx(631) fields are mutually exclusive.

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp

Used in messages: ExecutionReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.2913 MidVolatility

Volatility based on mid prices.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.2914 MidYield

Mid yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2915 MinBidSize

Used to indicate a minimum quantity for a bid.

Type: Qty

Used in groups: QuoteSizeRuleGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2916 MinLotSize

Minimum lot size allowed based on lot type specified in LotType(1093)

Type: Qty

Used in groups: LotTypeRules

180.2.2917 MinOfferSize

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

Type: Qty

Used in groups: QuoteSizeRuleGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2918 MinPriceIncrement

Minimum price increase for a given exchange-traded Instrument

Type: float

Used in components: Instrument

180.2.2919 MinPriceIncrementAmount

Minimum price increment amount associated with MinPriceIncrement(969). For listed derivatives, the value can be calculated by multiplying MinPriceIncrement(969) with ContractMultiplier(231).

Type: Amt

Used in components: Instrument

180.2.2920 MinQty

Minimum quantity of an order to be executed.

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

Type: Qty

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp

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

180.2.2921 MinQtyMethod

Indicates how the minimum quantity should be applied when executing the order.

Type: int

Allowed values in MinQtyMethodCodeSet:

Code	Name	Description
1	Once	Once (applies only to first execution)
2	Multiple	Multiple (applies to every execution)

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

180.2.2922 MinTradeVol

The minimum order quantity (as expressed by TradeVolType(1786)) that can be submitted for a security.

Type: Qty

Used in components: BaseTradingRules

180.2.2923 MiscFeeAmountDue

The fee amount due if different from MiscFeeAmt(137).

Type: Amt

Used in groups: MiscFeesGrp

180.2.2924 MiscFeeAmt

Miscellaneous fee value

Type: Amt

Used in groups: MiscFeesGrp

180.2.2925 MiscFeeBasis

Defines the unit for a miscellaneous fee.

Type: int

Allowed values in MiscFeeBasisCodeSet:

Code	Name	Description
0	Absolute	Absolute. The fee or markup is a total fixed amount expressed in the currency of the trade.
1	PerUnit	Per Unit. The fee or markup is an amount per quantity unit, i.e. per share or contract, expressed in the currency of the trade.

Code	Name	Description
2	Percentage	Percentage. The percentage is expressed in standard FIX "Percentage" datatype format, i.e. "0.01" for 1 percent and ranges between 0 and 1. It is the number which when multiplied by the trade price and quantity produces the total amount of the fee or markup.

Used in groups: MiscFeesGrp

180.2.2926 MiscFeeCurr

Currency of miscellaneous fee

Type: Currency

Used in groups: MiscFeesGrp

180.2.2927 MiscFeeDesc

Can be used to provide a textual description of the fee type.

Type: String

Used in groups: MiscFeesGrp

180.2.2928 MiscFeeQualifier

Identifies whether the current entry contributes to the trade or transaction economics, i.e. affects NetMoney(118).

Type: int

Allowed values in MiscFeeQualifierCodeSet:

Code	Name	Description
0	Contributes	Contributes (default). Fee contributes to the trade or transaction economics.
1	DoesNotContribute	Does not contribute. Fee does not contribute to the trade or transaction economics.

Used in groups: MiscFeesGrp

180.2.2929 MiscFeeRate

The fee rate when MiscFeeAmt(137) is a percentage of trade quantity.

Type: Percentage

Used in groups: MiscFeesGrp

180.2.2930 MiscFeesGrp

The MiscFeesGrp component is used to provide details of trade and transaction fees other than commissions, e.g. regulatory, exchange, taxes, levies, markup, trade reporting, etc. In the context of ESMA RTS 27 Best Execution Reporting, it may also be used to collect and publish the nature and level of current venue fees, rebates and payouts. Use MiscFeeQualifier(2712) to communicate whether the fee affects trade economics.

Name	Mult.	Type	Description
NoMiscFees	[1..1]	NumInGroup	Required if any miscellaneous fees are reported. Indicates number of repeating entries.
MiscFeeAmt	[0..1]	Amt	Required if NoMiscFees(136) > 0.
MiscFeeCurr	[0..1]	Currency	
MiscFeeType	[0..1]	CodeSet	Required if NoMiscFees(136) > 0.
MiscFeeQualifier	[0..1]	CodeSet	
MiscFeesSubGrp	[0..*]	Group	
MiscFeeBasis	[0..1]	CodeSet	
MiscFeeRate	[0..1]	Percentage	
MiscFeeAmountDue	[0..1]	Amt	
MiscFeeDesc	[0..1]	String	

Used in groups: AllocGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.2931 MiscFeesSubGrp

The MiscFeesSubGrp component is used to provide further details for a given MiscFeeType(139) value.

Name	Mult.	Type	Description
NoMiscFeeSubTypes	[1..1]	NumInGroup	
MiscFeeSubType	[0..1]	String	Required if NoMiscFeeSubTypes(2633) > 0.
MiscFeeSubTypeAmt	[0..1]	Amt	
MiscFeeSubTypeDesc	[0..1]	String	
EncodedMiscFeeSubTypeDescLen	[0..1]	Length	Must be set if EncodedMiscFeeSubTypeDesc(2638) field is specified and must immediately precede it.
EncodedMiscFeeSubTypeDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the MiscFeeSubTypeDesc(2636) field in the encoded format specified via the MessageEncoding(347) field.

Used in groups: MiscFeesGrp

180.2.2932 MiscFeeSubType

Used to provide more granular fee types related to a value of MiscFeeType(139).

See http://www.fixtradingcommunity.org/codelists#Misc_Fee_Sub_Types for code list of applicable fees. Other fee sub-types may be used by mutual agreement of the counterparties.

Type: String

Used in groups: MiscFeesSubGrp

180.2.2933 MiscFeeSubTypeAmt

The amount of the specified MiscFeeSubType(2634).

Type: Amt

Used in groups: MiscFeesSubGrp

180.2.2934 MiscFeeSubTypeDesc

Can be used to provide an optional textual description of the fee sub-type.

Type: String

Used in groups: MiscFeesSubGrp

180.2.2935 MiscFeeType

Indicates type of miscellaneous fee.

Type: String

Allowed values in MiscFeeTypeCodeSet:

Code	Name	Description
1	Regulatory	Regulatory (e.g. SEC)
2	Tax	Tax
3	LocalCommission	Local Commission. DEPRECATE - use <CommissionDataGrp> component instead
4	ExchangeFees	Exchange Fees
5	Stamp	Stamp
6	Levy	Levy
7	Other	Other
8	Markup	Markup
9	ConsumptionTax	Consumption Tax
10	PerTransaction	Per transaction
11	Conversion	Conversion
12	Agent	Agent
13	TransferFee	Transfer Fee
14	SecurityLending	Security Lending
15	TradeReporting	Trade reporting. The fee charged to recover the cost of trade reporting, e.g. corporate bonds and structured products reported to FINRA TRACE.
16	TaxOnPrincipalAmount	Tax on principal amount
17	TaxOnAccruedInterestAmount	Tax on accrued interest amount
18	NewIssuanceFee	New issuance fee
19	ServiceFee	Service fee
20	OddLotFee	Odd lot fee
21	AuctionFee	Auction fee
22	ValueAddedTax	Value Added tax - VAT
23	SalesTax	Sales tax
24	ExecutionFee	Execution venue fee
25	OrderEntryFee	Order or quote entry fee. Order or quote submission fees per transaction.

Code	Name	Description
26	OrderModificationFee	Order or quote modification fee. Order or quote modification fees per transaction.
27	OrdersCancellationFee	Orders or quote cancellation fee. Order or quote cancellation fees per transaction.
28	MarketDataAccessFee	Market data access fee. Fee for market data access.
29	MarketDataTerminalFee	Market data terminal fee. Fee for market data terminal.
30	MarketDataVolumeFee	Market data volume fee. Fee for market data per volume group.
31	ClearingFee	Clearing fee. Fee for clearing of trades.
32	SettlementFee	Settlement fee. Fee for settlement of trades.
33	Rebates	Rebates. Rebates offered to the client.
34	Discounts	Discounts. Discounts offered to the client.
35	Payments	Payments. Other benefits offered to the client.
36	NonMonetaryPayments	Non-monetary payments. Non-monetary benefits offered to the client.

Used in groups: MiscFeesGrp

180.2.2936 MixedSwapIndicator

An indication that the trade is a mixed swap.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.2937 MktBidPx

Used to indicate the best bid in a market

Type: Price

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2938 MktOfferPx

Used to indicate the best offer in a market

Type: Price

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2939 ModelType

Type of pricing model used

Type: int

Allowed values in ModelTypeCodeSet:

Code	Name	Description
0	UtilityProvidedStandardModel	Utility provided standard model
1	ProprietaryModel	Proprietary (user supplied) model

Used in messages: PositionReport

180.2.2940 MoneyLaunderingStatus

A one character code identifying Money laundering status.

Type: char

Allowed values in MoneyLaunderingStatusCodeSet:

Code	Name	Description
Y	Passed	Passed
N	NotChecked	Not Checked
1	ExemptBelowLimit	Exempt - Below the Limit
2	ExemptMoneyType	Exempt - Client Money Type exemption
3	ExemptAuthorised	Exempt - Authorised Credit or financial institution

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

180.2.2941 MsgDirection

Specifies the direction of the message.

Type: char

Allowed values in MsgDirectionCodeSet:

Code	Name	Description
R	Receive	Receive
S	Send	Send

Used in groups: MsgTypeGrp

180.2.2942 MsgSeqNum

Integer message sequence number.

Type: SeqNum

Used in components: StandardHeader

180.2.2943 MsgType

Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted)

Note: A "U" as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver.

*** Note the use of lower case letters ***

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat. The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
1	TestRequest	TestRequest. The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.
2	ResendRequest	ResendRequest. The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

Code	Name	Description
3	Reject	Reject. The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.
4	SequenceReset	SequenceReset. The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
5	Logout	Logout. The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.
6	IOI	IOI. Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade. Indication messages can be transmitted in various transaction types; NEW, CANCEL, and REPLACE. All message types other than NEW modify the state of the message identified in IOIRefID.
7	Advertisement	Advertisement. Advertisement messages are used to announce completed transactions. The advertisement message can be transmitted in various transaction types; NEW, CANCEL and REPLACE. All message types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID.
8	ExecutionReport	ExecutionReport. The execution report message is used to:. 1. confirm the receipt of an order. 2. confirm changes to an existing order (i.e. accept cancel and replace requests). 3. relay order status information. 4. relay fill information on working orders. 5. relay fill information on tradeable or restricted tradeable quotes. 6. reject orders. 7. report post-trade fees calculations associated with a trade
9	OrderCancelReject	OrderCancelReject. The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
A	Logon	Logon. The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

Code	Name	Description
B	News	News. The news message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol). The News message can be originated at either the broker or institution side, or exchanges and other marketplace venues.
C	Email	Email. The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.
D	NewOrderSingle	NewOrderSingle. The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution. The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.
E	NewOrderList	NewOrderList. The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
F	OrderCancelRequest	OrderCancelRequest. The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).
G	OrderCancelReplaceRequest	OrderCancelReplaceRequest. The order cancel/replace request is used to change the parameters of an existing order. Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.
H	OrderStatusRequest	OrderStatusRequest. The order status request message is used by the institution to generate an order status message back from the broker.
J	AllocationInstruction	AllocationInstruction. The AllocationInstruction(35=J) message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.
K	ListCancelRequest	ListCancelRequest. The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
L	ListExecute	ListExecute. The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.

Code	Name	Description
M	ListStatusRequest	ListStatusRequest. The list status request message type is used by institutions to instruct the broker to generate status messages for a list.
N	ListStatus	ListStatus. The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker's site. This message may also be used to respond to the List Cancel Request.
P	AllocationInstructionAck	AllocationInstructionAck. In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message. The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.
Q	DontKnowTrade	DontKnowTrade. The Don’t Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.
R	QuoteRequest	QuoteRequest. In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as an Request For Quote (RFQ)
S	Quote	Quote. The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
T	SettlementInstructions	SettlementInstructions. The Settlement Instructions message provides the broker’s, the institution’s, or the intermediary’s instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.
V	MarketDataRequest	MarketDataRequest. Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.

Code	Name	Description
W	MarketDataSnapshotFullRefresh	MarketDataSnapshotFullRefresh. The Market Data messages are used as the response to a Market Data Request message. In all cases, one Market Data message refers only to one Market Data Request. It can be used to transmit a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.
X	MarketDataIncrementalRefresh	MarketDataIncrementalRefresh. The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.
Y	MarketDataRequestReject	MarketDataRequestReject. The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons. Brokers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether Full or Incremental updates must be used.
Z	QuoteCancel	QuoteCancel. The Quote Cancel message is used by an originator of quotes to cancel quotes. The Quote Cancel message supports cancellation of:. • All quotes. • Quotes for a specific symbol or security ID. • All quotes for a security type. • All quotes for an underlying
a	QuoteStatusRequest	QuoteStatusRequest. The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:. • For the issuer of a quote in a market to query the status of that quote (using the QuoteID to specify the target quote). • To subscribe and unsubscribe for Quote Status Report messages for one or more securities.
b	MassQuoteAck	MassQuoteAck. Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.
c	SecurityDefinitionRequest	SecurityDefinitionRequest. The SecurityDefinitionRequest(35=c) message is used for the following:. 1. Request a specific security to be traded with the second party. The requested security can be defined as a multileg security made up of one or more instrument legs. 2. Request a set of individual securities for a single market segment. 3. Request all securities, independent of market segment.

Code	Name	Description
d	SecurityDefinition	SecurityDefinition. The SecurityDefinition(35=d) message is used for the following:. 1. Accept the security defined in a SecurityDefinition(35=d) message. 2. Accept the security defined in a SecurityDefinition(35=d) message with changes to the definition and/or identity of the security. 3. Reject the security requested in a SecurityDefinition(35=d) message. 4. Respond to a request for securities within a specified market segment. 5. Convey comprehensive security definition for all market segments that the security participates in. 6. Convey the security's trading rules that differ from default rules for the market segment.
e	SecurityStatusRequest	SecurityStatusRequest. The Security Status Request message provides for the ability to request the status of a security. One or more Security Status messages are returned as a result of a Security Status Request message.
f	SecurityStatus	SecurityStatus. The Security Status message provides for the ability to report changes in status to a security. The Security Status message contains fields to indicate trading status, corporate actions, financial status of the company. The Security Status message is used by one trading entity (for instance an exchange) to report changes in the state of a security.
g	TradingSessionStatusRequest	TradingSessionStatusRequest. The Trading Session Status Request is used to request information on the status of a market. With the move to multiple sessions occurring for a given trading party (morning and evening sessions for instance) there is a need to be able to provide information on what product is trading on what market.
h	TradingSessionStatus	TradingSessionStatus. The Trading Session Status provides information on the status of a market. For markets multiple trading sessions on multiple-markets occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session.
i	MassQuote	MassQuote. The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).

Code	Name	Description
j	BusinessMessageReject	BusinessMessageReject. The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.
k	BidRequest	BidRequest. The BidRequest Message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention (e.g. US/European model) the BidRequest message can be used to request a bid based on the sector, country, index and liquidity information contained within the message itself. In the "Non disclosed" convention the entry repeating group is used to define liquidity of the program. See " Program/Basket/List Trading" for an example. In the "Disclosed" convention (e.g. Japanese model) the BidRequest message can be used to request bids based on the ListOrderDetail messages sent in advance of BidRequest message. In the "Disclosed" convention the list repeating group is used to define which ListOrderDetail messages a bid is being sort for and the directions of the required bids.
l	BidResponse	BidResponse. The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example. In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.
m	ListStrikePrice	ListStrikePrice. The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.
n	XMLnonFIX	XMLnonFIX.
o	RegistrationInstructions	RegistrationInstructions. The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.
p	RegistrationInstructionsResponse	RegistrationInstructionsResponse. The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.

Code	Name	Description
q	OrderMassCancelRequest	OrderMassCancelRequest. The order mass cancel request message requests the cancellation of all of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).
r	OrderMassCancelReport	OrderMassCancelReport. The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.
s	NewOrderCross	NewOrderCross. Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID.
t	CrossOrderCancelReplaceRequest	CrossOrderCancelReplaceRequest. Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.
u	CrossOrderCancelRequest	CrossOrderCancelRequest. Used to fully cancel the remaining open quantity of a cross order.
v	SecurityTypeRequest	SecurityTypeRequest. The Security Type Request message is used to return a list of security types available from a counterparty or market.
w	SecurityTypes	SecurityTypes. The Security Type Request message is used to return a list of security types available from a counterparty or market.
x	SecurityListRequest	SecurityListRequest. The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
y	SecurityList	SecurityList. The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.
z	DerivativeSecurityListRequest	DerivativeSecurityListRequest. The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
AA	DerivativeSecurityList	DerivativeSecurityList. The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.
AB	NewOrderMultileg	NewOrderMultileg. The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.

Code	Name	Description
AC	MultilegOrderCancelReplace	MultilegOrderCancelReplace. Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.
AD	TradeCaptureReportRequest	TradeCaptureReportRequest. The Trade Capture Report Request can be used to:. • Request one or more trade capture reports based upon selection criteria provided on the trade capture report request. • Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.
AE	TradeCaptureReport	TradeCaptureReport. The Trade Capture Report message can be:. - Used to report trades between counterparties. - Used to report trades to a trade matching system. - Sent unsolicited between counterparties. - Sent as a reply to a Trade Capture Report Request. - Used to report unmatched and matched trades.
AF	OrderMassStatusRequest	OrderMassStatusRequest. The order mass status request message requests the status for orders matching criteria specified within the request.
AG	QuoteRequestReject	QuoteRequestReject. The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
AH	RFQRequest	RFQRequest. In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument. Quote Requests are then distributed by the market to liquidity providers who make markets in the instrument. The RFQ Request is used by liquidity providers to indicate to the market for which instruments they are interested in receiving Quote Requests. It can be used to register interest in receiving quote requests for a single instrument or for multiple instruments
AI	QuoteStatusReport	QuoteStatusReport. The quote status report message is used:. • as the response to a Quote Status Request message. • as a response to a Quote Cancel message. • as a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME and USER GROUP: EXCHANGES AND MARKETS)
AJ	QuoteResponse	QuoteResponse. The QuoteResponse(35=AJ) message is used for the following purposes:. 1. Respond to an IOI(35=6) message. 2. Respond to a Quote(35=S) message. 3. Counter a Quote. 4. End a negotiation dialog. 5. Follow-up or end a QuoteRequest(35=R) dialog that did not receive a response.

Code	Name	Description
AK	Confirmation	Confirmation. The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.
AL	PositionMaintenanceRequest	PositionMaintenanceRequest. The Position Maintenance Request message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a party providing investment services.
AM	PositionMaintenanceReport	PositionMaintenanceReport. The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.
AN	RequestForPositions	RequestForPositions. The Request For Positions message is used by the owner of a position to request a Position Report from the holder of the position, usually the central counter party or clearing organization. The request can be made at several levels of granularity.
AO	RequestForPositionsAck	RequestForPositionsAck. The Request for Positions Ack message is returned by the holder of the position in response to a Request for Positions message. The purpose of the message is to acknowledge that a request has been received and is being processed.
AP	PositionReport	PositionReport. The Position Report message is returned by the holder of a position in response to a Request for Position message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.

Code	Name	Description
AQ	TradeCaptureReportRequestAck	TradeCaptureReportRequestAck. The Trade Capture Request Ack message is used to:. - Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod. - Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments. - Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request or the Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.
AR	TradeCaptureReportAck	TradeCaptureReportAck. The Trade Capture Report Ack message can be:. - Used to acknowledge trade capture reports received from a counterparty. - Used to reject a trade capture report received from a counterparty.
AS	AllocationReport	AllocationReport. Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the AllocationReport(35=AS) message (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.
AT	AllocationReportAck	AllocationReportAck. The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.
AU	ConfirmationAck	ConfirmationAck. The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.
AV	SettlementInstructionRequest	SettlementInstructionRequest. The Settlement Instruction Request message is used to request standing settlement instructions from another party.
AW	AssignmentReport	AssignmentReport. Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.
AX	CollateralRequest	CollateralRequest. An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

Code	Name	Description
AY	CollateralAssignment	CollateralAssignment. Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.
AZ	CollateralResponse	CollateralResponse. Used to respond to a Collateral Assignment message.
BA	CollateralReport	CollateralReport. Used to report collateral status when responding to a Collateral Inquiry message.
BB	CollateralInquiry	CollateralInquiry. Used to inquire for collateral status.
BC	NetworkCounterpartySystemStatus-Request	NetworkCounterpartySystemStatusRequest. This message is send either immediately after logging on to inform a network (counterparty system) of the type of updates required or to at any other time in the FIX conversation to change the nature of the types of status updates required. It can also be used with a NetworkRequestType of Snapshot to request a one-off report of the status of a network (or counterparty) system. Finally this message can also be used to cancel a request to receive updates into the status of the counterparties on a network by sending a NetworkRequestStatusMessage with a NetworkRequestType of StopSubscribing.
BD	NetworkCounterpartySystemStatus-Response	NetworkCounterpartySystemStatusResponse. This message is sent in response to a Network (Counterparty System) Status Request Message.
BE	UserRequest	UserRequest. This message is used to initiate a user action, logon, logout or password change. It can also be used to request a report on a user's status.
BF	UserResponse	UserResponse. This message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.
BG	CollateralInquiryAck	CollateralInquiryAck. Used to respond to a Collateral Inquiry in the following situations:. • When the CollateralInquiry will result in an out of band response (such as a file transfer). • When the inquiry is otherwise valid but no collateral is found to match the criteria specified on the Collateral Inquiry message. • When the Collateral Inquiry is invalid based upon the business rules of the counterparty.
BH	ConfirmationRequest	ConfirmationRequest. The Confirmation Request message is used to request a Confirmation message.

Code	Name	Description
BO	ContraryIntentionReport	ContraryIntentionReport. The Contrary Intention Report is used for reporting of contrary expiration quantities for Saturday expiring options. This information is required by options exchanges for regulatory purposes.
BP	SecurityDefinitionUpdateReport	SecurityDefinitionUpdateReport. This message is used for reporting updates to a product security master file. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions.
BK	SecurityListUpdateReport	SecurityListUpdateReport. The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
BL	AdjustedPositionReport	AdjustedPositionReport. Used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions
BM	AllocationInstructionAlert	AllocationInstructionAlert. This message is used in a 3-party allocation model (buy-side and sell-side using a central clearing entity) where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties.
BN	ExecutionAck	ExecutionAck. The Execution Report Acknowledgement message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).
BJ	TradingSessionList	TradingSessionList. The Trading Session List message is sent as a response to a Trading Session List Request. The Trading Session List should contain the characteristics of the trading session and the current state of the trading session.
BI	TradingSessionListRequest	TradingSessionListRequest. The Trading Session List Request is used to request a list of trading sessions available in a market place and the state of those trading sessions. A successful request will result in a response from the counterparty of a Trading Session List (MsgType=BJ) message that contains a list of zero or more trading sessions.
BQ	SettlementObligationReport	SettlementObligationReport. The Settlement Obligation Report message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation.

Code	Name	Description
BR	DerivativeSecurityListUpdateReport	DerivativeSecurityListUpdateReport. The Derivative Security List Update Report message is used to send updates to an option family or the strikes that comprise an option family.
BS	TradingSessionListUpdateReport	TradingSessionListUpdateReport. The Trading Session List Update Report is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions.
BT	MarketDefinitionRequest	MarketDefinitionRequest. The Market Definition Request message is used to request for market structure information from the Respondent that receives this request.
BU	MarketDefinition	MarketDefinition. The MarketDefinition(35=BU) message is used to respond to MarketDefinitionRequest(35=BT). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV).
BV	MarketDefinitionUpdateReport	MarketDefinitionUpdateReport. In a subscription for market structure information, this message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message.
BW	ApplicationMessageRequest	ApplicationMessageRequest. This message is used to request a retransmission of a set of one or more messages generated by the application specified in RefApplID (1355).
BX	ApplicationMessageRequestAck	ApplicationMessageRequestAck. This message is used to acknowledge an Application Message Request providing a status on the request (i.e. whether successful or not). This message does not provide the actual content of the messages to be resent.
BY	ApplicationMessageReport	ApplicationMessageReport. This message is used for three difference purposes: to reset the ApplSeqNum (1181) of a specified ApplID (1180). to indicate that the last message has been sent for a particular ApplID, or as a keep-alive mechanism for ApplIDs with infrequent message traffic.
BZ	OrderMassActionReport	OrderMassActionReport. The Order Mass Action Report is used to acknowledge an Order Mass Action Request. Note that each affected order that is suspended or released or canceled is acknowledged with a separate Execution Report for each order.
CA	OrderMassActionRequest	OrderMassActionRequest. The Order Mass Action Request message can be used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual Order Cancel Replace Requests for each order with or without adding "S" to the ExecInst values. It can also be used for mass order cancellation.

Code	Name	Description
CB	UserNotification	UserNotification. The User Notification message is used to notify one or more users of an event or information from the sender of the message. This message is usually sent unsolicited from a marketplace (e.g. Exchange, ECN) to a market participant.
CC	StreamAssignmentRequest	StreamAssignmentRequest. In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.
CD	StreamAssignmentReport	StreamAssignmentReport. The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the aggregator as to which clients to assign to receive which price stream based on requested CCY pair. This message can be sent unsolicited to the Aggregator from the Price Maker.
CE	StreamAssignmentReportACK	StreamAssignmentReportACK. This message is used to respond to the Stream Assignment Report, to either accept or reject an unsolicited assingment.
CF	PartyDetailsListRequest	PartyDetailsListRequest. The PartyDetailsListRequest is used to request party detail information.
CG	PartyDetailsListReport	PartyDetailsListReport. The PartyDetailsListReport message is used to disseminate party details between counterparties. PartyDetailsListReport messages may be sent in response to a PartyDetailsListRequest message or sent unsolicited.

Code	Name	Description
CH	MarginRequirementInquiry	MarginRequirementInquiry. The purpose of this message is to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted at the detail level or the summary level. It can also be used to inquire margin excess/deficit or net position information. Margin excess/deficit will provide information about the surplus or shortfall compared to the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport messages instead of one or more MarginRequirementReport messages. If the inquiry is made at the detail level, an Instrument block must be provided with the desired level of detail. If the inquiry is made at the summary level, the Instrument block is not provided, implying a summary request is being made. For example, if the inquiring firm specifies the Security Type of “FUT” in the Instrument block, then a detail report will be generated containing the margin requirements for all futures positions for the inquiring account. Similarly, if the inquiry is made at the summary level, the report will contain the total margin requirement aggregated to the margin account level.
CI	MarginRequirementInquiryAck	MarginRequirementInquiryAck. Used to respond to a Margin Requirement Inquiry.
CJ	MarginRequirementReport	MarginRequirementReport. The Margin Requirement Report returns information about margin requirement either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component block. Application sequencing can be used to re-request a range of reports.
CK	PartyDetailsListUpdateReport	PartyDetailsListUpdateReport. The PartyDetailsListUpdateReport(35=CK) is used to disseminate updates to party detail information.
CL	PartyRiskLimitsRequest	PartyRiskLimitsRequest. The PartyRiskLimitsRequest message is used to request for risk information for specific parties, specific party roles or specific instruments.
CM	PartyRiskLimitsReport	PartyRiskLimitsReport. The PartyRiskLimitsReport message is used to communicate party risk limits. The message can either be sent as a response to the PartyRiskLimitsRequest message or can be published unsolicited.
CN	SecurityMassStatusRequest	SecurityMassStatusRequest.
CO	SecurityMassStatus	SecurityMassStatus.

Code	Name	Description
CQ	AccountSummaryReport	AccountSummaryReport. The AccountSummaryReport is provided by the clearinghouse to its clearing members on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing member level account type. Clearing member account types will be described through use of the Parties component and PtysSubGrp sub-component. In certain usages, the clearing members can send the AccountSummaryReport message to the clearinghouse as needed. For example, clearing members can send this message to the clearinghouse to identify the value of collateral for each customer (to satisfy CFTC Legally Segregated Operationally Commingled (LSOC) regulatory reporting obligations). Clearing organizations can also send the AccountSummaryReport message to regulators to meet regulatory reporting obligations. For example, clearing organizations can use this message to submit daily reports for each clearing member (“CM”) by house origin and by each customer origin for all futures, options, and swaps positions, and all securities positions held in a segregated account or pursuant to a cross margining agreement, to a regulator (e.g. to the CFTC to meet Part 39, Section 39.19 reporting obligations).
CR	PartyRiskLimitsUpdateReport	PartyRiskLimitsUpdateReport. The PartyRiskLimitsUpdateReport(35=CR) is used to convey incremental changes to risk limits. It is similar to the regular report but uses the PartyRiskLimitsUpdateGrp component instead of the PartyRiskLimitsGrp component to include an update action.
CS	PartyRiskLimitsDefinitionRequest	PartyRiskLimitsDefinitionRequest. PartyRiskLimitDefinitionRequest is used for defining new risk limits.
CT	PartyRiskLimitsDefinitionRequestAck	PartyRiskLimitsDefinitionRequestAck. PartyRiskLimitDefinitionRequestAck is used for accepting (with or without changes) or rejecting the definition of risk limits.
CU	PartyEntitlementsRequest	PartyEntitlementsRequest. The PartyEntitlementsRequest message is used to request for entitlement information for one or more party(-ies), specific party role(s), or specific instruments(s).
CV	PartyEntitlementsReport	PartyEntitlementsReport. The PartyEntitlementsReport is used to report entitlements for one or more parties, party role(s), or specific instrument(s).

Code	Name	Description
CW	QuoteAck	QuoteAck. The QuoteAck(35=CW) message is used to acknowledge a Quote(35=S) submittal or request to cancel an individual quote using the QuoteCancel(35=Z) message during a Quote/Negotiation dialog.
CX	PartyDetailsDefinitionRequest	PartyDetailsDefinitionRequest. The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties. The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) to indicate whether the request was accepted or rejected.
CY	PartyDetailsDefinitionRequestAck	PartyDetailsDefinitionRequestAck. The PartyDetailsDefinitionRequestAck(35=CY) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.
CZ	PartyEntitlementsUpdateReport	PartyEntitlementsUpdateReport. The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).
DA	PartyEntitlementsDefinitionRequest	PartyEntitlementsDefinitionRequest. The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).
DB	PartyEntitlementsDefinitionReques-tAck	PartyEntitlementsDefinitionRequestAck. The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlemensDefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.
DC	TradeMatchReport	TradeMatchReport. The TradeMatchReport(35=DC) message is used by exchanges and ECN’s to report matched trades to central counterparties (CCPs) as an atomic event. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments.
DD	TradeMatchReportAck	TradeMatchReportAck. The TradeMatchReportAck(35=DD) is used to respond to theTradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request).

Code	Name	Description
DE	PartyRiskLimitsReportAck	PartyRiskLimitsReportAck. PartyRiskLimitsReportAck is an optional message used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages.
DF	PartyRiskLimitCheckRequest	PartyRiskLimitCheckRequest. PartyRiskLimitCheckRequest is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information.
DG	PartyRiskLimitCheckRequestAck	PartyRiskLimitCheckRequestAck. PartyRiskLimitCheckRequestAck is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the Respondent may also include the limit amount that was approved.
DH	PartyActionRequest	PartyActionRequest. The PartyActionRequest message is used suspend or halt the specified party from further trading activities at the Respondent. The Respondent must respond with a PartyActionReport(35=DI) message.
DI	PartyActionReport	PartyActionReport. Used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. Can also be used in an unsolicited manner to report party actions, e.g. reinstatements after a manual intervention out of band.
DJ	MassOrder	MassOrder. The MassOrder(35=DJ) message can be used to add, modify or delete multiple unrelated orders with a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.
DK	MassOrderAck	MassOrderAck. The mass order acknowledgement message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message.
DL	PositionTransferInstruction	PositionTransferInstruction. The PositionTransferInstruction(35=DL) is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers.
DM	PositionTransferInstructionAck	PositionTransferInstructionAck. The PositionTransferInstructionAck(35=DM) is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions.

Code	Name	Description
DN	PositionTransferReport	PositionTransferReport. The PositionTransferReport(35=DN) is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on status of the transfer to the clearing firms involved in the transfer process.
DO	MarketDataStatisticsRequest	MarketDataStatisticsRequest. The MarketDataStatisticsRequest(35=DO) is used to request for statistical data. The simple form is to use an identifier (MDStatisticID(2475)) assigned by the market place which would denote a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.
DP	MarketDataStatisticsReport	MarketDataStatisticsReport. The MarketDataStatisticsReport(35=DP) is used to provide unsolicited statistical information or in response to a specific request. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.
DQ	CollateralReportAck	CollateralReportAck. CollateralReportAck(35=DQ) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).
DR	MarketDataReport	MarketDataReport. The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle.
DS	CrossRequest	CrossRequest. The CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.
DT	CrossRequestAck	CrossRequestAck. The CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message.
DU	AllocationInstructionAlertRequest	AllocationInstructionAlertRequest. This message is used in a clearinghouse 3-party allocation model to request for AllocationInstructionAlert(35=BM) from the clearinghouse. The request may be used to obtain a one-time notification of the status of an allocation group.

Code	Name	Description
DV	AllocationInstructionAlertRequestAck	AllocationInstructionAlertRequestAck. This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse.
DW	TradeAggregationRequest	TradeAggregationRequest. TradeAggregationRequest(35=DW) is used to request that the identified trades between the initiator and respondent be aggregated together for further processing.
DX	TradeAggregationReport	TradeAggregationReport. TradeAggregationReport(35=DX) is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent.
EA	PayManagementReport	PayManagementReport. PayManagementReport(35=EA) may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request. PayManagementReport(35=EA) may also be sent unsolicited by the broker to a client. In which case the client may acknowledge and resolve disputes out-of-band or with a simple PayManagementReportAck(35=EB). PayManagementReport(35=EA) may also be sent unsolicited to report the progress status of the payment itself with PayReportTransType(2804)=2 (Status).
EB	PayManagementReportAck	PayManagementReportAck. PayManagementReportAck(35=EB) is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message.
DY	PayManagementRequest	PayManagementRequest. PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.
DZ	PayManagementRequestAck	PayManagementRequestAck. PayManagementRequestAck(35=DZ) is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA).

Code	Name	Description
EC	SettlementStatusRequest	SettlementStatusRequest. SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.
ED	SettlementStatusRequestAck	SettlementStatusRequestAck. SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.
EE	SettlementStatusReport	SettlementStatusReport. SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.
EF	SettlementStatusReportAck	SettlementStatusReportAck. SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.
EG	SecurityRiskMetricsReport	SecurityRiskMetricsReport. SecurityRiskMetricsReport(35=EG) is used for publishing the risk metrics, valuation metrics or analytics of one or more securities, or for an option series.
EH	AlgoCertificateRequest	AlgoCertificateRequest. AlgoCertificateRequest(35=EH) is used to request algo testing certificate information for one or more algorithms.
EI	AlgoCertificateRequestAck	AlgoCertificateRequestAck. AlgoCertificateRequestAck(35=EI) is used to respond to the AlgoCertificateRequest(35=EH) to acknowledge the request and provide status for the request message.
EJ	AlgoCertificateReport	AlgoCertificateReport. AlgoCertificateReport(35=EJ) is a response to the AlgoCertificateRequest(35=EH) to certify an algo. It may also be sent unsolicited without an explicit request message by the party able to provide certificate information for the algo identified in the report message.
EK	AlgoCertificateReportAck	AlgoCertificateReportAck. AlgoCertificateReportAck(35=EK) is used to respond to the AlgoCertificateReport(35=EJ) to acknowledge or reject the report message.
EL	TestSuiteDefinitionRequest	TestSuiteDefinitionRequest. TestSuiteDefinitionRequest(35=EL) is used to convey to the test system the suite of test scenarios to perform.
EM	TestSuiteDefinitionRequestAck	TestSuiteDefinitionRequestAck. TestSuiteDefinitionRequestAck(35=EM) is used to respond to the TestSuiteDefinitionRequest(35= EL) to acknowledge the request and provide status for the request message.

Code	Name	Description
EN	TestActionRequest	TestActionRequest. TestActionRequest(35=EN) is used to manage test executions or request for testing activity state of the identified test suite.
EO	TestActionRequestAck	TestActionRequestAck. TestActionRequestAck(35=EO) is used to respond to the TestActionRequest(35=EN) to acknowledge the request and provide status for the request message.
EP	TestActionReport	TestActionReport. TestActionReport(35=EP) is used to report the testing results of the identified test suite that has been executed with TestActionRequest(35=EN). In the context of algorithmic trading, the results may be used to create a certificate for the algorithm upon meeting the success criteria.

Used in components: StandardHeader

180.2.2944 MsgTypeGrp

Name	Mult.	Type	Description
NoMsgTypes	[1..1]	NumInGroup	Specifies the number of repeating RefMsgTypes specified
RefMsgType	[0..1]	CodeSet	Specifies a specific, supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
MsgDirection	[0..1]	CodeSet	Indicates direction (send vs. receive) of a supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
RefApplVerID	[0..1]	CodeSet	Specifies the service pack release being applied to an application message.
RefApplExtID	[0..1]	int	Specified the extension pack being applied to a message.
RefCstmApplVerID	[0..1]	String	Specifies a custom extension to a message being applied at the session level.
DefaultVerIndicator	[0..1]	Boolean	Indicates that this Application Version (RefApplVerID(1130), RefApplExtID(1406),RefCstmApplVerID(1131)) is the default for the RefMsgType(372) field.

Used in messages: Logon

180.2.2945 MthToDefault

The Mth reference obligation to default in a CDS reference basket. When NthToDefault(1942) and MthToDefault(1943) are represented then the CDS payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: Instrument

180.2.2946 MultiAssetSwapIndicator

Indicates a swap that does not have one easily identifiable primary underlying asset, but instead involves multiple underlying assets within one trade repository's jurisdiction that belong to different asset classes.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.2947 MultiJurisdictionReportingIndicator

Indicate whether a trade is eligible to be reported to more than one regulatory jurisdictions, e.g. due to overlapping reporting rules that require reporting to different jurisdictions.

Type: int

Allowed values in MultiJurisdictionReportingIndicatorCodeSet:

Code	Name	Description
0	NotMultiJrsdctnEligible	Trade not eligible for multi-jurisdiction reporting
1	MultiJrsdctnEligible	Trade eligible for multi-jurisdiction reporting

Used in groups: MDFullGrp, MDIncGrp

Used in messages: TradeCaptureReport

180.2.2948 MultilegModel

Specifies the type of multileg order. Defines whether the security is pre-defined or user-defined. Note that MultilegModel(1377)=2(User-defined, Non-Securitized, Multileg) does not apply for Securities.

Type: int

Allowed values in MultilegModelCodeSet:

Code	Name	Description
0	PredefinedMultilegSecurity	Predefined Multileg Security
1	UserDefinedMultilegSecurity	User-defined Multileg Security
2	UserDefined	User-defined, Non-Securitized, Multileg

Used in components: BaseTradingRules

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

180.2.2949 MultilegPriceMethod

Code to represent how the multileg price is to be interpreted when applied to the legs.

(See Volume : "Glossary" for further value definitions)

Type: int

Allowed values in MultilegPriceMethodCodeSet:

Code	Name	Description
0	NetPrice	Net Price
1	ReversedNetPrice	Reversed Net Price
2	YieldDifference	Yield Difference
3	Individual	Individual
4	ContractWeightedAveragePrice	Contract Weighted Average Price
5	MultipliedPrice	Multiplied Price

Used in components: BaseTradingRules

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

180.2.2950 MultiLegReportingType

Used to indicate how the multi-legged security (e.g. option strategies, spreads, etc.) is being reported.

Type: char

Allowed values in MultiLegReportingTypeCodeSet:

Code	Name	Description
1	SingleSecurity	Single security (default if not specified)
2	IndividualLegOfAMultiLegSecurity	Individual leg of a multi-leg security
3	MultiLegSecurity	Multi-leg security

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReport

180.2.2951 MultiLegRptTypeReq

Indicates the method of execution reporting requested by issuer of the order.

Type: int

Allowed values in MultiLegRptTypeReqCodeSet:

Code	Name	Description
0	ReportByMulitlegSecurityOnly	Report by mulitleg security only (do not report legs)
1	ReportByMultilegSecurityAndInstrumentLegs	Report by multileg security and by instrument legs belonging to the multileg security
2	ReportByInstrumentLegsOnly	Report by instrument legs belonging to the multileg security only (do not report status of multileg security)

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

180.2.2952 NBBOEntryType

Type of NBBO information.

Type: int

Allowed values in NBBOEntryTypeCodeSet:

Code	Name	Description
0	Bid	Bid. May apply to price or quantity.
1	Offer	Offer. May apply to price or quantity.
2	MidPrice	Mid-price

Used in groups: TrdRegTimestamps

180.2.2953 NBBOPrice

Price related to NBBO. NBBOEntryType(2831) may be used to indicate entry type, e.g. bid or offer.

Type: Price

Used in groups: TrdRegTimestamps

180.2.2954 NBBOQty

Quantity related to NBBO. NBBOEntryType(2831) may be used to indicte entry type, e.g. bid or offer.

Type: Qty

Used in groups: TrdRegTimestamps

180.2.2955 NBBOSource

Source of NBBO information.

Type: int

Allowed values in NBBOSourceCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Default if not specified. NBBO information is not applicable. NBBOEntryType(2831), NBBOPrice(2832), and NBBOQty(2833) must be omitted.
1	Direct	Direct. Information is retrieved directly from an exchange or other electronic execution venue. There may be a performance advantage compared to retrieving the information from a source consolidating multiple feeds.

Code	Name	Description
2	SIP	Securities Information Processor. The Securities Information Processor (SIP) links the U.S. markets by processing and consolidating all protected bid/ask quotes and trades from every trading venue into a single, easily consumed data feed.
3	Hybrid	Hybrid. A combination of two or more data feeds is used as NBBO source. In the context of US CAT this is used for a combination of direct and SIP feeds.

Used in groups: TrdRegTimestamps

180.2.2956 NegotiationMethod

Specifies the negotiation method to be used.

Type: int

Allowed values in NegotiationMethodCodeSet:

Code	Name	Description
0	AutoSpot	Auto spot. The spot price for the reference or benchmark security is provided automatically.
1	NegotiatedSpot	Negotiated spot. The spot price for the reference or benchmark security is to be negotiated.
2	PhoneSpot	The spot price for the reference or benchmark security is to be negotiated via phone or voice. The spot price for the reference of benchmark security is to be negotiated via phone or voice.

Used in groups: QuotReqGrp, QuotReqRjctGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.2957 Nested2PartyID

PartyID value within a "second instance" Nested repeating group.

Same values as PartyID (448)

Type: String

Used in groups: NestedParties2

180.2.2958 Nested2PartyIDSource

PartyIDSource value within a "second instance" Nested repeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number

Code	Name	Description
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: NestedParties2

180.2.2959 Nested2PartyRole

PartyRole value within a "second instance" Nested repeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary

Code	Name	Description
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator

Code	Name	Description
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: NestedParties2

180.2.2960 Nested2PartyRoleQualifier

Used to further qualify the value of Nested2PartyRole(759).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: NestedParties2

180.2.2961 Nested2PartySubID

PartySubID value within a "second instance" Nested repeating group.

Same values as PartySubID (523)

Type: String

Used in groups: NstdPtys2SubGrp

180.2.2962 Nested2PartySubIDType

Type of Nested2PartySubID (760) value. Second instance of <NestedParties>.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type

Code	Name	Description
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.

Code	Name	Description
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: NstdPtys2SubGrp

180.2.2963 Nested3PartyID

PartyID value within a "third instance" Nested repeating group.

Same values as PartyID (448)

Type: String

Used in groups: NestedParties3

180.2.2964 Nested3PartyIDSource

PartyIDSource value within a "third instance" Nested repeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code

Code	Name	Description
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.

Code	Name	Description
V	KoreaShortSellingRegistrationNum-ber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: NestedParties3

180.2.2965 Nested3PartyRole

PartyRole value within a "third instance" Nested repeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System

Code	Name	Description
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account

Code	Name	Description
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market

Code	Name	Description
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.

Code	Name	Description
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.

Code	Name	Description
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: NestedParties3

180.2.2966 Nested3PartyRoleQualifier

Used to further qualify the value of Nested3PartyRole(951).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.

Code	Name	Description
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.

Code	Name	Description
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: NestedParties3

180.2.2967 Nested3PartySubID

PartySubID value within a "third instance" Nested repeating group.

Same values as PartySubID (523)

Type: String

Used in groups: NstdPtys3SubGrp

180.2.2968 Nested3PartySubIDType

PartySubIDType value within a "third instance" Nested repeating group.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm

Code	Name	Description
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)

Code	Name	Description
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier

Code	Name	Description
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N

Code	Name	Description
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI

Code	Name	Description
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: NstdPtys3SubGrp

180.2.2969 Nested4PartyID

Refer to definition of PartyID(448)

Type: String

Used in groups: NestedParties4

180.2.2970 Nested4PartyIDSource

Refer to definition of PartyIDSource(447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number

Code	Name	Description
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.

Code	Name	Description
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: NestedParties4

180.2.2971 Nested4PartyRole

Refer to definition of PartyRole(452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID

Code	Name	Description
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader

Code	Name	Description
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm

Code	Name	Description
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm

Code	Name	Description
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.

Code	Name	Description
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: NestedParties4

180.2.2972 Nested4PartyRoleQualifier

Used to further qualify the value of Nested4PartyRole(1417).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.

Code	Name	Description
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: NestedParties4

180.2.2973 Nested4PartySubID

Refer to definition of PartySubID(523)

Type: String

Used in groups: NstdPtys4SubGrp

180.2.2974 Nested4PartySubIDType

Refer to definition of PartySubIDType(803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier

Code	Name	Description
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account

Code	Name	Description
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: NstdPtys4SubGrp

180.2.2975 NestedInstrAttribType

Code to represent the type of instrument attribute

Type: int

Allowed values in InstrAttribTypeCodeSet:

Code	Name	Description
1	Flat	Flat (securities pay interest on a current basis but are traded without interest)
2	ZeroCoupon	Zero coupon
3	InterestBearing	Interest bearing (for Euro commercial paper when not issued at discount)
4	NoPeriodicPayments	No periodic payments
5	VariableRate	Variable rate
6	LessFeeForPut	Less fee for put
7	SteppedCoupon	Stepped coupon
8	CouponPeriod	Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue(872) field.
9	When	When [and if] issued
10	OriginalIssueDiscount	Original issue discount
11	Callable	Callable, puttable
12	EscrowedToMaturity	Escrowed to Maturity
13	EscrowedToRedemptionDate	Escrowed to redemption date - callable. Supply redemption date in the InstrAttribValue(872) field.
14	PreRefunded	Pre-refunded
15	InDefault	In default
16	Unrated	Unrated
17	Taxable	Taxable
18	Indexed	Indexed
19	SubjectToAlternativeMinimumTax	Subject To Alternative Minimum Tax
20	OriginalIssueDiscountPrice	Original issue discount price. Supply price in the InstrAttribValue(872) field.
21	CallableBelowMaturityValue	Callable below maturity value
22	CallableWithoutNotice	Callable without notice by mail to holder unless registered
23	PriceTickRulesForSecurity	Price tick rules for security
24	TradeTypeEligibilityDetailsForSecurity	Trade type eligibility details for security

Code	Name	Description
25	InstrumentDenominator	Instrument denominator
26	InstrumentNumerator	Instrument numerator
27	InstrumentPricePrecision	Instrument price precision
28	InstrumentStrikePrice	Instrument strike price
29	TradeableIndicator	Tradeable indicator
30	InstrumentEligibleAnonOrders	Instrument is eligible to accept anonymous orders
31	MinGuaranteedFillVolume	Minimum guaranteed fill volume
32	MinGuaranteedFillStatus	Minimum guaranteed fill status
33	TradeAtSettlementEligibility	Trade at settlement (TAS) eligibility
34	TestInstrument	Test instrument. Instrument that is tradable but has no effect on the positions, exchange turnover etc.
35	DummyInstrument	Dummy instrument. Instrument that is normally halted and is only activated for trading under very special conditions (e.g. temporarily assigned for newly listed instrument). Use of a dummy instrument generally applies to systems that are unable to add reference data for new instruments intraday.
36	NegativeSettlementPriceEligibility	Negative settlement price eligibility
37	NegativeStrikePriceEligibility	Negative strike price eligibility
38	USStdContractInd	US standard contract indicator. Indicates through InstrAttribValue(872) - values Y or N - whether the underlying asset in the trade references or is economically related to a contract listed in Appendix B of CFTC Part 43 regulation. See http://www.ecfr.gov/cgi-bin/text-idx?SID=4b2d1078ad68f6564a89d7ff6c52ec43&node=17:2.0.1.1.3.0.1.8.2&rgn=div or refer to Appendix B to Part 43 in the final rule at http://www.cftc.gov/ucm/groups/public/@lrfederalregister/documents/file/2013-12133a.pdf
39	AdmittedToTradingOnTradingVenue	Admitted to trading on a trading venue
40	AverageDailyNotionalAmount	Average daily notional amount
41	AverageDailyNumberTrades	Average daily number of trades
99	Text	Text. Supply the text value in InstrAttribValue(872).

Used in groups: NestedInstrumentAttribute

180.2.2976 NestedInstrAttribValue

Attribute value appropriate to the NestedInstrAttribType field

Type: String

Used in groups: NestedInstrumentAttribute

180.2.2977 NestedInstrumentAttribute

Name	Mult.	Type	Description
NoNestedInstrAttrib	[1..1]	NumInGroup	
NestedInstrAttribType	[0..1]	CodeSet	Code to represent the type of instrument attribute
NestedInstrAttribValue	[0..1]	String	Attribute value appropriate to the NestedInstrAttribType field

Used in components: SecurityTradingRules

180.2.2978 NestedParties2

The NestedParties2 component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties2 under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNested2PartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of Nested2PartyID, Nested2PartyIDSource, and Nested2PartyRole
Nested2PartyID	[0..1]	String	Used to identify source of Nested2PartyID. Required if Nested2PartyIDSource is specified. Required if NoNested2PartyIDs > 0.
Nested2PartyIDSource	[0..1]	CodeSet	Used to identify class source of Nested2PartyID value (e.g. BIC). Required if Nested2PartyID is specified. Required if NoNested2PartyIDs > 0.
Nested2PartyRole	[0..1]	CodeSet	Identifies the type of Nested2PartyID (e.g. Executing Broker). Required if NoNested2PartyIDs > 0.
Nested2PartyRoleQualifier	[0..1]	CodeSet	
NstdPtys2SubGrp	[0..*]	Group	Repeating group of Nested2Party sub-identifiers.

Used in groups: LegPreAllocGrp, OrdAllocGrp, TrdAllocGrp

180.2.2979 NestedParties3

The NestedParties3 component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties3 under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNested3PartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of Nested3PartyID, Nested3PartyIDSource, and Nested3PartyRole
Nested3PartyID	[0..1]	String	Used to identify source of Nested3PartyID. Required if Nested3PartyIDSource is specified. Required if NoNested3PartyIDs > 0.
Nested3PartyIDSource	[0..1]	CodeSet	Used to identify class source of Nested3PartyID value (e.g. BIC). Required if Nested3PartyID is specified. Required if NoNested3PartyIDs > 0.
Nested3PartyRole	[0..1]	CodeSet	Identifies the type of Nested3PartyID (e.g. Executing Broker). Required if NoNested3PartyIDs > 0.
Nested3PartyRoleQualifier	[0..1]	CodeSet	
NstdPtys3SubGrp	[0..*]	Group	Repeating group of Nested3Party sub-identifiers.

Used in groups: InstrmtLegExecGrp, PreAllocMlegGrp, SideCrossLegGrp, TrdInstrmtLegExecGrp

180.2.2980 NestedParties4

The NestedParties4 component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties4 under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNested4PartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of Nested4PartyID, Nested4PartyIDSource, and Nested4PartyRole.

Name	Mult.	Type	Description
Nested4PartyID	[0..1]	String	Used to identify source of Nested4PartyID. Required if Nested4PartyIDSource is specified. Required if NoNested4PartyIDs > 0.
Nested4PartyIDSource	[0..1]	CodeSet	Used to identify class source of Nested4PartyID value (e.g. BIC). Required if Nested4PartyID is specified. Required if NoNested4PartyIDs > 0.
Nested4PartyRole	[0..1]	CodeSet	Identifies the type of Nested4PartyID (e.g. Executing Broker). Required if NoNested4PartyIDs > 0.
Nested4PartyRoleQualifier	[0..1]	CodeSet	
NstdPtys4SubGrp	[0..*]	Group	

Used in groups: FillsGrp

180.2.2981 NestedParties

The NestedParties component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.

Name	Mult.	Type	Description
NoNestedPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole
NestedPartyID	[0..1]	String	Used to identify source of NestedPartyID. Required if NestedPartyIDSource is specified. Required if NoNestedPartyIDs > 0.
NestedPartyIDSource	[0..1]	CodeSet	Used to identify class source of NestedPartyID value (e.g. BIC). Required if NestedPartyID is specified. Required if NoNestedPartyIDs > 0.
NestedPartyRole	[0..1]	CodeSet	Identifies the type of NestedPartyID (e.g. Executing Broker). Required if NoNestedPartyIDs > 0.
NestedPartyRoleQualifier	[0..1]	CodeSet	
NstdPtysSubGrp	[0..*]	Group	Repeating group of NestedParty sub-identifiers.

Used in components: MDStatisticParameters, SettlTradeDetails

Used in groups: AllocAckGrp, AllocGrp, ApplIDRequestAckGrp, ApplIDRequestGrp, LegOrdGrp, LegQuotGrp, LegQuotStatGrp, PositionQty, PreAllocGrp, QuotReqLegsGrp, RgstDtlsGrp, TestScenarioGrp, TrdInstrmtLegGrp

180.2.2982 NestedPartyID

PartyID value within a nested repeating group.

Same values as PartyID (448)

Type: String

Used in groups: NestedParties

180.2.2983 NestedPartyIDSource

PartyIDSource value within a nested repeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number

Code	Name	Description
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.

Code	Name	Description
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: NestedParties

180.2.2984 NestedPartyRole

PartyRole value within a nested repeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)

Code	Name	Description
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number

Code	Name	Description
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator

Code	Name	Description
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.

Code	Name	Description
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.

Code	Name	Description
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: NestedParties

180.2.2985 NestedPartyRoleQualifier

Used to further qualify the value of NestedPartyRole(538).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.

Code	Name	Description
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.

Code	Name	Description
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: NestedParties

180.2.2986 NestedPartySubID

PartySubID value within a nested repeating group.

Same values as PartySubID (523)

Type: String

Used in groups: NstdPtysSubGrp

180.2.2987 NestedPartySubIDType

Type of NestedPartySubID (545) value.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm

Code	Name	Description
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)

Code	Name	Description
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier

Code	Name	Description
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N

Code	Name	Description
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI

Code	Name	Description
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: NstdPtysSubGrp

180.2.2988 NetChgPrevDay

Net change from previous day's closing price vs. last traded price.

Type: PriceOffset

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh

180.2.2989 NetGrossInd

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

Type: int

Allowed values in NetGrossIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in groups: BidCompReqGrp, BidCompRspGrp, SettlObligationInstructions, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.2990 NetMoney

Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution.

Type: Amt

Used in components: SettlTradeDetails

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.2991 NetworkRequestID

Unique identifier for a network resquest.

Type: String

Used in messages: NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatus-Response

180.2.2992 NetworkRequestType

Indicates the type and level of details required for a Network Status Request Message

Boolean logic applies EG If you want to subscribe for changes to certain id's then UserRequestType =0 (8+2), Snapshot for certain ID's = 9 (8+1)

Type: int

Allowed values in NetworkRequestTypeCodeSet:

Code	Name	Description
1	Snapshot	Snapshot
2	Subscribe	Subscribe
4	StopSubscribing	Stop Subscribing
8	LevelOfDetail	Level of Detail, then NoCompID's becomes required

Used in messages: NetworkCounterpartySystemStatusRequest

180.2.2993 NetworkResponseID

Unique identifier for a network response.

Type: String

Used in messages: NetworkCounterpartySystemStatusResponse

180.2.2994 NetworkStatusResponseType

Indicates the type of Network Response Message.

Type: int

Allowed values in NetworkStatusResponseTypeCodeSet:

Code	Name	Description
1	Full	Full
2	IncrementalUpdate	Incremental Update

Used in messages: NetworkCounterpartySystemStatusResponse

180.2.2995 NewPassword

New Password or passphrase

Type: String

Used in messages: Logon, UserRequest

180.2.2996 NewsCategory

Category of news message.

Type: int

Allowed values in NewsCategoryCodeSet:

Code	Name	Description
0	CompanyNews	Company News
1	MarketplaceNews	Marketplace News

Code	Name	Description
2	FinancialMarketNews	Financial Market News
3	TechnicalNews	Technical News
99	OtherNews	Other News

Used in messages: News

180.2.2997 NewSeqNo

New sequence number

Type: SeqNum

Used in messages: SequenceReset

180.2.2998 NewsID

Unique identifier for a News message

Type: String

Used in messages: News

180.2.2999 NewsRefGrp

Name	Mult.	Type	Description
NoNewsRefIDs	[1..1]	NumInGroup	Number of news item references
NewsRefID	[0..1]	String	Required if NoNewsRefIDs(2144) > 0. News item being referenced.
NewsRefType	[0..1]	CodeSet	Type of reference.

Used in messages: News

180.2.3000 NewsRefID

Reference to another News message identified by NewsID(1474).

Type: String

Used in groups: NewsRefGrp

180.2.3001 NewsRefType

Type of reference to another News(35=B) message item.

Type: int

Allowed values in NewsRefTypeCodeSet:

Code	Name	Description
0	Replacement	Replacement
1	OtherLanguage	Other language
2	Complimentary	Complimentary
3	Withdrawal	Withdrawal. Withdrawal of the referenced news item, e.g. to correct an error.

Used in groups: NewsRefGrp

180.2.3002 NextAuctionTime

The time of the next auction.

Type: UTCTimestamp

Used in messages: SecurityStatus

180.2.3003 NextExpectedMsgSeqNum

Next expected MsgSeqNum value to be received.

Type: SeqNum

Used in messages: Logon

180.2.3004 NextIndexRollDate

Next index roll date.

Type: LocalMktDate

Used in components: InstrumentExtension

180.2.3005 NoAdditionalTermBondRefs

Number of bonds in the repeating group.

Type: NumInGroup

Used in groups: AdditionalTermBondRefGrp

180.2.3006 NoAdditionalTerms

Number of additional terms in the repeating group.

Type: NumInGroup

Used in groups: AdditionalTermGrp

180.2.3007 NoAffectedMarketSegments

Number of market segments affected by a mass action.

Type: NumInGroup

Used in groups: AffectedMarketSegmentGrp

180.2.3008 NoAffectedOrders

Number of affected orders in the repeating group of order ids.

Type: NumInGroup

Used in groups: AffectedOrdGrp

180.2.3009 NoAlgoSystemModules

Number of components making up a system for algorithmic trading.

Type: NumInGroup

Used in groups: AlgoSystemModuleGrp

180.2.3010 NoAllocCommissions

Number of commissions in the repeating group.

Type: NumInGroup

Used in groups: AllocCommissionDataGrp

180.2.3011 NoAllocGroupSubQtyAttributes

Indicates number of trade attributes used to define a subgroup in an allocation group.

Type: NumInGroup

Used in groups: AllocGroupSubQtyAttributeGrp

180.2.3012 NoAllocGroupSubQtys

Indicates number of subgroups in an allocation group.

Type: NumInGroup

Used in groups: AllocGroupSubQtyGrp

180.2.3013 NoAllocRegulatoryTradeIDs

Number of regulatory IDs in the repeating group.

Type: NumInGroup

Used in groups: AllocRegulatoryTradeIDGrp

180.2.3014 NoAllocs

Number of repeating AllocAccount (79)/AllocPrice (366) entries.

Type: NumInGroup

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

180.2.3015 NoAllocTrdRegTimestamps

Number of allocation timestamps.

Type: NumInGroup

Used in groups: AllocTrdRegTimestamps

180.2.3016 NoAltMDSource

Number of alternative market data sources

Type: NumInGroup

Used in groups: MDRjctGrp

180.2.3017 NoApplIDs

Specifies number of application id occurrences

Type: NumInGroup

Used in groups: ApplIDReportGrp, ApplIDRequestAckGrp, ApplIDRequestGrp

180.2.3018 NoAsgnReqs

Number of assignment requests.

Type: NumInGroup

Used in groups: StrmAsgnReqGrp, StrmAsgnRptGrp

180.2.3019 NoAssetAttributes

The number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: AssetAttributeGrp

180.2.3020 NoAttachmentKeywords

The number of attachment keywords.

Type: NumInGroup

Used in groups: AttachmentKeywordGrp

180.2.3021 NoAttachments

The number of attached files.

Type: NumInGroup

Used in groups: AttachmentGrp

180.2.3022 NoAuctionTypeRules

Number of auction order types.

Type: NumInGroup

Used in groups: AuctionTypeRuleGrp

180.2.3023 NoBidComponents

Indicates the number of list entries.

Type: NumInGroup

Used in groups: BidCompReqGrp, BidCompRspGrp

180.2.3024 NoBidDescriptors

Number of BidDescriptor (400) entries.

Type: NumInGroup

Used in groups: BidDescReqGrp

180.2.3025 NoBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: BusinessCenterGrp

180.2.3026 NoCapacities

Number of repeating OrderCapacity entries.

Type: NumInGroup

Used in groups: CpctyConfGrp

180.2.3027 NoCashSettlDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: CashSettlDateBusinessCenterGrp

180.2.3028 NoCashSettlDealers

Number of dealers in the repeating group.

Type: NumInGroup

Used in groups: CashSettlDealerGrp

180.2.3029 NoCashSettlTerms

Number of elements in the repeating group.

Type: NumInGroup

Used in groups: CashSettlTermGrp

180.2.3030 NoClearingAccountTypes

Number of clearing account type entries.

Type: NumInGroup

Used in groups: ClearingAccountTypeGrp

180.2.3031 NoClearingInstructions

Number of clearing instructions

Type: NumInGroup

Used in groups: ClrInstGrp

180.2.3032 NoClearingPriceParameters

Number of parameter sets for clearing prices.

Type: NumInGroup

Used in groups: ClearingPriceParametersGrp

180.2.3033 NoCollateralAmounts

Number of collateral amount entries.

Type: NumInGroup

Used in groups: CollateralAmountGrp

180.2.3034 NoCollateralReinvestments

Number of instances of CollateralReinvestmentType(2844) in the repeating group.

Type: NumInGroup

Used in groups: CollateralReinvestmentGrp

180.2.3035 NoCollInquiryQualifier

Number of CollInquiryQualifier entries in a repeating group.

Type: NumInGroup

Used in groups: CollInqQualGrp

180.2.3036 NoCommissions

Number of commissions in the repeating group.

Type: NumInGroup

Used in groups: CommissionDataGrp

180.2.3037 NoCompIDs

Number of CompID entries in a repeating group.

Type: NumInGroup

Used in groups: CompIDReqGrp, CompIDStatGrp

180.2.3038 NoComplexEventAveragingObservations

The number of averaging observations in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventAveragingObservationGrp

180.2.3039 NoComplexEventCreditEventQualifiers

The number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventCreditEventQualifierGrp

180.2.3040 NoComplexEventCreditEvents

The number of credit events specified in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventCreditEventGrp

180.2.3041 NoComplexEventCreditEventSources

Number of event sources in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventCreditEventSourceGrp

180.2.3042 NoComplexEventDateBusinessCenters

The number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventDateBusinessCenterGrp

180.2.3043 NoComplexEventDates

Number of complex event date occurrences for a given complex event.

Type: NumInGroup

Used in groups: ComplexEventDates

180.2.3044 NoComplexEventPeriodDateTimes

The number of entries in the date-time repeating group.

Type: NumInGroup

Used in groups: ComplexEventPeriodDateGrp

180.2.3045 NoComplexEventPeriods

The number of periods in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventPeriodGrp

180.2.3046 NoComplexEventRateSources

The number of rate sources in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventRateSourceGrp

180.2.3047 NoComplexEvents

Number of complex event occurrences.

Type: NumInGroup

Used in groups: ComplexEvents

180.2.3048 NoComplexEventSchedules

Number of schedules in the repeating group.

Type: NumInGroup

Used in groups: ComplexEventScheduleGrp

180.2.3049 NoComplexEventTimes

Number of complex event time occurrences for a given complex event date

The default in case of an absence of time fields is 00:00:00-23:59:59.

Type: NumInGroup

Used in groups: ComplexEventTimes

180.2.3050 NoContAmts

The number of Contract Amount details on an Execution Report message

Type: NumInGroup

Used in groups: ContAmtGrp

180.2.3051 NoContraBrokers

The number of ContraBroker (375) entries.

Type: NumInGroup

Used in groups: ContraGrp

180.2.3052 NoContractualDefinitions

Number of financing definitions in the repeating group.

Type: NumInGroup

Used in groups: FinancingContractualDefinitionGrp

180.2.3053 NoContractualMatrices

Number of contractual matrices in the repeating group.

Type: NumInGroup

Used in groups: FinancingContractualMatrixGrp

180.2.3054 NoCrossLegs

Number of legs in the side of a cross order.

Type: NumInGroup

Used in groups: SideCrossLegGrp

180.2.3055 NoDates

Number of Date fields provided in date range

Type: NumInGroup

Used in groups: TrdCapDtGrp

180.2.3056 NoDeliverySchedules

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: DeliveryScheduleGrp

180.2.3057 NoDeliveryScheduleSettlDays

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: DeliveryScheduleSettlDayGrp

180.2.3058 NoDeliveryScheduleSettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: DeliveryScheduleSettlTimeGrp

180.2.3059 NoDeliveryStreamCommoditySources

Number of commodity sources in the repeating group.

Type: NumInGroup

Used in groups: DeliveryStreamCommoditySourceGrp

180.2.3060 NoDeliveryStreamCycles

Number of delivery cycles in the repeating group.

Type: NumInGroup

Used in groups: DeliveryStreamCycleGrp

180.2.3061 NoDerivativeEvents

Number of repeating DerivativeEventType entries.

Type: NumInGroup

Used in groups: DerivativeEventsGrp

180.2.3062 NoDerivativeInstrAttrib

Number of instrument attributes.

Type: NumInGroup

Used in groups: DerivativeInstrumentAttribute

180.2.3063 NoDerivativeInstrumentParties

Number of repeating derivative instrument party entries.

Type: NumInGroup

Used in groups: DerivativeInstrumentParties

180.2.3064 NoDerivativeInstrumentPartySubIDs

Number of derivative instrument party sub IDs.

Type: NumInGroup

Used in groups: DerivativeInstrumentPartySubIDsGrp

180.2.3065 NoDerivativeSecurityAltID

Number of alternate derivative security IDs.

Type: NumInGroup

Used in groups: DerivativeSecurityAltIDGrp

180.2.3066 NoDisclosureInstructions

Number of disclosure instructions.

Type: NumInGroup

Used in groups: DisclosureInstructionGrp

180.2.3067 NoDistribInsts

The number of Distribution Instructions on a Registration Instructions message

Type: NumInGroup

Used in groups: RgstDistInstGrp

180.2.3068 NoDividendAccrualPaymentDateBusinessCenters

Number of entries in the DividendAccrualPaymentDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: DividendAccrualPaymentDateBusinessCenterGrp

180.2.3069 NoDividendFXTriggerDateBusinessCenters

Number of entries in the DividendFXTriggerDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: DividendFXTriggerDateBusinessCenterGrp

180.2.3070 NoDividendPeriodBusinessCenters

Number of entries in the DividendPeriodBusinessCenterGrp.

Type: NumInGroup

Used in groups: DividendPeriodBusinessCenterGrp

180.2.3071 NoDividendPeriods

Number of entries in the DividendPeriodGrp component.

Type: NumInGroup

Used in groups: DividendPeriodGrp

180.2.3072 NoDlvyInst

Number of delivery instruction fields in repeating group.

Note this field was removed in FIX 4.1 and reinstated in FIX 4.4.

Type: NumInGroup

Used in groups: DlvyInstGrp

180.2.3073 NoEntitlementAttrib

Number of entitlement attributes.

Type: NumInGroup

Used in groups: EntitlementAttribGrp

180.2.3074 NoEntitlements

Number of entitlement values.

Type: NumInGroup

Used in groups: EntitlementGrp

180.2.3075 NoEntitlementTypes

Number of entitlement types in the repeating group.

Type: NumInGroup

Used in groups: EntitlementTypeGrp

180.2.3076 NoEvents

Number of repeating EventType entries.

Type: NumInGroup

Used in groups: EvntGrp

180.2.3077 NoExecInstRules

Number of execution instructions

Type: NumInGroup

Used in groups: ExecInstRules

180.2.3078 NoExecs

Number of executions or trades.

Type: NumInGroup

Used in groups: ExecAllocGrp, ExecCollGrp, ExecutionAggregationGrp

180.2.3079 NoExpiration

Number of Expiration Qty entries

Type: NumInGroup

Used in groups: ExpirationQty

180.2.3080 NoExtraordinaryEvents

Number of extraordinary events in the repeating group.

Type: NumInGroup

Used in groups: ExtraordinaryEventGrp

180.2.3081 NoFills

Type: NumInGroup

Used in groups: FillsGrp

180.2.3082 NoFinancingTermSupplements

Number of financing terms supplements in the repeating group.

Type: NumInGroup

Used in groups: FinancingTermSupplementGrp

180.2.3083 NoFlexProductEligibilities

Number of eligibility indicators for the creation of flexible securities.

Type: NumInGroup

Used in groups: FlexProductEligibilityGrp

180.2.3084 NoFundingSources

Number of instances of FundingSource(2846) in the repeating group.

Type: NumInGroup

Used in groups: FundingSourceGrp

180.2.3085 NoHops

Number of HopCompID entries in repeating group.

Type: NumInGroup

Used in groups: HopGrp

180.2.3086 NoIndexRollMonths

Number of instances of the index roll month.

Type: NumInGroup

Used in groups: IndexRollMonthGrp

180.2.3087 NoIndividualAllocSubQtyAttributes

Indicates number of trade attributes used to define a subgroup in an allocation group.

Type: NumInGroup

Used in groups: IndividualAllocSubQtyAttributeGrp

180.2.3088 NoInstrAttrib

Number of repeating InstrAttribType entries.

Type: NumInGroup

Used in groups: AttrbGrp

180.2.3089 NoInstrmtMatchSides

Number of instrument match sides.

Type: NumInGroup

Used in groups: InstrmtMatchSideGrp

180.2.3090 NoInstrumentParties

Identifies the number of parties identified with an instrument

Type: NumInGroup

Used in groups: InstrumentParties

180.2.3091 NoInstrumentPartySubIDs

Number of InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries

Type: NumInGroup

Used in groups: InstrumentPtysSubGrp

180.2.3092 NoInstrumentScopes

Number of instrument scopes.

Type: NumInGroup

Used in groups: InstrumentScopeGrp

180.2.3093 NoInstrumentScopeSecurityAltID

Number of alternate security identifier for the specified InstrumentScopeSecurityID(1538).

Type: NumInGroup

Used in groups: InstrumentScopeSecurityAltIDGrp

180.2.3094 NoIOIQualifiers

Number of repeating groups of IOIQualifiers (04).

Type: NumInGroup

Used in groups: IOIQualGrp

180.2.3095 NoLegAdditionalTermBondRefs

Number of bonds in the repeating group.

Type: NumInGroup

Used in groups: LegAdditionalTermBondRefGrp

180.2.3096 NoLegAdditionalTerms

Number of additional terms in the repeating group.

Type: NumInGroup

Used in groups: LegAdditionalTermGrp

180.2.3097 NoLegAllocs

Number of Allocations for the leg

Type: NumInGroup

Used in groups: LegPreAllocGrp

180.2.3098 NoLegAssetAttributes

Number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: LegAssetAttributeGrp

180.2.3099 NoLegBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegBusinessCenterGrp

180.2.3100 NoLegCashSettlDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegCashSettlDateBusinessCenterGrp

180.2.3101 NoLegCashSettlDealers

Number of dealers in the repeating group.

Type: NumInGroup

Used in groups: LegCashSettlDealerGrp

180.2.3102 NoLegCashSettlTerms

Number of elements in the repeating group.

Type: NumInGroup

Used in groups: LegCashSettlTermGrp

180.2.3103 NoLegComplexEventAveragingObservations

The number of averaging observations in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventAveragingObservationGrp

180.2.3104 NoLegComplexEventCreditEventQualifiers

Number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventCreditEventQualifierGrp

180.2.3105 NoLegComplexEventCreditEvents

The number of credit events specified in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventCreditEventGrp

180.2.3106 NoLegComplexEventCreditEventSources

Number of event sources in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventCreditEventSourceGrp

180.2.3107 NoLegComplexEventDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventDateBusinessCenterGrp

180.2.3108 NoLegComplexEventDates

Number of complex event dates in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventDates

180.2.3109 NoLegComplexEventPeriodDateTimes

Number of entries in the date-time repeating group.

Type: NumInGroup

Used in groups: LegComplexEventPeriodDateGrp

180.2.3110 NoLegComplexEventPeriods

Number of periods in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventPeriodGrp

180.2.3111 NoLegComplexEventRateSources

Number of rate sources in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventRateSourceGrp

180.2.3112 NoLegComplexEvents

Number of complex events in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEvents

180.2.3113 NoLegComplexEventSchedules

Number of schedules in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventScheduleGrp

180.2.3114 NoLegComplexEventTimes

Number of complex event times in the repeating group.

Type: NumInGroup

Used in groups: LegComplexEventTimes

180.2.3115 NoLegContractualDefinitions

Number of financing definitions in the repeating group.

Type: NumInGroup

Used in groups: LegFinancingContractualDefinitionsGrp

180.2.3116 NoLegContractualMatrices

Number of contractual matrices in the repeating group.

Type: NumInGroup

Used in groups: LegFinancingContractualMatrixGrp

180.2.3117 NoLegDeliverySchedules

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: LegDeliveryScheduleGrp

180.2.3118 NoLegDeliveryScheduleSettlDays

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: LegDeliveryScheduleSettlDayGrp

180.2.3119 NoLegDeliveryScheduleSettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: LegDeliveryScheduleSettlTimeGrp

180.2.3120 NoLegDeliveryStreamCommoditySources

Number of commodity sources in the repeating group.

Type: NumInGroup

Used in groups: LegDeliveryStreamCommoditySourceGrp

180.2.3121 NoLegDeliveryStreamCycles

Number of commodity sources in the repeating group.

Type: NumInGroup

Used in groups: LegDeliveryStreamCycleGrp

180.2.3122 NoLegDividendAccrualPaymentDateBusinessCenters

Number of entries in the LegDividendAccrualPaymentDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: LegDividendAccrualPaymentDateBusinessCenterGrp

180.2.3123 NoLegDividendFXTriggerDateBusinessCenters

Number of entries in the LegDividendFXTriggerDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: LegDividendFXTriggerDateBusinessCenterGrp

180.2.3124 NoLegDividendPeriodBusinessCenters

The number of entries in the LegDividendPeriodBusinessCentersGrp component.

Type: NumInGroup

Used in groups: LegDividendPeriodBusinessCenterGrp

180.2.3125 NoLegDividendPeriods

Number of entries in the LegDividendPeriodGrp component.

Type: NumInGroup

Used in groups: LegDividendPeriodGrp

180.2.3126 NoLegEvents

Number of events in the repeating group

Type: NumInGroup

Used in groups: LegEvntGrp

180.2.3127 NoLegExecs

Number of instrument leg executions.

Type: NumInGroup

Used in groups: TrdInstrmtLegExecGrp

180.2.3128 NoLegExtraordinaryEvents

Number of extraordinary events in the repeating group.

Type: NumInGroup

Used in groups: LegExtraordinaryEventGrp

180.2.3129 NoLegFinancingTermSupplements

Number of financing terms supplements in the repeating group.

Type: NumInGroup

Used in groups: LegFinancingTermSupplementGrp

180.2.3130 NoLegInstrumentParties

Number of parties in the repeating group.

Type: NumInGroup

Used in groups: LegInstrumentParties

180.2.3131 NoLegInstrumentPartySubIDs

Number of parties sub-IDs in the repeating group.

Type: NumInGroup

Used in groups: LegInstrumentPtysSubGrp

180.2.3132 NoLegMarketDisruptionEvents

Number of disruption events in the repeating group.

Type: NumInGroup

Used in groups: LegMarketDisruptionEventGrp

180.2.3133 NoLegMarketDisruptionFallbackReferencePrices

Number of fallback reference securities in the repeating group.

Type: NumInGroup

Used in groups: LegMarketDisruptionFallbackReferencePriceGrp

180.2.3134 NoLegMarketDisruptionFallbacks

Number of fallbacks in the repeating group.

Type: NumInGroup

Used in groups: LegMarketDisruptionFallbackGrp

180.2.3135 NoLegNonDeliverableFixingDates

Number of fixing dates in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamNonDeliverableFixingDateGrp

180.2.3136 NoLegOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegOptionExerciseBusinessCenterGrp

180.2.3137 NoLegOptionExerciseDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: LegOptionExerciseDateGrp

180.2.3138 NoLegOptionExerciseExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegOptionExerciseExpirationDateBusinessCenterGrp

180.2.3139 NoLegOptionExerciseExpirationDates

Number of fixed exercise expiration dates in the repeating group.

Type: NumInGroup

Used in groups: LegOptionExerciseExpirationDateGrp

180.2.3140 NoLegPaymentScheduleFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentScheduleFixingDateBusinessCenterGrp

180.2.3141 NoLegPaymentScheduleFixingDays

Number of fixing days in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentScheduleFixingDayGrp

180.2.3142 NoLegPaymentScheduleInterimExchangeDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.3143 NoLegPaymentScheduleRateSources

Number of rate sources in the repeating group

Type: NumInGroup

Used in groups: LegPaymentScheduleRateSourceGrp

180.2.3144 NoLegPaymentSchedules

Number of swap schedules in the repeating group

Type: NumInGroup

Used in groups: LegPaymentScheduleGrp

180.2.3145 NoLegPaymentStreamCompoundingDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamCompoundingDateGrp

180.2.3146 NoLegPaymentStreamCompoundingDatesBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamCompoundingDatesBusinessCenterGrp

180.2.3147 NoLegPaymentStreamFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamFixingDateBusinessCenterGrp

180.2.3148 NoLegPaymentStreamFixingDates

Number of fixing dates in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamFixingDateGrp

180.2.3149 NoLegPaymentStreamFormulas

Number of formulas in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamFormulaMathGrp

180.2.3150 NoLegPaymentStreamInitialFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamInitialFixingDateBusinessCenterGrp

180.2.3151 NoLegPaymentStreamNonDeliverableFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.3152 NoLegPaymentStreamPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamPaymentDateBusinessCenterGrp

180.2.3153 NoLegPaymentStreamPaymentDates

Number of payment dates in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamPaymentDateGrp

180.2.3154 NoLegPaymentStreamPricingBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamPricingBusinessCenterGrp

180.2.3155 NoLegPaymentStreamPricingDates

Number of pricing dates in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamPricingDateGrp

180.2.3156 NoLegPaymentStreamPricingDays

Number of pricing days in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamPricingDayGrp

180.2.3157 NoLegPaymentStreamResetDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStreamResetDateBusinessCenterGrp

180.2.3158 NoLegPaymentStubEndDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStubEndDateBusinessCenterGrp

180.2.3159 NoLegPaymentStubs

Number of stubs in the repeating group

Type: NumInGroup

Used in groups: LegPaymentStubGrp

180.2.3160 NoLegPaymentStubStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPaymentStubStartDateBusinessCenterGrp

180.2.3161 NoLegPhysicalSettlDeliverableObligations

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: LegPhysicalSettlDeliverableObligationGrp

180.2.3162 NoLegPhysicalSettlTerms

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: LegPhysicalSettlTermGrp

180.2.3163 NoLegPosAmt

Number of TrdInstrmtLegPosAmt values.

Type: NumInGroup

Used in groups: LegPositionAmountData

180.2.3164 NoLegPricingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegPricingDateBusinessCenterGrp

180.2.3165 NoLegProtectionTermEventNewsSources

Number of event sources in the repeating group.

Type: NumInGroup

Used in groups: LegProtectionTermEventNewsSourceGrp

180.2.3166 NoLegProtectionTermEventQualifiers

Number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: LegProtectionTermEventQualifierGrp

180.2.3167 NoLegProtectionTermEvents

Number of protection term events in the repeating group.

Type: NumInGroup

Used in groups: LegProtectionTermEventGrp

180.2.3168 NoLegProtectionTermObligations

Number of obligations in the repeating group.

Type: NumInGroup

Used in groups: LegProtectionTermObligationGrp

180.2.3169 NoLegProtectionTerms

Number of protection terms in the repeating group.

Type: NumInGroup

Used in groups: LegProtectionTermGrp

180.2.3170 NoLegProvisionCashSettlPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.3171 NoLegProvisionCashSettlPaymentDates

Number of provision cash settlement payment dates in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionCashSettlPaymentFixedDateGrp

180.2.3172 NoLegProvisionCashSettlValueDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionCashSettlValueDateBusinessCenterGrp

180.2.3173 NoLegProvisionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionDateBusinessCenterGrp

180.2.3174 NoLegProvisionOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionOptionExerciseBusinessCenterGrp

180.2.3175 NoLegProvisionOptionExerciseFixedDates

Number of provision option exercise fixed dates in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionOptionExerciseFixedDateGrp

180.2.3176 NoLegProvisionOptionExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionOptionExpirationDateBusinessCenterGrp

180.2.3177 NoLegProvisionOptionRelevantUnderlyingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.3178 NoLegProvisionPartyIDs

Number of parties identified in the contract provision.

Type: NumInGroup

Used in groups: LegProvisionParties

180.2.3179 NoLegProvisionPartySubIDs

Number of sub-party IDs to be reported for the party.

Type: NumInGroup

Used in groups: LegProvisionPtysSubGrp

180.2.3180 NoLegProvisions

Number of provisions in the repeating group.

Type: NumInGroup

Used in groups: LegProvisionGrp

180.2.3181 NoLegReturnRateDates

Number of iterations in the return rate date repeating group.

Type: NumInGroup

Used in groups: LegReturnRateDateGrp

180.2.3182 NoLegReturnRateFXConversions

Number of iterations in the return rate FX conversion repeating group.

Type: NumInGroup

Used in groups: LegReturnRateFXConversionGrp

180.2.3183 NoLegReturnRateInformationSources

Number of iterations in the return rate information source repeating group.

Type: NumInGroup

Used in groups: LegReturnRateInformationSourceGrp

180.2.3184 NoLegReturnRatePrices

Number of iterations in the return rate price repeating group.

Type: NumInGroup

Used in groups: LegReturnRatePriceGrp

180.2.3185 NoLegReturnRates

Number of iterations in the return rate repeating group.

Type: NumInGroup

Used in groups: LegReturnRateGrp

180.2.3186 NoLegReturnRateValuationDateBusinessCenters

Number of iterations in the return rate valuation date business center repeating group.

Type: NumInGroup

Used in groups: LegReturnRateValuationDateBusinessCenterGrp

180.2.3187 NoLegReturnRateValuationDates

Number of iterations in the return rate valuation date repeating group.

Type: NumInGroup

Used in groups: LegReturnRateValuationDateGrp

180.2.3188 NoLegs

Number of InstrumentLeg repeating group instances.

Type: NumInGroup

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

180.2.3189 NoLegSecondaryAssetClasses

Number of secondary asset classes in the repeating group.

Type: NumInGroup

Used in groups: LegSecondaryAssetGrp

180.2.3190 NoLegSecurityAltID

Multileg instrument's individual security's NoSecurityAltID.

See NoSecurityAltID (454) field for description

Type: NumInGroup

Used in groups: LegSecAltIDGrp

180.2.3191 NoLegSettlMethodElectionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegSettlMethodElectionDateBusinessCenterGrp

180.2.3192 NoLegSettlRateFallbacks

Number of settlement rate fallbacks in the repeating group

Type: NumInGroup

Used in groups: LegSettlRateDisruptionFallbackGrp

180.2.3193 NoLegStipulations

Number of leg stipulation entries

Type: NumInGroup

Used in groups: LegStipulations

180.2.3194 NoLegStreamAssetAttributes

Number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: LegStreamAssetAttributeGrp

180.2.3195 NoLegStreamCalculationPeriodBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCalculationPeriodBusinessCenterGrp

180.2.3196 NoLegStreamCalculationPeriodDates

Number of calculation period dates in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCalculationPeriodDateGrp

180.2.3197 NoLegStreamCommodityAltIDs

Number of alternate security identifers.

Type: NumInGroup

Used in groups: LegStreamCommodityAltIDGrp

180.2.3198 NoLegStreamCommodityDataSources

Number of data sources in the repeating group. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.

Type: NumInGroup

Used in groups: LegStreamCommodityDataSourceGrp

180.2.3199 NoLegStreamCommoditySettlBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCommoditySettlBusinessCenterGrp

180.2.3200 NoLegStreamCommoditySettlDays

Number of days in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCommoditySettlDayGrp

180.2.3201 NoLegStreamCommoditySettlPeriods

Number of commodity settlement periods in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCommoditySettlPeriodGrp

180.2.3202 NoLegStreamCommoditySettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: LegStreamCommoditySettlTimeGrp

180.2.3203 NoLegStreamEffectiveDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegStreamEffectiveDateBusinessCenterGrp

180.2.3204 NoLegStreamFirstPeriodStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegStreamFirstPeriodStartDateBusinessCenterGrp

180.2.3205 NoLegStreams

Number of swap streams in the repeating group.

Type: NumInGroup

Used in groups: LegStreamGrp

180.2.3206 NoLegStreamTerminationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: LegStreamTerminationDateBusinessCenterGrp

180.2.3207 NoLimitAmts

The number of limit amount entries.

Type: NumInGroup

Used in groups: LimitAmts

180.2.3208 NoLinesOfText

Identifies number of lines of text body

Type: NumInGroup

Used in groups: LinesOfTextGrp

180.2.3209 NoLotTypeRules

Number of Lot Type Rules

Type: NumInGroup

Used in groups: LotTypeRules

180.2.3210 NoMandatoryClearingJurisdictions

Number of mandatory clearing jurisdictions.

Type: NumInGroup

Used in groups: MandatoryClearingJurisdictionGrp

180.2.3211 NoMarginAmt

Number of margin requirement amounts.

Type: NumInGroup

Used in groups: MarginAmount

180.2.3212 NoMarginReqmtInqQualifier

Number of margin requirement inquiry qualifiers.

Type: NumInGroup

Used in groups: MarginReqmtInqQualGrp

180.2.3213 NoMarketDisruptionEvents

Number of disruption events in the repeating group.

Type: NumInGroup

Used in groups: MarketDisruptionEventGrp

180.2.3214 NoMarketDisruptionFallbackReferencePrices

Number of fallback reference securities in the repeating group.

Type: NumInGroup

Used in groups: MarketDisruptionFallbackReferencePriceGrp

180.2.3215 NoMarketDisruptionFallbacks

Number of fallbacks in the repeating group.

Type: NumInGroup

Used in groups: MarketDisruptionFallbackGrp

180.2.3216 NoMarketSegments

Number of Market Segments on which a security may trade.

Type: NumInGroup

Used in groups: MarketSegmentGrp, MarketSegmentScopeGrp

180.2.3217 NoMatchExceptions

Number of match exceptions in the repeating group.

Type: NumInGroup

Used in groups: MatchExceptionGrp

180.2.3218 NoMatchingDataPoints

Number of matching data points in the repeating group.

Type: NumInGroup

Used in groups: MatchingDataPointGrp

180.2.3219 NoMatchInst

Number of Instructions in the <MatchingInstructions> repeating group.

Type: NumInGroup

Used in groups: MatchingInstructions

180.2.3220 NoMatchRules

Number of Match Rules

Type: NumInGroup

Used in groups: MatchRules

180.2.3221 NoMaturityRules

Number of maturity rules in MarurityRules component block

Type: NumInGroup

Used in groups: MaturityRules

180.2.3222 NoMDEntries

Number of entries in Market Data message.

Type: NumInGroup

Used in groups: MDFullGrp, MDIncGrp

180.2.3223 NoMDEntryTypes

Number of MDEntryType (269) fields requested.

Type: NumInGroup

Used in groups: MDReqGrp

180.2.3224 NoMDFeedTypes

The number of feed types and corresponding book depths associated with a security

Type: NumInGroup

Used in groups: MarketDataFeedTypes

180.2.3225 NoMDStatistics

Number of market data statistics.

Type: NumInGroup

Used in groups: MDStatisticReqGrp, MDStatisticRptGrp

180.2.3226 NoMiscFees

Number of repeating groups of miscellaneous fees

Type: NumInGroup

Used in groups: MiscFeesGrp

180.2.3227 NoMiscFeeSubTypes

Specifies the number of miscellaneous fee sub-types.

Type: NumInGroup

Used in groups: MiscFeesSubGrp

180.2.3228 NoMsgTypes

Number of MsgTypes (35) in repeating group.

Type: NumInGroup

Used in groups: MsgTypeGrp

180.2.3229 NonCashDividendTreatment

Defines the treatment of non-cash dividends.

Type: int

Allowed values in NonCashDividendTreatmentCodeSet:

Code	Name	Description
0	PotentialAdjustment	Potential adjustment event. The treatment of any non-cash dividend shall be determined in accordance with the potential adjustment event provisions.
1	CashEquivalent	Cash equivalent. Any non-cash dividend shall be treated as a declared cash equivalent dividend.

Used in components: DividendConditions

180.2.3230 NonDeliverableFixingDate

Non-deliverable fixing date unadjusted or adjusted depending on NonDeliverableFixingDate-Type(40827).

Type: LocalMktDate

Used in groups: PaymentStreamNonDeliverableFixingDateGrp

180.2.3231 NonDeliverableFixingDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: PaymentStreamNonDeliverableFixingDateGrp

180.2.3232 NoNested2PartyIDs

Number of Nested2PartyID (757), Nested2PartyIDSource (758), and Nested2PartyRole (759) entries

Type: NumInGroup

Used in groups: NestedParties2

180.2.3233 NoNested2PartySubIDs

Number of Nested2PartySubID (760) and Nested2PartySubIDType (807) entries. Second instance of <NestedParties>.

Type: NumInGroup

Used in groups: NstdPtys2SubGrp

180.2.3234 NoNested3PartyIDs

Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (95) entries

Type: NumInGroup

Used in groups: NestedParties3

180.2.3235 NoNested3PartySubIDs

Number of Nested3PartySubIDs (953) entries

Type: NumInGroup

Used in groups: NstdPtys3SubGrp

180.2.3236 NoNested4PartyIDs

Refer to definition of NoPartyIDs(453)

Type: NumInGroup

Used in groups: NestedParties4

180.2.3237 NoNested4PartySubIDs

Refer to definition of NoPartySubIDs(802)

Type: NumInGroup

Used in groups: NstdPtys4SubGrp

180.2.3238 NoNestedInstrAttrib

Type: NumInGroup

Used in groups: NestedInstrumentAttribute

180.2.3239 NoNestedPartyIDs

Number of NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538) entries

Type: NumInGroup

Used in groups: NestedParties

180.2.3240 NoNestedPartySubIDs

Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries

Type: NumInGroup

Used in groups: NstdPtysSubGrp

180.2.3241 NoNewsRefIDs

Number of News reference items

Type: NumInGroup

Used in groups: NewsRefGrp

180.2.3242 NoNonDeliverableFixingDates

Number of Fixing dates in the repeating group

Type: NumInGroup

Used in groups: PaymentStreamNonDeliverableFixingDateGrp

180.2.3243 NoNotAffectedMarketSegments

Number of market segments left unaffected by a mass action.

Type: NumInGroup

Used in groups: NotAffectedMarketSegmentGrp

180.2.3244 NoNotAffectedOrders

Number of not affected orders in the repeating group of order ids.

Type: NumInGroup

Used in groups: NotAffectedOrdGrp

180.2.3245 NoOfLegUnderlyings

Number of Underlyings, Identifies the Underlying of the Leg

Type: NumInGroup

Used in groups: TradeCapLegUnderlyingsGrp

180.2.3246 NoOfSecSizes

The number of secondary sizes specifies in this entry

Type: NumInGroup

Used in groups: SecSizesGrp

180.2.3247 NoOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: OptionExerciseBusinessCenterGrp

180.2.3248 NoOptionExerciseDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: OptionExerciseDateGrp

180.2.3249 NoOptionExerciseExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: OptionExerciseExpirationDateBusinessCenterGrp

180.2.3250 NoOptionExerciseExpirationDates

Number of fixed exercise expiration dates in the repeating group.

Type: NumInGroup

Used in groups: OptionExerciseExpirationDateGrp

180.2.3251 NoOrderAttributes

Number of order attribute entries.

Type: NumInGroup

Used in groups: OrderAttributeGrp

180.2.3252 NoOrderEntries

Number of order entries.

Type: NumInGroup

Used in groups: OrderEntryAckGrp, OrderEntryGrp

180.2.3253 NoOrderEvents

Number of order events.

Type: NumInGroup

Used in groups: OrderEventGrp

180.2.3254 NoOrders

Indicates number of orders to be combined for average pricing and allocation.

Type: NumInGroup

Used in groups: ListOrdGrp, OrdAllocGrp, OrdListStatGrp, OrderAggregationGrp, RelatedOrderGrp

180.2.3255 NoOrdTypeRules

Number of order types

Type: NumInGroup

Used in groups: OrdTypeRules

180.2.3256 NoPartyDetailAltID

Number of party alternative identifiers.

Type: NumInGroup

Used in groups: PartyDetailAltIDGrp

180.2.3257 NoPartyDetailAltSubIDs

Number of party detail alternate sub-identifiers.

Type: NumInGroup

Used in groups: PartyDetailAltSubGrp

180.2.3258 NoPartyDetails

Number of party details.

Type: NumInGroup

Used in groups: PartyDetailGrp

180.2.3259 NoPartyDetailSubIDs

Number of party detail sub-identifiers.

Type: NumInGroup

Used in groups: PartyDetailSubGrp

180.2.3260 NoPartyEntitlements

Number of party entitlement values.

Type: NumInGroup

Used in groups: PartyEntitlementAckGrp, PartyEntitlementGrp, PartyEntitlementUpdateGrp

180.2.3261 NoPartyIDs

Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries

Type: NumInGroup

Used in groups: Parties

180.2.3262 NoPartyRelationships

Number of party relationships.

Type: NumInGroup

Used in groups: PartyRelationshipGrp

180.2.3263 NoPartyRiskLimits

Number of party risk limits.

Type: NumInGroup

Used in groups: PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp

180.2.3264 NoPartySubIDs

Number of PartySubID (523)and PartySubIDType (803) entries

Type: NumInGroup

Used in groups: PtysSubGrp

180.2.3265 NoPartyUpdates

Number of party updates.

Type: NumInGroup

Used in groups: PartyDetailAckGrp, PartyDetailsUpdateGrp

180.2.3266 NoPayCollects

Number of pay collect entries.

Type: NumInGroup

Used in groups: PayCollectGrp

180.2.3267 NoPaymentBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentBusinessCenterGrp

180.2.3268 NoPayments

Number of additional settlement or bullet payments.

Type: NumInGroup

Used in groups: PaymentGrp

180.2.3269 NoPaymentScheduleFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentScheduleFixingDateBusinessCenterGrp

180.2.3270 NoPaymentScheduleFixingDays

Number of fixing days in the repeating group.

Type: NumInGroup

Used in groups: PaymentScheduleFixingDayGrp

180.2.3271 NoPaymentScheduleInterimExchangeDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.3272 NoPaymentScheduleRateSources

Number of swap schedule rate sources.

Type: NumInGroup

Used in groups: PaymentScheduleRateSourceGrp

180.2.3273 NoPaymentSchedules

Number of swap schedules in the repeating group

Type: NumInGroup

Used in groups: PaymentScheduleGrp

180.2.3274 NoPaymentSettlPartyIDs

Number of parties identified in the additional settlement or bullet payment.

Type: NumInGroup

Used in groups: PaymentSettlParties

180.2.3275 NoPaymentSettlPartySubIDs

Number of sub-party IDs to be reported for the party.

Type: NumInGroup

Used in groups: PaymentSettlPtysSubGrp

180.2.3276 NoPaymentSettls

Number of additional settlements or bullet payments.

Type: NumInGroup

Used in groups: PaymentSettlGrp

180.2.3277 NoPaymentStreamCompoundingDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamCompoundingDateGrp

180.2.3278 NoPaymentStreamCompoundingDatesBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamCompoundingDatesBusinessCenterGrp

180.2.3279 NoPaymentStreamFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamFixingDateBusinessCenterGrp

180.2.3280 NoPaymentStreamFixingDates

Number of fixing dates in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamFixingDateGrp

180.2.3281 NoPaymentStreamFormulas

Number of formulas in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamFormulaMathGrp

180.2.3282 NoPaymentStreamInitialFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamInitialFixingDateBusinessCenterGrp

180.2.3283 NoPaymentStreamNonDeliverableFixingDatesBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.3284 NoPaymentStreamPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamPaymentDateBusinessCenterGrp

180.2.3285 NoPaymentStreamPaymentDates

Number of payment dates in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamPaymentDateGrp

180.2.3286 NoPaymentStreamPricingBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamPricingBusinessCenterGrp

180.2.3287 NoPaymentStreamPricingDates

Number of pricing dates in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamPricingDateGrp

180.2.3288 NoPaymentStreamPricingDays

Number of pricing days in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamPricingDayGrp

180.2.3289 NoPaymentStreamResetDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStreamResetDateBusinessCenterGrp

180.2.3290 NoPaymentStubEndDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStubEndDateBusinessCenterGrp

180.2.3291 NoPaymentStubs

Number of stubs in the repeating group

Type: NumInGroup

Used in groups: PaymentStubGrp

180.2.3292 NoPaymentStubStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PaymentStubStartDateBusinessCenterGrp

180.2.3293 NoPhysicalSettlDeliverableObligations

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: PhysicalSettlDeliverableObligationGrp

180.2.3294 NoPhysicalSettlTerms

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: PhysicalSettlTermGrp

180.2.3295 NoPosAmt

Number of position amount entries.

Type: NumInGroup

Used in groups: PositionAmountData

180.2.3296 NoPositions

Number of position entries.

Type: NumInGroup

Used in groups: PositionQty, TradePositionQty

180.2.3297 NoPriceMovements

Number of price movement entries.

Type: NumInGroup

Used in groups: PriceMovementGrp

180.2.3298 NoPriceMovementValues

Number of price movement value entries.

Type: NumInGroup

Used in groups: PriceMovementValueGrp

180.2.3299 NoPriceQualifiers

Number of price qualifiers in the repeating group.

Type: NumInGroup

Used in groups: PriceQualifierGrp

180.2.3300 NoPriceRangeRules

Number of rules related to price ranges.

Type: NumInGroup

Used in groups: PriceRangeRuleGrp

180.2.3301 NoPricingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: PricingDateBusinessCenterGrp

180.2.3302 NoProtectionTermEventNewsSources

Number of event news sources in the repeating group.

Type: NumInGroup

Used in groups: ProtectionTermEventNewsSourceGrp

180.2.3303 NoProtectionTermEventQualifiers

Number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: ProtectionTermEventQualifierGrp

180.2.3304 NoProtectionTermEvents

Number of protection term events in the repeating group.

Type: NumInGroup

Used in groups: ProtectionTermEventGrp

180.2.3305 NoProtectionTermObligations

Number of obligations in the repeating group.

Type: NumInGroup

Used in groups: ProtectionTermObligationGrp

180.2.3306 NoProtectionTerms

Number of protection terms in the repeating group.

Type: NumInGroup

Used in groups: ProtectionTermGrp

180.2.3307 NoProvisionCashSettlPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.3308 NoProvisionCashSettlPaymentDates

Number of provision cash settlement payment dates in the repeating group.

Type: NumInGroup

Used in groups: ProvisionCashSettlPaymentFixedDateGrp

180.2.3309 NoProvisionCashSettlValueDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionCashSettlValueDateBusinessCenterGrp

180.2.3310 NoProvisionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionDateBusinessCenterGrp

180.2.3311 NoProvisionOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionOptionExerciseBusinessCenterGrp

180.2.3312 NoProvisionOptionExerciseFixedDates

Number of provision option exercise fixed dates in the repeating group.

Type: NumInGroup

Used in groups: ProvisionOptionExerciseFixedDateGrp

180.2.3313 NoProvisionOptionExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionOptionExpirationDateBusinessCenterGrp

180.2.3314 NoProvisionOptionRelevantUnderlyingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.3315 NoProvisionPartyIDs

Number of parties identified in the contract provision.

Type: NumInGroup

Used in groups: ProvisionParties

180.2.3316 NoProvisionPartySubIDs

Number of sub-party IDs to be reported for the party.

Type: NumInGroup

Used in groups: ProvisionPtysSubGrp

180.2.3317 NoProvisions

Number of provisions in the repeating group.

Type: NumInGroup

Used in groups: ProvisionGrp

180.2.3318 NoQuoteAttributes

Number of quote attributes entries.

Type: NumInGroup

Used in groups: QuoteAttributeGrp

180.2.3319 NoQuoteEntries

The number of quote entries for a QuoteSet.

Type: NumInGroup

Used in groups: QuotCxlEntriesGrp, QuotEntryAckGrp, QuotEntryGrp

180.2.3320 NoQuoteQualifiers

Number of repeating groups of QuoteQualifiers (695).

Type: NumInGroup

Used in groups: QuotQualGrp

180.2.3321 NoQuoteSets

The number of sets of quotes in the message.

Type: NumInGroup

Used in groups: QuotSetAckGrp, QuotSetGrp

180.2.3322 NoQuoteSizeRules

Number of rules related to quote sizes.

Type: NumInGroup

Used in groups: QuoteSizeRuleGrp

180.2.3323 NoRateSources

Number of rate sources being specified.

Type: NumInGroup

Used in groups: RateSource

180.2.3324 NoReferenceDataDates

Number of instances of reference data dates.

Type: NumInGroup

Used in groups: ReferenceDataDateGrp

180.2.3325 NoRegistDtls

The number of registration details on a Registration Instructions message

Type: NumInGroup

Used in groups: RgstDtlsGrp

180.2.3326 NoRegulatoryTradeIDs

Number of regulatory IDs in the repeating group.

Type: NumInGroup

Used in groups: RegulatoryTradeIDGrp

180.2.3327 NoRelatedInstruments

Number of related instruments

Type: NumInGroup

Used in groups: RelatedInstrumentGrp

180.2.3328 NoRelatedMarketSegments

Number of related market segments.

Type: NumInGroup

Used in groups: RelatedMarketSegmentGrp

180.2.3329 NoRelatedPartyDetailAltID

Number of related party detail alternate identifiers.

Type: NumInGroup

Used in groups: RelatedPartyDetailAltIDGrp

180.2.3330 NoRelatedPartyDetailAltSubIDs

Number of related party detail alternate sub-identifiers.

Type: NumInGroup

Used in groups: RelatedPartyDetailAltSubGrp

180.2.3331 NoRelatedPartyDetailID

Number of related party detail identifiers.

Type: NumInGroup

Used in groups: RelatedPartyDetailGrp

180.2.3332 NoRelatedPartyDetailSubIDs

Number of related party detail sub-identifiers.

Type: NumInGroup

Used in groups: RelatedPartyDetailSubGrp

180.2.3333 NoRelatedPositions

Number of related positions.

Type: NumInGroup

Used in groups: RelatedPositionGrp

180.2.3334 NoRelatedSym

Specifies the number of repeating symbols specified.

Type: NumInGroup

Used in groups: InstrmtGrp, InstrmtMDReqGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp, StrmAsgnReqInstrmtGrp, StrmAsgnRptInstrmtGrp

180.2.3335 NoRelatedTrades

Number of related trades.

Type: NumInGroup

Used in groups: RelatedTradeGrp

180.2.3336 NoRelativeValues

Number of relative value metrics entries in the repeating group.

Type: NumInGroup

Used in groups: RelativeValueGrp

180.2.3337 NoRequestedPartyRoles

Number of requested party roles.

Type: NumInGroup

Used in groups: RequestedPartyRoleGrp

180.2.3338 NoRequestedRiskLimitType

Number of risk limit types requested.

Type: NumInGroup

Used in groups: RequestedRiskLimitTypesGrp

180.2.3339 NoRequestingPartyIDs

Number of requesting party identifiers.

Type: NumInGroup

Used in groups: RequestingPartyGrp

180.2.3340 NoRequestingPartySubIDs

Number of requesting party sub-identifiers.

Type: NumInGroup

Used in groups: RequestingPartySubGrp

180.2.3341 NoReturnRateDates

Number of iterations in the return rate date repeating group.

Type: NumInGroup

Used in groups: ReturnRateDateGrp

180.2.3342 NoReturnRateFXConversions

Number of iterations in the return rate FX conversion repeating group.

Type: NumInGroup

Used in groups: ReturnRateFXConversionGrp

180.2.3343 NoReturnRateInformationSources

Number of iterations in the return rate information source repeating group.

Type: NumInGroup

Used in groups: ReturnRateInformationSourceGrp

180.2.3344 NoReturnRatePrices

Number of iterations in the return rate price repeating group.

Type: NumInGroup

Used in groups: ReturnRatePriceGrp

180.2.3345 NoReturnRates

Number of iterations in the return rate repeating group.

Type: NumInGroup

Used in groups: ReturnRateGrp

180.2.3346 NoReturnRateValuationDateBusinessCenters

Number of iterations in the return rate valuation date business center repeating group.

Type: NumInGroup

Used in groups: ReturnRateValuationDateBusinessCenterGrp

180.2.3347 NoReturnRateValuationDates

Number of iterations in the return rate valuation date repeating group.

Type: NumInGroup

Used in groups: ReturnRateValuationDateGrp

180.2.3348 NoRiskInstrumentScopes

Number of risk instrument scopes.

Type: NumInGroup

Used in groups: RiskInstrumentScopeGrp

180.2.3349 NoRiskLimits

Number of risk limits for different instrument scopes.

Type: NumInGroup

Used in groups: RiskLimitsGrp

180.2.3350 NoRiskLimitTypes

Number of risk limits with associated warning levels.

Type: NumInGroup

Used in groups: RiskLimitTypesGrp

180.2.3351 NoRiskWarningLevels

Number of risk warning levels.

Type: NumInGroup

Used in groups: RiskWarningLevelGrp

180.2.3352 NoRootPartyIDs

Number of RootPartyID (1117), RootPartyIDSource (1118), and RootPartyRole (1119) entries

Type: NumInGroup

Used in groups: RootParties

180.2.3353 NoRootPartySubIDs

Number of RootPartySubID (1121) and RootPartySubIDType (1122) entries

Type: NumInGroup

Used in groups: RootSubParties

180.2.3354 NoRoutingIDs

Number of repeating groups of RoutingID (217) and RoutingType (216) values.

See Volume 3: "Pre-Trade Message Targeting/Routing"

Type: NumInGroup

Used in groups: RoutingGrp

180.2.3355 NoRpts

Total number of reports within series.

Type: int

Used in messages: ListStatus

180.2.3356 NoSecondaryAssetClasses

Number of secondary asset classes in the repeating group.

Type: NumInGroup

Used in groups: SecondaryAssetGrp

180.2.3357 NoSecurityAltID

Number of SecurityAltID (455) entries.

Type: NumInGroup

Used in groups: SecAltIDGrp

180.2.3358 NoSecurityClassifications

Number of Security Classifications.

Type: NumInGroup

Used in groups: SecurityClassificationGrp

180.2.3359 NoSecurityRiskMetrics

Number of instruments with security risk metrics data.

Type: NumInGroup

Used in groups: SecurityRiskMetricGrp

180.2.3360 NoSecurityTypes

Number of Security Type repeating group instances.

Type: NumInGroup

Used in groups: SecTypesGrp

180.2.3361 NoSettlDetails

Used to group Each Settlement Party

Type: NumInGroup

Used in groups: SettlDetails

180.2.3362 NoSettlementAmounts

Number of settlement amount entries.

Type: NumInGroup

Used in groups: SettlementAmountGrp

180.2.3363 NoSettlInst

Number of settlement instructions within repeating group.

Type: NumInGroup

Used in groups: SettlInstGrp

180.2.3364 NoSettlMethodElectionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: SettlMethodElectionDateBusinessCenterGrp

180.2.3365 NoSettlOblig

Number of settlement obligations

Type: NumInGroup

Used in groups: SettlObligationInstructions

180.2.3366 NoSettlPartyIDs

Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries

Type: NumInGroup

Used in groups: SettlParties

180.2.3367 NoSettlPartySubIDs

Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries

Type: NumInGroup

Used in groups: SettlPtysSubGrp

180.2.3368 NoSettlRateFallbacks

Number of settlement rate fallbacks in the repeating group

Type: NumInGroup

Used in groups: SettlRateDisruptionFallbackGrp

180.2.3369 NoSideCollateralAmounts

Number of side collateral amount entries.

Type: NumInGroup

Used in groups: SideCollateralAmountGrp

180.2.3370 NoSideCollateralReinvestments

Number of instances of SideCollateralReinvestmentType(2867) in the repeating group.

Type: NumInGroup

Used in groups: SideCollateralReinvestmentGrp

180.2.3371 NoSideRegulatoryTradeIDs

Number of regulatory IDs in the repeating group.

Type: NumInGroup

Used in groups: SideRegulatoryTradeIDGrp

180.2.3372 NoSides

Number of Side repeating group instances.

Type: NumInGroup

Allowed values in NoSidesCodeSet:

Code	Name	Description
1	OneSide	One Side
2	BothSides	Both Sides

Used in groups: SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.3373 NoSideTrdRegTS

Number of timestamp entries.

Type: NumInGroup

Used in groups: SideTrdRegTS

180.2.3374 NoStatsIndicators

Number of statistics indicator repeating group entries

Type: NumInGroup

Used in groups: StatsIndGrp

180.2.3375 NoStipulations

Number of stipulation entries

(Note tag # was reserved in FIX 4.1, added in FIX 4.3).

Type: NumInGroup

Used in groups: Stipulations

180.2.3376 NoStrategyParameters

Indicates number of strategy parameters

Type: NumInGroup

Used in groups: StrategyParametersGrp

180.2.3377 NoStreamAssetAttributes

Number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: StreamAssetAttributeGrp

180.2.3378 NoStreamCalculationPeriodBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: StreamCalculationPeriodBusinessCenterGrp

180.2.3379 NoStreamCalculationPeriodDates

Number of calculation period dates in the repeating group.

Type: NumInGroup

Used in groups: StreamCalculationPeriodDateGrp

180.2.3380 NoStreamCommodityAltIDs

Number of alternate security identifers.

Type: NumInGroup

Used in groups: StreamCommodityAltIDGrp

180.2.3381 NoStreamCommodityDataSources

Number of data sources in the repeating group. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.

Type: NumInGroup

Used in groups: StreamCommodityDataSourceGrp

180.2.3382 NoStreamCommoditySettlBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: StreamCommoditySettlBusinessCenterGrp

180.2.3383 NoStreamCommoditySettlDays

Number of days in the repeating group.

Type: NumInGroup

Used in groups: StreamCommoditySettlDayGrp

180.2.3384 NoStreamCommoditySettlPeriods

Number of commodity settlement periods in the repeating group.

Type: NumInGroup

Used in groups: StreamCommoditySettlPeriodGrp

180.2.3385 NoStreamCommoditySettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: StreamCommoditySettlTimeGrp

180.2.3386 NoStreamEffectiveDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: StreamEffectiveDateBusinessCenterGrp

180.2.3387 NoStreamFirstPeriodStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: StreamFirstPeriodStartDateBusinessCenterGrp

180.2.3388 NoStreams

Number of swap streams in the repeating group.

Type: NumInGroup

Used in groups: StreamGrp

180.2.3389 NoStreamTerminationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: StreamTerminationDateBusinessCenterGrp

180.2.3390 NoStrikeRules

Number of strike rule entries. This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument

Type: NumInGroup

Used in groups: StrikeRules

180.2.3391 NoStrikes

Number of list strike price entries.

Type: NumInGroup

Used in groups: InstrmtStrkPxGrp

180.2.3392 NotAffectedMarketSegmentGrp

List of market segments that were not affected by a mass action.

Name	Mult.	Type	Description
NoNotAffectedMarketSegments	[1..1]	NumInGroup	
NotAffectedMarketSegmentID	[0..1]	String	Required when NoNotAffectedMarketSegments(1793) > 0.

Used in messages: OrderMassActionReport

180.2.3393 NotAffectedMarketSegmentID

Market segment within an unaffected market repeating segment group.

Type: String

Used in groups: NotAffectedMarketSegmentGrp

180.2.3394 NotAffectedOrderID

OrderID(37) of an order not affected by a mass cancel or mass action request.

Type: String

Used in groups: NotAffectedOrdGrp

180.2.3395 NotAffectedOrdGrp

Name	Mult.	Type	Description
NoNotAffectedOrders	[1..1]	NumInGroup	
NotAffOrigClOrdID	[0..1]	String	Required if NoNotAffectedOrders(1370) > 0 and must be the first repeating field in the group. Indicates the client order identifier of an order not affected by the request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string "MANUAL".
NotAffectedOrderID	[0..1]	String	Contains the OrderID(37) assigned by the counterparty of an unaffected order. Not required as part of the repeating group if NotAffOrigClOrdID(1372) has a value other than "MANUAL".
NotAffSecondaryOrderID	[0..1]	String	Contains the SecondaryOrderID(198) assigned by the counterparty of an unaffected order. Not required as part of the repeating group.
NotAffectedReason	[0..1]	CodeSet	Can be used to provide a reason for excluding this order from the scope of the mass action.

Used in messages: OrderMassActionReport, OrderMassCancelReport

180.2.3396 NotAffectedReason

Reason for order being unaffected by mass action even though it belongs to the orders covered by MassActionScope(1374).

Type: int

Allowed values in NotAffectedReasonCodeSet:

Code	Name	Description
0	OrderSuspended	Order suspended
1	InstrumentSuspended	Instrument suspended

Used in groups: NotAffectedOrdGrp

180.2.3397 NotAffOrigClOrdID

ClOrdID(11) of an order not affected by a mass cancel or mass action request.

Type: String

Used in groups: NotAffectedOrdGrp

180.2.3398 NotAffSecondaryOrderID

SecondaryOrderID (198) of an order not affected by a mass cancel or mass action request.

Type: String

Used in groups: NotAffectedOrdGrp

180.2.3399 NoTargetMarketSegments

Number of market segments upon which a mass action is to be taken.

Type: NumInGroup

Used in groups: TargetMarketSegmentGrp

180.2.3400 NoTargetPartyIDs

Identifies the number of target parties identified in a mass action.

Type: NumInGroup

Used in groups: TargetParties

180.2.3401 NoTargetPartySubIDs

Number of target party sub IDs in the repeating group.

Type: NumInGroup

Used in groups: TargetPtysSubGrp

180.2.3402 NoTestGatewayDetails

Number of test gateway details.

Type: NumInGroup

Used in groups: TestGatewayDetailGrp

180.2.3403 NoTestMeasures

Number of results for a test scenario.

Type: NumInGroup

Used in groups: TestMeasureGrp

180.2.3404 NoTestOrders

Number of orders for testing.

Type: NumInGroup

Used in groups: TestOrderGrp

180.2.3405 NoTestScenarios

Number of test scenarios for an algorithmic trading system.

Type: NumInGroup

Used in groups: TestScenarioGrp

180.2.3406 NoTestStepParameters

Number of test step parameters.

Type: NumInGroup

Used in groups: TestStepParameterGrp

180.2.3407 NoTestSteps

Number of test steps.

Type: NumInGroup

Used in groups: TestStepGrp

180.2.3408 NoTestSystemModules

Number of components making up a testing system.

Type: NumInGroup

Used in groups: TestSystemModuleGrp

180.2.3409 NoThrottleMsgType

Number of ThrottleMsgType fields.

Type: NumInGroup

Used in groups: ThrottleMsgTypeGrp

180.2.3410 NoThrottles

Indicates number of repeating groups to follow.

Type: NumInGroup

Used in groups: ThrottleParamsGrp

180.2.3411 NoTickRules

Number of tick rules. This block specifies the rules for determining how a security ticks, i.e. the price increments at which it can be quoted and traded, depending on the current price of the security

Type: NumInGroup

Used in groups: TickRules

180.2.3412 NotifyBrokerOfCredit

Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker).

Type: Boolean

Allowed values in NotifyBrokerOfCreditCodeSet:

Code	Name	Description
N	DetailsShouldNotBeCommunicated	Details should not be communicated
Y	DetailsShouldBeCommunicated	Details should be communicated

Used in groups: AllocGrp

180.2.3413 NoTimeInForceRules

Number of time in force techniques

Type: NumInGroup

Used in groups: TimeInForceRules

180.2.3414 NotionalPercentageOutstanding

Indicates the notional percentage of the deal that is still outstanding based on the remaining components of the index.

Used to calculate the true value of a CDS trade or position.

Type: Percentage

Used in components: Instrument

180.2.3415 NoTradeAllocAmts

Number of trade allocation amount entries.

Type: NumInGroup

Used in groups: TradeAllocAmtGrp

180.2.3416 NoTradePriceConditions

Number of trade price conditions.

Type: NumInGroup

Used in groups: TradePriceConditionGrp

180.2.3417 NoTradeQtys

Number of trade quantities.

Type: NumInGroup

Used in groups: TradeQtyGrp

180.2.3418 NoTrades

Number of trades in repeating group.

Type: NumInGroup

Used in groups: TrdCollGrp

180.2.3419 NoTradeTypes

Number of trade types in repeating group.

Type: NumInGroup

Used in groups: TradeTypeGrp

180.2.3420 NoTradingSessionRules

Allows trading rules to be expressed by trading session

Type: NumInGroup

Used in groups: TradingSessionRulesGrp

180.2.3421 NoTradingSessions

Number of TradingSessionIDs (336) in repeating group.

Type: NumInGroup

Used in groups: TrdSessLstGrp, TrdgSesGrp

180.2.3422 NoTransactionAttributes

Number of instances of TransactionAttributeType(2872) in the repeating group.

Type: NumInGroup

Used in groups: TransactionAttributeGrp

180.2.3423 NoTrdMatchSides

Number of trade match sides.

Type: NumInGroup

Used in groups: TrdMatchSideGrp

180.2.3424 NoTrdRegPublications

Number of regulatory publication rules in repeating group.

Type: NumInGroup

Used in groups: TrdRegPublicationGrp

180.2.3425 NoTrdRegTimestamps

Number of timestamp entries.

Type: NumInGroup

Used in groups: TrdRegTimestamps

180.2.3426 NoTrdRepIndicators

Number of trade reporting indicators

Type: NumInGroup

Used in groups: TrdRepIndicatorsGrp

180.2.3427 NoUnderlyingAdditionalTermBondRefs

Number of bonds in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.3428 NoUnderlyingAdditionalTerms

Number of additional terms in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingAdditionalTermGrp

180.2.3429 NoUnderlyingAmounts

Total number of occurrences of Amount to pay in order to receive the underlying instrument

Type: NumInGroup

Used in groups: UnderlyingAmount

180.2.3430 NoUnderlyingAssetAttributes

Number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: UnderlyingAssetAttributeGrp

180.2.3431 NoUnderlyingBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingBusinessCenterGrp

180.2.3432 NoUnderlyingCashSettlDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingCashSettlDateBusinessCenterGrp

180.2.3433 NoUnderlyingCashSettlDealers

Number of dealers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingCashSettlDealerGrp

180.2.3434 NoUnderlyingCashSettlTerms

Number of elements in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingCashSettlTermGrp

180.2.3435 NoUnderlyingComplexEventAveragingObservations

The number of averaging observations in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventAveragingObservationGrp

180.2.3436 NoUnderlyingComplexEventCreditEventQualifiers

Number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventCreditEventQualifierGrp

180.2.3437 NoUnderlyingComplexEventCreditEvents

The number of credit events specified in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.3438 NoUnderlyingComplexEventCreditEventSources

Number of event sources in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventCreditEventSourceGrp

180.2.3439 NoUnderlyingComplexEventDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventDateBusinessCenterGrp

180.2.3440 NoUnderlyingComplexEventDates

Number of underlying complex event dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventDates

180.2.3441 NoUnderlyingComplexEventPeriodDateTimes

Number of entries in the date-time repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventPeriodDateGrp

180.2.3442 NoUnderlyingComplexEventPeriods

Number of periods in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.3443 NoUnderlyingComplexEventRateSources

Number of rate sources in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventRateSourceGrp

180.2.3444 NoUnderlyingComplexEvents

Number of complex events in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEvents

180.2.3445 NoUnderlyingComplexEventSchedules

Number of schedules in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.3446 NoUnderlyingComplexEventTimes

Number of complex event times in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingComplexEventTimes

180.2.3447 NoUnderlyingDeliverySchedules

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.3448 NoUnderlyingDeliveryScheduleSettlDays

Number of delivery schedules in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDeliveryScheduleSettlDayGrp

180.2.3449 NoUnderlyingDeliveryScheduleSettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDeliveryScheduleSettlTimeGrp

180.2.3450 NoUnderlyingDeliveryStreamCommoditySources

Number of commodity sources in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDeliveryStreamCommoditySourceGrp

180.2.3451 NoUnderlyingDeliveryStreamCycles

Number of delivery cycles in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDeliveryStreamCycleGrp

180.2.3452 NoUnderlyingDividendAccrualPaymentDateBusinessCenters

Number of entries in the UnderlyingDividendAccrualPaymentDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: UnderlyingDividendAccrualPaymentDateBusinessCenterGrp

180.2.3453 NoUnderlyingDividendFXTriggerDateBusinessCenters

Number of entries in the UnderlyingDividendFXTriggerDateBusinessCenterGrp.

Type: NumInGroup

Used in groups: UnderlyingDividendFXTriggerDateBusinessCenterGrp

180.2.3454 NoUnderlyingDividendPayments

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingDividendPaymentGrp

180.2.3455 NoUnderlyingDividendPeriodBusinessCenters

Number of entries in UnderlyingDividendPeriodBusinessCenterGrp.

Type: NumInGroup

Used in groups: UnderlyingDividendPeriodBusinessCenterGrp

180.2.3456 NoUnderlyingDividendPeriods

Number of entries in the UnderlyingDividendPeriodGrp component.

Type: NumInGroup

Used in groups: UnderlyingDividendPeriodGrp

180.2.3457 NoUnderlyingEvents

Number of events in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingEvntGrp

180.2.3458 NoUnderlyingExtraordinaryEvents

Number of extraordinary events in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingExtraordinaryEventGrp

180.2.3459 NoUnderlyingLegSecurityAltID

Refer to definition for NoSecurityAltID(454)

Type: NumInGroup

Used in groups: UnderlyingLegSecurityAltIDGrp

180.2.3460 NoUnderlyingMarketDisruptionEvents

Number of disruption events in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingMarketDisruptionEventGrp

180.2.3461 NoUnderlyingMarketDisruptionFallbackReferencePrices

Number of fallback reference securities in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.3462 NoUnderlyingMarketDisruptionFallbacks

Number of fallbacks in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingMarketDisruptionFallbackGrp

180.2.3463 NoUnderlyingNonDeliverableFixingDates

Number of Fixing dates in the repeating group

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamNonDeliverableFixingDateGrp

180.2.3464 NoUnderlyingOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingOptionExerciseBusinessCenterGrp

180.2.3465 NoUnderlyingOptionExerciseDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingOptionExerciseDateGrp

180.2.3466 NoUnderlyingOptionExerciseExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingOptionExerciseExpirationDateBusinessCenterGrp

180.2.3467 NoUnderlyingOptionExerciseExpirationDates

Number of fixed exercise expiration dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingOptionExerciseExpirationDateGrp

180.2.3468 NoUnderlyingPaymentScheduleFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentScheduleFixingDateBusinessCenterGrp

180.2.3469 NoUnderlyingPaymentScheduleFixingDays

Number of fixing days in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentScheduleFixingDayGrp

180.2.3470 NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.3471 NoUnderlyingPaymentScheduleRateSources

Number of rate sources in the repeating group

Type: NumInGroup

Used in groups: UnderlyingPaymentScheduleRateSourceGrp

180.2.3472 NoUnderlyingPaymentSchedules

Number of swap schedules in the repeating group

Type: NumInGroup

Used in groups: UnderlyingPaymentScheduleGrp

180.2.3473 NoUnderlyingPaymentStreamCompoundingDates

Number of dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamCompoundingDateGrp

180.2.3474 NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp

180.2.3475 NoUnderlyingPaymentStreamFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamFixingDateBusinessCenterGrp

180.2.3476 NoUnderlyingPaymentStreamFixingDates

Number of fixing dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamFixingDateGrp

180.2.3477 NoUnderlyingPaymentStreamFormulas

Number of formulas in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamFormulaMathGrp

180.2.3478 NoUnderlyingPaymentStreamInitialFixingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp

180.2.3479 NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.3480 NoUnderlyingPaymentStreamPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamPaymentDateBusinessCenterGrp

180.2.3481 NoUnderlyingPaymentStreamPaymentDates

Number of payment dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamPaymentDateGrp

180.2.3482 NoUnderlyingPaymentStreamPricingBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamPricingBusinessCenterGrp

180.2.3483 NoUnderlyingPaymentStreamPricingDates

Number of pricing dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamPricingDateGrp

180.2.3484 NoUnderlyingPaymentStreamPricingDays

Number of pricing days in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamPricingDayGrp

180.2.3485 NoUnderlyingPaymentStreamResetDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStreamResetDateBusinessCenterGrp

180.2.3486 NoUnderlyingPaymentStubEndDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStubEndDateBusinessCenterGrp

180.2.3487 NoUnderlyingPaymentStubs

Number of stubs in the repeating group

Type: NumInGroup

Used in groups: UnderlyingPaymentStubGrp

180.2.3488 NoUnderlyingPaymentStubStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPaymentStubStartDateBusinessCenterGrp

180.2.3489 NoUnderlyingPhysicalSettlDeliverableObligations

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPhysicalSettlDeliverableObligationGrp

180.2.3490 NoUnderlyingPhysicalSettlTerms

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.3491 NoUnderlyingPricingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingPricingDateBusinessCenterGrp

180.2.3492 NoUnderlyingProtectionTermEventNewsSources

Number of event news sources in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProtectionTermEventNewsSourceGrp

180.2.3493 NoUnderlyingProtectionTermEventQualifiers

Number of qualifiers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProtectionTermEventQualifierGrp

180.2.3494 NoUnderlyingProtectionTermEvents

Number of protection term events in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProtectionTermEventGrp

180.2.3495 NoUnderlyingProtectionTermObligations

Number of obligations in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProtectionTermObligationGrp

180.2.3496 NoUnderlyingProtectionTerms

Number of protection terms in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProtectionTermGrp

180.2.3497 NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.3498 NoUnderlyingProvisionCashSettlPaymentDates

Number of UnderlyingProvision cash settlement payment dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionCashSettlPaymentFixedDateGrp

180.2.3499 NoUnderlyingProvisionCashSettlValueDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionCashSettlValueDateBusinessCenterGrp

180.2.3500 NoUnderlyingProvisionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionDateBusinessCenterGrp

180.2.3501 NoUnderlyingProvisionOptionExerciseBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionOptionExerciseBusinessCenterGrp

180.2.3502 NoUnderlyingProvisionOptionExerciseFixedDates

Number of UnderlyingProvision option exercise fixed dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionOptionExerciseFixedDateGrp

180.2.3503 NoUnderlyingProvisionOptionExpirationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionOptionExpirationDateBusinessCenterGrp

180.2.3504 NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.3505 NoUnderlyingProvisionPartyIDs

Number of parties identified in the contract provision.

Type: NumInGroup

Used in groups: UnderlyingProvisionParties

180.2.3506 NoUnderlyingProvisionPartySubIDs

Number of sub-party IDs to be reported for the party.

Type: NumInGroup

Used in groups: UnderlyingProvisionPtysSubGrp

180.2.3507 NoUnderlyingProvisions

Number of provisions in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingProvisionGrp

180.2.3508 NoUnderlyingRateSpreadSteps

Number of entries in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingRateSpreadStepGrp

180.2.3509 NoUnderlyingReturnRateDates

Number of iterations in the return rate date repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateDateGrp

180.2.3510 NoUnderlyingReturnRateFXConversions

Number of iterations in the return rate FX conversion repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateFXConversionGrp

180.2.3511 NoUnderlyingReturnRateInformationSources

Number of iterations in the return rate information source repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateInformationSourceGrp

180.2.3512 NoUnderlyingReturnRatePrices

Number of iterations in the return rate price repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRatePriceGrp

180.2.3513 NoUnderlyingReturnRates

Number of iterations in the return rate repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateGrp

180.2.3514 NoUnderlyingReturnRateValuationDateBusinessCenters

Number of iterations in the return rate valuation date business center repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateValuationDateBusinessCenterGrp

180.2.3515 NoUnderlyingReturnRateValuationDates

Number of iterations in the return rate valuation date repeating group.

Type: NumInGroup

Used in groups: UnderlyingReturnRateValuationDateGrp

180.2.3516 NoUnderlyings

Number of underlying legs that make up the security.

Type: NumInGroup

Used in groups: PosUndInstrmtGrp, UndInstrmtCollGrp, UndInstrmtGrp

180.2.3517 NoUnderlyingSecondaryAssetClasses

Number of secondary asset classes in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingSecondaryAssetGrp

180.2.3518 NoUnderlyingSecurityAltID

Number of UnderlyingSecurityAltID (458) entries.

Type: NumInGroup

Used in groups: UndSecAltIDGrp

180.2.3519 NoUnderlyingSettlMethodElectionDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingSettlMethodElectionDateBusinessCenterGrp

180.2.3520 NoUnderlyingSettlRateFallbacks

Number of settlement rate fallbacks in the repeating group

Type: NumInGroup

Used in groups: UnderlyingSettlRateDisruptionFallbackGrp

180.2.3521 NoUnderlyingStips

Number of underlying stipulation entries

Type: NumInGroup

Used in groups: UnderlyingStipulations

180.2.3522 NoUnderlyingStreamAssetAttributes

Number of asset attribute entries in the group.

Type: NumInGroup

Used in groups: UnderlyingStreamAssetAttributeGrp

180.2.3523 NoUnderlyingStreamCalculationPeriodBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCalculationPeriodBusinessCenterGrp

180.2.3524 NoUnderlyingStreamCalculationPeriodDates

Number of calculation period dates in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCalculationPeriodDateGrp

180.2.3525 NoUnderlyingStreamCommodityAltIDs

Number of alternate security identifers.

Type: NumInGroup

Used in groups: UnderlyingStreamCommodityAltIDGrp

180.2.3526 NoUnderlyingStreamCommodityDataSources

Number of commodity data sources in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCommodityDataSourceGrp

180.2.3527 NoUnderlyingStreamCommoditySettlBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCommoditySettlBusinessCenterGrp

180.2.3528 NoUnderlyingStreamCommoditySettlDays

Number of days in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCommoditySettlDayGrp

180.2.3529 NoUnderlyingStreamCommoditySettlPeriods

Number of commodity settlement periods in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.3530 NoUnderlyingStreamCommoditySettlTimes

Number of hour ranges in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamCommoditySettlTimeGrp

180.2.3531 NoUnderlyingStreamEffectiveDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamEffectiveDateBusinessCenterGrp

180.2.3532 NoUnderlyingStreamFirstPeriodStartDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp

180.2.3533 NoUnderlyingStreams

Number of swap streams in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamGrp

180.2.3534 NoUnderlyingStreamTerminationDateBusinessCenters

Number of business centers in the repeating group.

Type: NumInGroup

Used in groups: UnderlyingStreamTerminationDateBusinessCenterGrp

180.2.3535 NoUndlyInstrumentParties

Identifies the number of parties identified with an underlying instrument

Type: NumInGroup

Used in groups: UndlyInstrumentParties

180.2.3536 NoUndlyInstrumentPartySubIDs

Number of Underlying InstrumentPartySubID (1053) and InstrumentPartySubIDType (1054) entries

Type: NumInGroup

Used in groups: UndlyInstrumentPtysSubGrp

180.2.3537 NoUsernames

Number of Usernames to which this this response is directed

Type: NumInGroup

Used in groups: UsernameGrp

180.2.3538 NoValueChecks

Number of value check entries.

Type: NumInGroup

Used in groups: ValueChecksGrp

180.2.3539 NstdPtys2SubGrp

Name	Mult.	Type	Description
NoNested2PartySubIDs	[1..1]	NumInGroup	
Nested2PartySubID	[0..1]	String	
Nested2PartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties2

180.2.3540 NstdPtys3SubGrp

Name	Mult.	Type	Description
NoNested3PartySubIDs	[1..1]	NumInGroup	
Nested3PartySubID	[0..1]	String	
Nested3PartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties3

180.2.3541 NstdPtys4SubGrp

Name	Mult.	Type	Description
NoNested4PartySubIDs	[1..1]	NumInGroup	
Nested4PartySubID	[0..1]	String	
Nested4PartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties4

180.2.3542 NstdPtysSubGrp

Name	Mult.	Type	Description
NoNestedPartySubIDs	[1..1]	NumInGroup	
NestedPartySubID	[0..1]	String	
NestedPartySubIDType	[0..1]	CodeSet	

Used in groups: NestedParties

180.2.3543 NthToDefault

The Nth reference obligation to default in a CDS reference basket. If specified without MthToDefault(1943) the default will trigger a CDS payout. If MthToDefault(1943) is also present then payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: Instrument

180.2.3544 NTPositionLimit

Position Limit in the near-term contract for a given exchange-traded product.

Type: int

Used in components: Instrument

180.2.3545 NumberOfBuyOrders

Number of buy orders involved in a trade.

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.3546 NumberOfOrders

Number of orders in the market.

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.3547 NumberOfSellOrders

Number of sell orders involved in a trade.

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.3548 NumBidders

Indicates the total number of bidders on the list

Type: int

Used in messages: BidRequest

180.2.3549 NumDaysInterest

Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.

Type: int

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.3550 NumOfCompetitors

The number of competing Respondents (e.g. dealers) to receive a quote request (either via the QuoteRequest(35=R) or via other means).

Type: int

Used in groups: QuotReqGrp

180.2.3551 NumOfComplexInstruments

Represents the total number of multileg securities or user defined securities that make up the security.

Type: int

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport

180.2.3552 NumOfSimpleInstruments

Represents the total number of simple instruments that make up a multi-legged security. Complex spread instruments may be constructed of legs which themselves are multi-leg instruments.

Type: int

Used in groups: RelSymDerivSecGrp, SecListGrp

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport

180.2.3553 NumTickets

Total number of tickets.

Type: int

Used in messages: BidRequest

180.2.3554 ObligationType

Type of reference obligation for credit derivatives contracts.

Type: String

Allowed values in ObligationTypeCodeSet:

Code	Name	Description
0	Bond	Bond
1	ConvertBond	Convertible bond
2	Mortgage	Mortgage
3	Loan	Loan

Used in components: Instrument

180.2.3555 OddLot

This trade is to be treated as an odd lot

If this field is not specified, the default will be "N"

Type: Boolean

Allowed values in OddLotCodeSet:

Code	Name	Description
N	TreatAsRoundLot	Treat as round lot (default)
Y	TreatAsOddLot	Treat as odd lot

Code	Name	Description

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.3556 OfferForwardPoints

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

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3557 OfferForwardPoints2

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

Type: PriceOffset

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3558 OfferID

Unique identifier for the ask side of the quote assigned by the quote issuer.

Type: String

Used in messages: Quote, QuoteStatusReport

180.2.3559 OfferMDEntryID

The market data entry identifier of the offer side of a quote.

Type: String

Used in messages: QuoteStatusReport

180.2.3560 OfferPx

Offer price/rate

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp, SecurityRiskMetricGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3561 OfferQuoteID

Marketplace assigned quote identifier for the offer side. Can be used to indicate priority.

Type: String

Used in messages: QuoteStatusReport

180.2.3562 OfferSize

Quantity of offer

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

Type: Qty

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3563 OfferSpotRate

Offer F/X spot rate.

Type: Price

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3564 OfferSpread

Basis points relative to a benchmark curve on the offer side, such as LIBOR, or a known security, such as 10Y US Treasury bond. The benchmark security or curve name is specified in the SpreadOrBenchmarkCurveData component.

Type: float

Used in messages: Quote

180.2.3565 OfferSwapPoints

The offer FX Swap points for an FX Swap. It is the "far offer forward points - near bid forward points". Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in messages: Quote

180.2.3566 OfferVolatility

Volatility based on offer prices.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.3567 OfferYield

Offer yield

Type: Percentage

Used in groups: QuotEntryAckGrp, QuotEntryGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.3568 OffMarketPriceIndicator

An indication that the price is off-market.

Type: Boolean

Used in messages: TradeCaptureReport

180.2.3569 OffsetInstruction

Indicates the trade is a result of an offset or onset.

Type: int

Allowed values in OffsetInstructionCodeSet:

Code	Name	Description
0	Offset	Offset. A type of transaction where an executing firm gives up a trade as a result of an allocation. Or, in the case of a reversal of an allocation, the take-up (claiming) firm's transaction.
1	Onset	Onset. A type of transaction where a take-up (claiming) firm takes up a trade as a result of an allocation. Or, in the case of a reversal of an allocation, the executing firm's transaction.

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.3570 OffshoreIndicator

Indicates the type of the currency rate being used. This is relevant for currencies that have offshore rate that different from onshore rate.

Type: int

Allowed values in OffshoreIndicatorCodeSet:

Code	Name	Description
0	Regular	Regular - Default if not specified. The notion of onshore and offshore rates does not apply.
1	Offshore	Offshore. Used to indicate that the rate specified is an offshore rate which differs from its onshore rate.
2	Onshore	Onshore. Used to indicate that the rate specified is an onshore rate which differs from its offshore rate.

Used in messages: AllocationInstruction, ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.3571 OnBehalfOfCompID

Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field.

Type: String

Used in components: StandardHeader

180.2.3572 OnBehalfOfLocationID

Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

180.2.3573 OnBehalfOfSubID

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

Type: String

Used in components: StandardHeader

180.2.3574 OpenCloseSettlFlag

Flag that identifies a market data entry. (Prior to FIX 4.3 this field was of type char)

Type: MultipleCharValue

Allowed values in OpenCloseSettlFlagCodeSet:

Code	Name	Description
0	DailyOpen	Daily Open / Close / Settlement entry
1	SessionOpen	Session Open / Close / Settlement entry
2	DeliverySettlementEntry	Delivery Settlement entry
3	ExpectedEntry	Expected entry
4	EntryFromPreviousBusinessDay	Entry from previous business day

Code	Name	Description
5	TheoreticalPriceValue	Theoretical Price value

Used in groups: MDFullGrp, MDIncGrp

Used in messages: MarketDataRequest

180.2.3575 OpenInterest

Open interest that was eligible for assignment.

Type: Amt

Used in messages: AssignmentReport

180.2.3576 OptAttribute

Provided to support versioning of option contracts as a result of corporate actions or events. Use of this field is defined by counterparty agreement or market conventions.

Type: char

Used in components: Instrument

180.2.3577 OptionExerciseBusinessCenter

The business center calendar used to adjust the option exercise dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: OptionExerciseBusinessCenterGrp

180.2.3578 OptionExerciseBusinessCenterGrp

The OptionExerciseBusinessCenterGrp is a repeating subcomponent of the OptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoOptionExerciseBusinessCenters	[1..1]	NumInGroup	
OptionExerciseBusinessCenter	[0..1]	String	Required if NoOptionExerciseBusinessCenters(41116) > 0.

Used in components: OptionExerciseDates

180.2.3579 OptionExerciseBusinessDayConvention

The business day convention used to adjust the option exercise dates. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: OptionExerciseDates

180.2.3580 OptionExercise

The OptionExercise component is a subcomponent of the Instrument component used to specify option exercise provisions. Its purpose is to identify the opportunities and conditions for exercise, e.g. the schedule of dates on which exercise is allowed. The embedded OptionExerciseExpiration component is used to terminate the opportunity for exercise.

Name	Mult.	Type	Description
ExerciseDesc	[0..1]	String	
EncodedExerciseDescLen	[0..1]	Length	Must be set if EncodedExerciseDesc(41108) field is specified and must immediately precede it.
EncodedExerciseDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the ExerciseDesc(41106) field in the encoded format specified via the MessageEncoding(347) field.
AutomaticExerciseIndicator	[0..1]	Boolean	
AutomaticExerciseThresholdRate	[0..1]	float	
ExerciseConfirmationMethod	[0..1]	CodeSet	
ManualNoticeBusinessCenter	[0..1]	String	
FallbackExerciseIndicator	[0..1]	Boolean	
LimitedRightToConfirmIndicator	[0..1]	Boolean	
ExerciseSplitTicketIndicator	[0..1]	Boolean	
SettlMethodElectingPartySide	[0..1]	CodeSet	
SettlMethodElectionDate	[0..1]	Component	
OptionExerciseDates	[0..1]	Component	
OptionExerciseExpiration	[0..1]	Component	
OptionExerciseMakeWholeProvision	[0..1]	Component	

Used in components: Instrument

180.2.3581 OptionExerciseDate

The option exercise fixed date, unadjusted or adjusted depending on OptionExerciseDate-Type(41139).

Type: LocalMktDate

Used in groups: OptionExerciseDateGrp

180.2.3582 OptionExerciseDateGrp

The OptionExerciseDateGrp is a repeating subcomponent of the OptionExerciseDates component used to specify fixed dates for exercise.

Name	Mult.	Type	Description
NoOptionExerciseDates	[1..1]	NumInGroup	
OptionExerciseDate	[0..1]	LocalMktDate	Required if NoOptionExerciseDates(41137) > 0.
OptionExerciseDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: OptionExerciseDates

180.2.3583 OptionExerciseDates

The OptionExerciseDate component is a subcomponent of the OptionExercise component used to specify option exercise dates.

Name	Mult.	Type	Description
OptionExerciseBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of option exercise dates.
OptionExerciseBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise dates.
OptionExerciseDateGrp	[0..*]	Group	
OptionExerciseEarliestDateOffsetDayType	[0..1]	CodeSet	
OptionExerciseEarliestDateOffsetPeriod	[0..1]	int	Conditionally required when OptionExerciseEarliestDateUnit(41121) is specified.
OptionExerciseEarliestDateOffsetUnit	[0..1]	CodeSet	Conditionally required when OptionExerciseEarliestDatePeriod(41120) is specified.
OptionExerciseFrequencyPeriod	[0..1]	int	Conditionally required when OptionExerciseFrequencyUnit(41123) is specified.
OptionExerciseFrequencyUnit	[0..1]	CodeSet	Conditionally required when OptionExerciseFrequencyPeriod(41122) is specified.

Name	Mult.	Type	Description
OptionExerciseStartDateUnadjusted	[0..1]	LocalMktDate	
OptionExerciseStartDateRelativeTo	[0..1]	int	
OptionExerciseStartDateOffsetPeriod	[0..1]	int	Conditionally required when OptionExerciseStartDateOffsetUnit(41127) is specified.
OptionExerciseStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when OptionExerciseStartDateOffsetPeriod(41126) is specified.
OptionExerciseStartDateOffsetDay-Type	[0..1]	CodeSet	
OptionExerciseStartDateAdjusted	[0..1]	LocalMktDate	
OptionExerciseSkip	[0..1]	int	
OptionExerciseNominationDeadline	[0..1]	LocalMktDate	
OptionExerciseFirstDateUnadjusted	[0..1]	LocalMktDate	
OptionExerciseLastDateUnadjusted	[0..1]	LocalMktDate	
OptionExerciseEarliestTime	[0..1]	LocalMktTime	
OptionExerciseLatestTime	[0..1]	LocalMktTime	
OptionExerciseTimeBusinessCenter	[0..1]	String	

Used in components: OptionExercise

180.2.3584 OptionExerciseDateType

Specifies the type of date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: OptionExerciseDateGrp

180.2.3585 OptionExerciseEarliestDateOffsetDayType

Specifies the day type of the relative earliest option exercise date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: OptionExerciseDates

180.2.3586 OptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the relative earliest exercise date offset.

Type: int

Used in components: OptionExerciseDates

180.2.3587 OptionExerciseEarliestDateOffsetUnit

Time unit associated with the relative earliest exercise date offset.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: OptionExerciseDates

180.2.3588 OptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) (i) on the expriation date, in the case of a European style option, (ii) on each Bermuda option exercise date and the expiration date, in the case of a Bermuda style option, (iii) the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: OptionExerciseDates

180.2.3589 OptionExerciseExpiration

The OptionExerciseExpiration component is a subcomponent of the OptionExercise component used to specify option exercise expiration dates and times. The purpose of OptionExercise is to identify the scheduled opportunities for exercise. OptionExerciseExpiration identifies the end of the schedule.

Name	Mult.	Type	Description
OptionExerciseExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of option exercise expiration dates.
OptionExerciseExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of option exercise expiration dates.
OptionExerciseExpirationDateGrp	[0..*]	Group	
OptionExerciseExpirationDateRelativeTo	[0..1]	int	
OptionExerciseExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when OptionExerciseExpirationDateOffsetUnit(41145) is specified.
OptionExerciseExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when OptionExerciseExpirationDateOffsetPeriod(41144) is specified.
OptionExerciseExpirationFrequencyPeriod	[0..1]	int	Conditionally required when OptionExerciseExpirationFrequencyUnit(41147) is specified.
OptionExerciseExpirationFrequencyUnit	[0..1]	CodeSet	Conditionally required when OptionExerciseExpirationFrequencyPeriod(41146) is specified.

Name	Mult.	Type	Description
OptionExerciseExpirationRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the option expiration dates and times.
OptionExerciseExpirationDateOffsetDayType	[0..1]	CodeSet	
OptionExerciseExpirationTime	[0..1]	LocalMktTime	
OptionExerciseExpirationTimeBusinessCenter	[0..1]	String	

Used in components: OptionExercise

180.2.3590 OptionExerciseExpirationDate

An adjusted or unadjusted fixed option exercise expiration date.

Type: LocalMktDate

Used in groups: OptionExerciseExpirationDateGrp

180.2.3591 OptionExerciseExpirationDateBusinessCenter

The business center calendar used to adjust the option exercise expiration dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: OptionExerciseExpirationDateBusinessCenterGrp

180.2.3592 OptionExerciseExpirationDateBusinessCenterGrp

The OptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the OptionExerciseExpiration component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoOptionExerciseExpirationDateBusinessCenters	[1..1]	NumInGroup	
OptionExerciseExpirationDateBusinessCenter	[0..1]	String	Required if NoOptionExerciseExpirationDateBusinessCenters(41140) > 0.

Used in components: OptionExerciseExpiration

180.2.3593 OptionExerciseExpirationDateBusinessDayConvention

The business day convention used to adjust the option exercise expiration dates. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: OptionExerciseExpiration

180.2.3594 OptionExerciseExpirationDateGrp

The OptionExerciseExpirationDateGrp is a repeating subcomponent of the OptionExerciseExpiration component used to specify fixed dates for expiration.

Name	Mult.	Type	Description
NoOptionExerciseExpirationDates	[1..1]	NumInGroup	
OptionExerciseExpirationDate	[0..1]	LocalMktDate	Required if NoOptionExpirationDates(41152) > 0.
OptionExerciseExpirationDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: OptionExerciseExpiration

180.2.3595 OptionExerciseExpirationDateOffsetDayType

Specifies the day type of the relative option exercise expiration date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: OptionExerciseExpiration

180.2.3596 OptionExerciseExpirationDateOffsetPeriod

Time unit multiplier for the relative exercise expiration date offset.

Type: int

Used in components: OptionExerciseExpiration

180.2.3597 OptionExerciseExpirationDateOffsetUnit

Time unit associated with the relative exercise expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: OptionExerciseExpiration

180.2.3598 OptionExerciseExpirationDateRelativeTo

Specifies the anchor date when the option exercise expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: OptionExerciseExpiration

180.2.3599 OptionExerciseExpirationDateType

Specifies the type of option exercise expiration date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: OptionExerciseExpirationDateGrp

180.2.3600 OptionExerciseExpirationFrequencyPeriod

Time unit multiplier for the frequency of exercise expiration dates.

Type: int

Used in components: OptionExerciseExpiration

180.2.3601 OptionExerciseExpirationFrequencyUnit

Time unit associated with the frequency of exercise expiration dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: OptionExerciseExpiration

180.2.3602 OptionExerciseExpirationRollConvention

The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the DateAdjustment component in Instrument.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month

Code	Name	Description
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.

Code	Name	Description
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: OptionExerciseExpiration

180.2.3603 OptionExerciseExpirationTime

The option exercise expiration time.

Type: LocalMktTime

Used in components: OptionExerciseExpiration

180.2.3604 OptionExerciseExpirationTimeBusinessCenter

The business center used to determine the locale for option exercise expiration time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: OptionExerciseExpiration

180.2.3605 OptionExerciseFirstDateUnadjusted

The unadjusted first exercise date.

Type: LocalMktDate

Used in components: OptionExerciseDates

180.2.3606 OptionExerciseFrequencyPeriod

Time unit multiplier for the frequency of exercise dates.

Type: int

Used in components: OptionExerciseDates

180.2.3607 OptionExerciseFrequencyUnit

Time unit associated with the frequency of exercise dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: OptionExerciseDates

180.2.3608 OptionExerciseLastDateUnadjusted

The unadjusted last exercise date.

Type: LocalMktDate

Used in components: OptionExerciseDates

180.2.3609 OptionExerciseLatestTime

The latest exercise time. See also OptionExerciseEarliestTime(41134).

Type: LocalMktTime

Used in components: OptionExerciseDates

180.2.3610 OptionExerciseMakeWholeProvision

OptionExerciseMakeWholeProvision is a subcomponent of the OptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.

Name	Mult.	Type	Description
MakeWholeDate	[0..1]	LocalMktDate	
MakeWholeAmount	[0..1]	Amt	
MakeWholeBenchmarkCurveName	[0..1]	String	
MakeWholeBenchmarkCurvePoint	[0..1]	String	
MakeWholeRecallSpread	[0..1]	PriceOffset	
MakeWholeBenchmarkQuote	[0..1]	CodeSet	
MakeWholeInterpolationMethod	[0..1]	CodeSet	

Used in components: OptionExercise

180.2.3611 OptionExerciseNominationDeadline

Last date (adjusted) for establishing the option exercise terms.

Type: LocalMktDate

Used in components: OptionExerciseDates

180.2.3612 OptionExerciseSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: OptionExerciseDates

180.2.3613 OptionExerciseStartDateAdjusted

The adjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: OptionExerciseDates

180.2.3614 OptionExerciseStartDateOffsetDayType

Specifies the day type of the relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: OptionExerciseDates

180.2.3615 OptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative exercise start date offset.

Type: int

Used in components: OptionExerciseDates

180.2.3616 OptionExerciseStartDateOffsetUnit

Time unit associated with the relative exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: OptionExerciseDates

180.2.3617 OptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: OptionExerciseDates

180.2.3618 OptionExerciseStartDateUnadjusted

The unadjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: OptionExerciseDates

180.2.3619 OptionExerciseTimeBusinessCenter

The business center used to determine the locale for option exercise time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values

Type: String

Used in components: OptionExerciseDates

180.2.3620 OptionExpirationDesc

Description of the option expiration.

Type: String

Used in components: Instrument

180.2.3621 OptionsExchangeDividendsIndicator

Indicates whether option exchange dividends are applicable.

Type: Boolean

Used in components: DividendConditions

180.2.3622 OptPayoutAmount

Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.

Type: Amt

Used in components: Instrument

180.2.3623 OptPayoutType

Indicates the type of valuation method or payout trigger for an in-the-money option.

Type: int

Allowed values in OptPayoutTypeCodeSet:

Code	Name	Description
1	Vanilla	Vanilla
2	Capped	Capped
3	Binary	Digital (Binary)
4	Asian	Asian
5	Barrier	Barrier
6	DigitalBarrier	Digital Barrier
7	Lookback	Lookback
8	OtherPathDependent	Other path dependent
99	Other	Other

Used in components: Instrument

180.2.3624 OrdAllocGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).Required when AllocNoOrdersType = 1

Name	Mult.	Type	Description
ClOrdID	[0..1]	String	Order identifier assigned by client if order(s) were electronically delivered over FIX (or otherwise assigned a ClOrdID) and executed. If order(s) were manually delivered (or otherwise not delivered over FIX) this field should contain string "MANUAL". Note where an order has undergone one or more cancel/replaces, this should be the ClOrdID of the most recent version of the order. Required when NoOrders(73) > 0 and must be the first repeating field in the group.
OrderID	[0..1]	String	
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
SecondaryClOrdID	[0..1]	String	
ListID	[0..1]	String	Required for List Orders.
NestedParties2	[0..*]	Group	Insert here the set of "NestedParties2" fields defined in "Common Components of Application Messages". This is used to identify the executing broker for step in/give in trades
OrderQty	[0..1]	Qty	
OrderAvgPx	[0..1]	Price	Average price for this order. For FX, if specified, expressed in terms of Currency(15).
OrderBookingQty	[0..1]	Qty	Quantity of this order that is being booked out by this message (will be equal to or less than this order's OrderQty). Note that the sum of the OrderBookingQty values in this repeating group must equal the total quantity being allocated (in Quantity (53) field)
OrdType	[0..1]	CodeSet	

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ConfirmationRequest

180.2.3625 OrderAggregationGrp

Identifies the orders being aggregated together.

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	
ClOrdID	[0..1]	String	Required if NoOrders(73) > 0.
OrderID	[0..1]	String	
OrderQty	[0..1]	Qty	Required if NoOrders(73) > 0.
OrderAvgPx	[0..1]	Price	

Used in messages: TradeAggregationRequest

180.2.3626 OrderAttributeGrp

The OrderAttributeGrp component provides additional attributes about the order. Attributes included in this component are primarily "indicators" that may be associated with regulatory requirements and are typically not part of normal trading activities.

Name	Mult.	Type	Description
NoOrderAttributes	[1..1]	NumInGroup	
OrderAttributeType	[0..1]	CodeSet	Required if NoOrderAttributes(2593) > 0.
OrderAttributeValue	[0..1]	String	Required if NoOrderAttributes(2593) > 0.

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp

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

180.2.3627 OrderAttributeType

The type of order attribute.

Type: int

Allowed values in OrderAttributeTypeCodeSet:

Code	Name	Description
0	AggregatedOrder	Aggregated order. In the context of ESMA RTS 24 Article 2(3), when OrderAttributeValue(2595)=Y, it signifies that the order consists of several orders aggregated together. This maps to ESMA RTS value "AGGR".
1	PendingAllocation	Order pending allocation. In the context of ESMA RTS 24 Article 2(2), when OrderAttributeValue(2595)=Y, it signifies that the order submitter "is authorized under the legislation of a Member State to allocate an order to its client following submission of the order to the trading venue and has not yet allocated the order to its client at the time of the submission of the order". This maps to ESMA RTS value "PNAL".
2	LiquidityProvisionActivityOrder	Liquidity provision activity order. In the context of ESMA RTS 24 Article 3, when OrderAttributeValue(2595)=Y, it signifies that the order was submitted "as part of a market making strategy pursuant to Articles 17 and 18 of Directive 2014/65/EU, or is submitted as part of another activity in accordance with Article 3" (of RTS 24).
3	RiskReductionOrder	Risk reduction order. In the context of ESMA RTS 22 Article 4(2)(i), when OrderAttributeValue(2595)=Y, it signifies that the commodity derivative order is a transaction "to reduce risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU".
4	AlgorithmicOrder	Algorithmic order. When OrderAttributeValue(2595)=Y, it signifies the order submitted to the dealer/investment firm resulted from an algorithm.
5	SystematicInternaliserOrder	Authorised reporter order. When OrderAttributeValue(2595)=Y, it signifies the order is submitted by an authorised reporter who is responsible for reporting trades resulting from the order. This may be a systematic internaliser.
6	AllExecutionsSubmittedToAPA	All executions for the order are to be submitted to an APA. All executions from this order that may need to be trade reported by the order submitter under MiFID II rules will be submitted by the order receiver on the submitter's behalf to the Approved Publication Arrangement (APA) facility specified in OrderAttributeValue(2595). ESMA RTS 1.
7	OrderExecutionInstructedByClient	Order execution instructed by client. In the context of ESMA RTS 22, Annex I, Table 2, Field 59, when OrderAttributeValue(2595)=Y, it signifies that the execution (e.g. the details of the trade including the venue of execution) was instructed by a client or by another person from outside the Investment Firm but within the same group (Field 59 'CLIENT' in ESMA 2016-1452 Guidelines).

Code	Name	Description
8	LargeInScale	Large in scale order. In the context of MiFIR Article 4(1)(c) and Article 9(1)(a), when OrderAttributeValue(2595)=Y, it signifies that the order size is large in scale compared to normal market size.
9	Hidden	Hidden order. In the context of MiFIR Article 4(1)(d) and Article 9(1)(a), when OrderAttributeValue(2595)=Y, it signifies that the order is held in an order management facility of the trading venue pending disclosure.
10	SubjectToEUSTO	Subject to EU share trading obligation (STO). This attribute is mutually exclusive with OrderAttributeType(2594)=14 (Exempt from STO), but not mutually exclusive with OrderAttributeType(2594)=11 (Subject to UK STO). In the context of the trading obligation for shares (STO) under ESMA's Article 23 of MiFIR, it signifies that the order is subject to the rules defined by ESMA.
11	SubjectToUKSTO	Subject to UK share trading obligation (STO). This attribute is mutually exclusive with OrderAttributeType(2594)=14 (Exempt from STO), but not mutually exclusive with OrderAttributeType(2594)=10 (Subject to EU STO). In the context of the trading obligation for shares (STO) under ESMA's Article 23 of MiFIR, it signifies that the order is subject to UK rules defined by the FCA.
12	RepresentativeOrder	Representative order. Order was originated to represent an order received by the broker from a customer/client.
13	LinkageType	Linkage type. Order is subject to regulatory linkage requirements related to customer/client orders. Can be used for US CAT order and trade level linkages between customer/client orders and representative orders.
14	ExemptFromSTO	Exempt from share trading obligation (STO). This attribute is mutually exclusive with OrderAttributeType(2594)=10 = (Subject to EU STO) and OrderAttributeType(2594)=11 = (Subject to UK STO). It can be used to override standing instructions for a trading obligation for shares (STO). It overrides the standing instructions in their entirety. In the context of STO under ESMA's Article 23 of MiFIR, it signifies that the order is exempt from any share trading obligation.

Used in groups: OrderAttributeGrp

180.2.3628 OrderAttributeValue

The value associated with the order attribute type specified in OrderAttributeType(2594).

Type: String

Used in groups: OrderAttributeGrp

180.2.3629 OrderAvgPx

Average price for a specific order

Type: Price

Used in groups: OrdAllocGrp, OrderAggregationGrp

180.2.3630 OrderBookingQty

Quantity of the order that is being booked out as part of an Allocation Instruction or Allocation Report message

Type: Qty

Used in groups: OrdAllocGrp

180.2.3631 OrderCapacity

Designates the capacity of the firm placing the order.

(as of FIX 4.3, this field replaced Rule80A (tag 47) –used in conjunction with OrderRestrictions (529) field)

(see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrderCapacityCodeSet:

Code	Name	Description
A	Agency	Agency
G	Proprietary	Proprietary
I	Individual	Individual
P	Principal	Principal. For some markets Principal may include Proprietary.

Code	Name	Description
R	RisklessPrincipal	Riskless Principal
W	AgentForOtherMember	Agent for Other Member
M	MixedCapacity	Mixed capacity

Used in components: TradeReportOrderDetail

Used in groups: CpctyConfGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MassOrder, MassOrderAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteRequest, QuoteResponse, QuoteStatusReport

180.2.3632 OrderCapacityQty

Quantity executed under a specific OrderCapacity (e.g. quantity executed as agent, quantity executed as principal)

Type: Qty

Used in groups: CpctyConfGrp

180.2.3633 OrderCategory

Defines the type of interest behind a trade (fill or partial fill).

Type: char

Allowed values in OrderCategoryCodeSet:

Code	Name	Description
1	Order	Order
2	Quote	Quote
3	PrivatelyNegotiatedTrade	Privately Negotiated Trade
4	MultilegOrder	Multileg order
5	LinkedOrder	Linked order
6	QuoteRequest	Quote Request
7	ImpliedOrder	Implied Order

Code	Name	Description
8	CrossOrder	Cross Order
9	StreamingPrice	Streaming price (quote)
A	InternalCrossOrder	Internal Cross Order

Used in groups: MDFullGrp, MDIncGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: ExecutionReport

180.2.3634 OrderDelay

Time lapsed from order entry until match, based on the unit of time specified in OrderDelayUnit. Default is seconds if OrderDelayUnit is not specified. Value = 0, indicates the aggressor (the initiating side of the trade).

Type: int

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.3635 OrderDelayUnit

Time unit in which the OrderDelay(1428) is expressed

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks

Code	Name	Description
14	Months	months
15	Years	years

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.3636 OrderEntryAckGrp

Acknowledgment for a group of order transactions across one or more instruments.

Name	Mult.	Type	Description
NoOrderEntries	[1..1]	NumInGroup	
OrdStatus	[0..1]	CodeSet	Required if NoOrderEntries(2428) > 0.
ExecType	[0..1]	CodeSet	Required if NoOrderEntries(2428) > 0.
ExecTypeReason	[0..1]	CodeSet	
OrderEntryAction	[0..1]	CodeSet	
OrderEntryID	[0..1]	int	Conditionally required when neither ClOrdID(11) nor OrderID(37) is provided.
ClOrdID	[0..1]	String	Conditionally required when neither OrderEntryID(2430) nor OrderID(37) is provided.
OrigClOrdID	[0..1]	String	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Conditionally required when ClOrdID(11) is provided and message-chaining model is used.
OrderID	[0..1]	String	Conditionally required when neither OrderEntryID(2430) nor ClOrdID(11) is provided.
OrdRejReason	[0..1]	CodeSet	
CumQty	[0..1]	Qty	Use to explicitly provide executed quantity.
LeavesQty	[0..1]	Qty	Use to explicitly provide remaining quantity.
CxlQty	[0..1]	Qty	Use to explicitly provide cancelled quantity.
OrdType	[0..1]	CodeSet	
Price	[0..1]	Price	
Side	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	

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

Used in messages: MassOrderAck

180.2.3637 OrderEntryAction

Specifies the action to be taken for the given order.

Type: char

Allowed values in OrderEntryActionCodeSet:

Code	Name	Description
1	Add	Add
2	Modify	Modify
3	Delete	Delete / Cancel
4	Suspend	Suspend
5	Release	Release

Used in groups: OrderEntryAckGrp, OrderEntryGrp

180.2.3638 OrderEntryGrp

Group of order transactions across one or more instruments.

Name	Mult.	Type	Description
NoOrderEntries	[1..1]	NumInGroup	
OrderEntryAction	[0..1]	CodeSet	Required if NoOrderEntries(2428) > 0.
OrderEntryID	[0..1]	int	Unique order entry identification across all entries of a single message. Conditionally required when neither ClOrdID(11) nor OrderID(37) is provided.
ClOrdID	[0..1]	String	Conditionally required when neither OrderEntryID(2430) nor OrderID(37) is provided.

Name	Mult.	Type	Description
OrigClOrdID	[0..1]	String	Conditionally required when OrderEntryAction(2429) is not "1" (Add), ClOrdID(11) was provided in original order, and message-chaining model is used.
OrderID	[0..1]	String	Conditionally required when OrderEntryAction(2429) is not "1" (Add) and neither OrderEntryID(2430) nor ClOrdID(11) is provided.
OrdType	[0..1]	CodeSet	Conditionally required when OrderEntryAction (2429) = 1 (Add) or 2 (Modify). Only a subset of OrdType(40) values permitted that do not require additional pricing fields other than Price(44) field.
Price	[0..1]	Price	Conditionally required when OrdType(40) = 2 (Limit)
Side	[0..1]	CodeSet	Conditionally required when OrderEntryAction(2429) = 1 (Add) or 2 (Modify)
TimeInForce	[0..1]	CodeSet	Only subset of values permitted that do not require additional fields
OrderQtyData	[0..1]	Component	Conditionally required when OrderEntryAction(2429) = 1 (Add) or 2 (Modify)
Instrument	[0..1]	Component	Required if NoOrderEntries(2432) > 0.

Used in messages: MassOrder

180.2.3639 OrderEntryID

Unique identifier for an order within a single MassOrder(35=DJ) message that can be used as a reference in the MassOrderAck(35=DK) message.

Type: int

Used in groups: OrderEntryAckGrp, OrderEntryGrp

180.2.3640 OrderEventExecID

Refer to ExecID(17). Used when multiple different events are reported in single Execution Report. ExecID(17) and OrderEventExecID(1797) values should not overlap.

Type: String

Used in groups: OrderEventGrp

180.2.3641 OrderEventGrp

List the different types of events affecting orders. These can include entry, modification and deletion of orders as well as executions (fills). Modifications can be solicited or unsolicited, e.g. triggering of stop orders, replenishment of reserve orders, orders being suspended (locked) or released from suspension.

Name	Mult.	Type	Description
NoOrderEvents	[1..1]	NumInGroup	
OrderEventType	[0..1]	CodeSet	Required when NoOrderEvents(1795) > 0.
OrderEventExecID	[0..1]	String	
OrderEventReason	[0..1]	CodeSet	
OrderEventPx	[0..1]	Price	
OrderEventQty	[0..1]	Qty	
OrderEventLiquidityIndicator	[0..1]	CodeSet	
OrderEventText	[0..1]	String	

Used in messages: ExecutionReport

180.2.3642 OrderEventLiquidityIndicator

Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrderEventType(1796) values of 4(Partially Filled) or 5(Filled).

Type: int

Allowed values in LastLiquidityIndCodeSet:

Code	Name	Description
0	NeitherAddedNorRemovedLiquidity	Neither added nor removed liquidity. May be used by venues where market rules do not define "add" or "remove" liquidity. In the context of the SEC amendment of Regulation NMS Rule 606(b), may be used to identify executions that are only reported as part of total shares executed and not as part of shares providing or removing liquidity (see https://www.sec.gov/rules/final/2018/34-84528.pdf for details).

Code	Name	Description
1	AddedLiquidity	Added Liquidity
2	RemovedLiquidity	Removed Liquidity
3	LiquidityRoutedOut	Liquidity Routed Out
4	Auction	Auction execution
5	TriggeredStopOrder	Triggered stop order. Fill was the result of a stop order being triggered and immediately executed.
6	TriggeredContingencyOrder	Triggered contingency order. Fill was the result of a contingency order (OCO, OTO, OUO) becoming active (after cancelling or updating another order) and being immediately executed.
7	TriggeredMarketOrder	Triggered market order. Fill was the result of a market order being triggered due to an executable orderbook situation.
8	RemovedLiquidityAfterFirmOrder-Commitment	Removed liquidity after firm order commitment. An order that was submitted for continuous trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
9	AuctionExecutionAfterFirmOrder-Commitment	Auction execution after firm order commitment. An order that was submitted for auction trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
10	Unknown	Unknown. The liquidity indicator of the execution cannot be determined or was not provided upon execution.
11	Other	Other. None of the existing liquidity indicators are applicable for the execution (e.g. due to a venue's new order type that does not fit existing values).

Used in groups: OrderEventGrp

180.2.3643 OrderEventPx

Price associated with the event.

Type: Price

Used in groups: OrderEventGrp

180.2.3644 OrderEventQty

Quantity associated with the event.

Type: Qty

Used in groups: OrderEventGrp

180.2.3645 OrderEventReason

Action that caused the event to occur.

Type: int

Allowed values in OrderEventReasonCodeSet:

Code	Name	Description
1	AddOrderRequest	Add order request
2	ModifyOrderRequest	Modify order request
3	DeleteOrderRequest	Delete order request
4	OrderEnteredOOB	Order entered out-of-band
5	OrderModifiedOOB	Order modified out-of-band
6	OrderDeletedOOB	Order deleted out-of-band
7	OrderActivatedOrTriggered	Order activated or triggered
8	OrderExpired	Order expired
9	ReserveOrderRefreshed	Reserve order refreshed
10	AwayMarketBetter	Away market better
11	CorporateAction	Corporate action
12	StartOfDay	Start of day
13	EndOfDay	End of day

Used in groups: OrderEventGrp

180.2.3646 OrderEventText

Additional information about the event.

Type: String

Used in groups: OrderEventGrp

180.2.3647 OrderEventType

The type of event affecting an order. The last event type within the OrderEventGrp component indicates the ExecType(150) value resulting from the series of events (ExecType(150) values are shown in brackets).

Type: int

Allowed values in OrderEventTypeCodeSet:

Code	Name	Description
1	Added	Added (0=New)
2	Modified	Modified (5=Replaced)
3	Deleted	Deleted (4=Canceled)
4	PartiallyFilled	Partially Filled (F=Trade)
5	Filled	Filled (F=Trade)
6	Suspended	Suspended (9=Suspended)
7	Released	Released (N=Released)
8	Restated	Restated (D=Restated)
9	Locked	Locked (M=Locked)
10	Triggered	Triggered (L=Triggered or Activated by System)
11	Activated	Activated (L=Triggered or Activated by System)

Used in groups: OrderEventGrp

180.2.3648 OrderHandlingInstSource

Identifies the class or source of the order handling instruction values. Scope of this will apply to both CustOrderHandlingInst(1031) and DeskOrderHandlingInst(1035).

Conditionally required when CustOrderHandlingInst(1031) or DeskOrderHandlingInst(1035) is specified.

Type: int

Allowed values in OrderHandlingInstSourceCodeSet:

Code	Name	Description
1	FINRAOATS	FINRA OATS

Code	Name	Description
2	FIAExecutionSourceCode	FIA Execution Source Code

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationInstructionAlert, AllocationReport, AllocationReportAck, ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.3649 OrderID

Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: MDFullGrp, MDIncGrp, OrdAllocGrp, OrdListStatGrp, OrderAggregationGrp, OrderEntryAckGrp, OrderEntryGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, Email, ExecutionAck, ExecutionReport, MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassCancelReport, OrderStatusRequest, TradeCaptureReportRequest

180.2.3650 OrderInputDevice

Specific device number, terminal number or station where order was entered

Type: String

Used in components: TradeReportOrderDetail

180.2.3651 OrderOrigination

Identifies the origin of the order.

Type: int

Allowed values in OrderOriginationCodeSet:

Code	Name	Description
1	OrderReceivedFromCustomer	Order received from a customer
2	OrderReceivedFromWithinFirm	Order received from within the firm
3	OrderReceivedFromAnotherBrokerDealer	Order received from another broker-dealer
4	OrderReceivedFromCustomerOrWithFirm	Order received from a customer or originated from within the firm
5	OrderReceivedFromDirectAccessCustomer	Order received from a direct access or sponsored access customer
6	OrderReceivedFromForeignDealerEquivalent	Order received from a foreign dealer equivalent. A foreign dealer equivalent is a person in the business of trading securities in a foreign jurisdiction in a manner analogous to an investment dealer and that is subject to the regulatory jurisdiction of a signatory to the International Organization of Securities Commissions' (IOSCO) Multilateral Memorandum of Understanding in that foreign jurisdiction.
7	OrderReceivedFromExecutionOnlyService	Order received from an execution-only service. The acceptance and execution of orders from customers for trades that the broker-dealer has not recommended and for which the broker-dealer takes no responsibility as to the appropriateness or suitability of orders accepted or account positions held.

Used in components: TradeReportOrderDetail

Used in groups: SideCrossOrdModGrp

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

180.2.3652 OrderOriginationFirmID

Identifier for the original owner of an order as part of the RelatedOrderGrp component. Use the Parties component with PartyRole(452) = 13 (Order Origination Firm) to identify the original owner of an individual order.

Type: String

Used in groups: RelatedOrderGrp

180.2.3653 OrderOwnershipIndicator

Change of ownership of an order to a specific party.

Type: int

Allowed values in OrderOwnershipIndicatorCodeSet:

Code	Name	Description
0	NoChange	No change of ownership (default)
1	ExecutingPartyChange	Change of ownership to executing party. Executing party can be given either implicitly via session attributes or explicitly via Parties component. The party taking over ownership must also be the one submitting the request.
2	EnteringPartyChange	Change of ownership to entering party. Entering party can be given either implicitly via session attributes or explicitly via Parties component. The party taking over ownership must also be the one submitting the request.
3	SpecifiedPartyChange	Change of ownership to specified party. Ownership is transferred by a third party from/to the parties specified via Parties component together with PartyRoleQualifier(2376) = Current(18) and New(19).

Used in messages: ExecutionReport, MultilegOrderCancelReplace, OrderCancelReplaceRequest

180.2.3654 OrderPercent

For CIV specifies the approximate order quantity desired. For a CIV Sale it specifies percentage of investor's total holding to be sold. For a CIV switch/exchange it specifies percentage of investor's cash realised from sales to be re-invested. The executing broker, intermediary or fund manager is responsible for converting and calculating OrderQty (38) in shares/units for subsequent messages.

Type: Percentage

Used in components: OrderQtyData

180.2.3655 OrderPercentOfTotalVolume

For Percent-of-volume (POV) average pricing this is the target percentage this order quantity represents of the total trading volume of an instrument during the specified time period. This provides the data needed to ensure that the average price is fair based on the total sum of grouped POV trades.

Type: Percentage

Used in components: TradeReportOrderDetail

180.2.3656 OrderQty

Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments.

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

Type: Qty

Used in components: OrderQtyData

Used in groups: OrdAllocGrp, OrderAggregationGrp

Used in messages: CrossRequest, CrossRequestAck

180.2.3657 OrderQty2

OrderQty (38) of the future part of a F/X swap order.

Type: Qty

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

180.2.3658 OrderQtyData

The OrderQtyData component block contains the fields commonly used for indicating the amount or quantity of an order. Note that when this component block is marked as "required" in a message either one of these three fields must be used to identify the amount: OrderQty, CashOrderQty or OrderPercent (in the case of CIV).

Name	Mult.	Type	Description
OrderQty	[0..1]	Qty	One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified.

Name	Mult.	Type	Description
CashOrderQty	[0..1]	Qty	One of CashOrderQty, OrderQty, or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in tradeable units (e.g. shares) for subsequent messages.
OrderPercent	[0..1]	Percentage	For CIV - Optional. One of CashOrderQty, OrderQty or (for CIV only) OrderPercent is required. Note that unless otherwise specified, only one of CashOrderQty, OrderQty, or OrderPercent should be specified.
RoundingDirection	[0..1]	CodeSet	For CIV - Optional
RoundingModulus	[0..1]	float	For CIV - Optional

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp, OrderEntryAckGrp, OrderEntryGrp, QuotReqGrp, QuotReqRjctGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: DontKnowTrade, ExecutionAck, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, Quote, QuoteResponse, QuoteStatusReport

180.2.3659 OrderRelationship

Describes the type of relationship between the order identified by RelatedOrderID(2887) and the order outside of the RelatedOrderGrp component.

Type: int

Allowed values in OrderRelationshipCodeSet:

Code	Name	Description
0	NotSpecified	Not specified
1	OrderAggregation	Order aggregation. Order has been subject to a bundling of multiple orders to a single new order identified outside of the component.

Code	Name	Description
2	OrderSplit	Order split. Order has been created as a child order of the order identified outside of the component.

Used in groups: RelatedOrderGrp

180.2.3660 OrderRequestID

Unique message identifier for an order request as assigned by the submitter of the request.

Type: int

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

180.2.3661 OrderResponseLevel

The level of response requested from receiver of mass order messages. A default value should be bilaterally agreed.

Type: int

Allowed values in OrderResponseLevelCodeSet:

Code	Name	Description
0	NoAck	No acknowledgement. Responses are provided through one or more ExecutionReport(35=8) messages.
1	MinimumAck	Minimum acknowledgement. The minimum is any information to explain why the requested transaction was refused or led to additional events, e.g. immediate execution of an order that was entered or modified.
2	AckEach	Acknowledge each order. The number of entries in the response is identical to the number of entries in the request.
3	SummaryAck	Summary acknowledgement. Responses are provided through a single MassOrderAck(35=DK) without entries and one or more ExecutionReport(35=8) messages.

Used in messages: MassOrder, MassOrderAck

180.2.3662 OrderRestrictions

Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.

Type: MultipleCharValue

Allowed values in OrderRestrictionsCodeSet:

Code	Name	Description
1	ProgramTrade	Program Trade
2	IndexArbitrage	Index Arbitrage
3	NonIndexArbitrage	Non-Index Arbitrage
4	CompetingMarketMaker	Competing Market Maker
5	ActingAsMarketMakerOrSpecialistIn-Security	Acting as Market Maker or Specialist in the security
6	ActingAsMarketMakerOrSpecialistIn-Underlying	Acting as Market Maker or Specialist in the underlying security of a derivative security
7	ForeignEntity	Foreign Entity (of foreign government or regulatory jurisdiction)
8	ExternalMarketParticipant	External Market Participant
9	ExternalInterConnectedMarketLink-age	External Inter-connected Market Linkage
A	RisklessArbitrage	Riskless Arbitrage
B	IssuerHolding	Issuer Holding
C	IssuePriceStabilization	Issue Price Stabilization
D	NonAlgorithmic	Non-algorithmic
E	Algorithmic	Algorithmic
F	Cross	Cross
G	InsiderAccount	Insider Account
H	SignificantShareholder	Significant Shareholder
I	NormalCourseIssuerBid	Normal Course Issuer Bid (NCIB)

Used in components: TradeReportOrderDetail

Used in groups: CpctyConfGrp, ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MassOrder, MassOrderAck, MultilegOrderCancelReplace, NewOr-derMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteRequest, QuoteResponse, QuoteStatusReport

180.2.3663 OrdListStatGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	Number of orders statused in this message, i.e. number of repeating groups to follow.
ClOrdID	[0..1]	String	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
OrderID	[0..1]	String	
SecondaryClOrdID	[0..1]	String	
CumQty	[1..1]	Qty	
OrdStatus	[1..1]	CodeSet	
WorkingIndicator	[0..1]	CodeSet	For optional use with OrdStatus = 0 (New)
LeavesQty	[1..1]	Qty	Quantity open for further execution. LeavesQty = OrderQty - CumQty.
CxlQty	[1..1]	Qty	
AvgPx	[1..1]	Price	
OrdRejReason	[0..1]	CodeSet	Used if the order is rejected
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: ListStatus

180.2.3664 OrdRejReason

Code to identify reason for order rejection. Note: Values 3, 4, and 5 will be used when rejecting an order due to pre-allocation information errors.

Type: int

Allowed values in OrdRejReasonCodeSet:

Code	Name	Description
0	BrokerCredit	Broker / Exchange option
1	UnknownSymbol	Unknown symbol. In the context of IA FX Reject codes, Trade Request Rejection Category F, order rejected due to the product not being supported, e.g. by the specific venue, tenor restrictions on the market participant(s) involved.
2	ExchangeClosed	Exchange closed
3	OrderExceedsLimit	Order exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownOrder	Unknown order
6	DuplicateOrder	Duplicate Order (e.g. dupe ClOrdID)
7	DuplicateOfAVerballyCommunicate-dOrder	Duplicate of a verbally communicated order
8	StaleOrder	Stale order
9	TradeAlongRequired	Trade along required
10	InvalidInvestorID	Invalid Investor ID
11	UnsupportedOrderCharacteristic	Unsupported order characteristic
12	SurveillanceOption	Surveillance option
13	IncorrectQuantity	Incorrect quantity
14	IncorrectAllocatedQuantity	Incorrect allocated quantity
15	UnknownAccount	Unknown account(s). In the context of IA FX Reject codes, Trade Request Rejection Category D, order rejected due to static data when the account/fund is not setup or unknown.
16	PriceExceedsCurrentPriceBand	Price exceeds current price band
18	InvalidPriceIncrement	Invalid price increment
19	ReferencePriceNotAvailable	Reference price not available
20	NotionalValueExceedsThreshold	Notional value exceeds threshold
21	AlgorithmRiskThresholdBreached	Algorithm risk threshold breached. A sell-side broker algorithm has detected that a risk limit has been breached which requires further communication with the client. Used in conjunction with Text(58) to convey the details of the specific event.
22	ShortSellNotPermitted	Short sell not permitted
23	ShortSellSecurityPreBorrowRestric-tion	Short sell rejected due to security pre-borrow restriction
24	ShortSellAccountPreBorrowRestric-tion	Short sell rejected due to account pre-borrow restriction

Code	Name	Description
25	InsufficientCreditLimit	Insufficient credit limit. In the context of IA FX Reject codes, Trade Request Rejection Category C, order rejected due to credit limit exceeded or not in place.
26	ExceededClipSizeLimit	Exceeded clip size limit
27	ExceededMaxNotionalOrderAmt	Exceeded maximum notional order amount
28	ExceededDV01PV01Limit	Exceeded DV01/PV01 limit
29	ExceededCS01Limit	Exceeded CS01 limit
30	LastLook	Last look. In the context of IA FX Reject codes, Trade Request Rejection Category A-1, order rejected due to a "last look".
31	LastLookLatency	Last look latency. In the context of IA FX Reject codes, Trade Request Rejection Category A-2, order rejected due to "last look latency", therefore price or liquidity is unavailable.
32	UnavailablePriceLiquidity	Unavailable price or liquidity. In the context of IA FX Reject codes, Trade Request Rejection Category B, the order was not subjected to last look but rejected due to pricing or liquidity being no longer available for execution.
33	InvalidMissingEntitlements	Invalid or missing entitlements. In the context of IA FX Reject codes, Trade Request Rejection Category D, order rejected due to static/reference data error where counterparty is not permissioned or entitled.
99	Other	Other. In the context of IA FX Reject codes, Trade Request Rejection Category E, order rejected due to other exceptions. Further detail may be provided in RejectText(1328) or Text(58), with preference for RejectText(1328) if field is present in the message.

Used in groups: OrdListStatGrp, OrderEntryAckGrp

Used in messages: ExecutionReport

180.2.3665 OrdStatus

Identifies current status of order. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrdStatusCodeSet:

Code	Name	Description
0	New	New
1	PartiallyFilled	Partially filled
2	Filled	Filled
3	DoneForDay	Done for day
4	Canceled	Canceled
5	Replaced	Replaced (No longer used)
6	PendingCancel	Pending Cancel (i.e. result of Order Cancel Request)
7	Stopped	Stopped
8	Rejected	Rejected
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	AcceptedForBidding	Accepted for Bidding
E	PendingReplace	Pending Replace (i.e. result of Order Cancel/Replace Request)

Used in components: TradeReportOrderDetail

Used in groups: OrdListStatGrp, OrderEntryAckGrp

Used in messages: ExecutionReport, OrderCancelReject

180.2.3666 OrdStatusReqID

Can be used to uniquely identify a specific Order Status Request message.

Type: String

Used in messages: ExecutionReport, OrderStatusRequest

180.2.3667 OrdType

Order type. *** SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in OrdTypeCodeSet:

Code	Name	Description
1	Market	Market
2	Limit	Limit
3	Stop	Stop/Stop Loss. A stop order that is triggered as a result of a trade in the market at which point the stopped order becomes a market order.
4	StopLimit	Stop Limit. A stop limit order that is triggered as a result of a trade in the market at which point the stopped order becomes a limit order.
5	MarketOnClose	Market On Close (No longer used)
6	WithOrWithout	With Or Without
7	LimitOrBetter	Limit Or Better
8	LimitWithOrWithout	Limit With Or Without
9	OnBasis	On Basis
A	OnClose	On Close (No longer used)
B	LimitOnClose	Limit On Close (No longer used)
C	ForexMarket	Forex Market (No longer used)
D	PreviouslyQuoted	Previously Quoted
E	PreviouslyIndicated	Previously Indicated
F	ForexLimit	Forex Limit (No longer used)
G	ForexSwap	Forex Swap
H	ForexPreviouslyQuoted	Forex Previously Quoted (No longer used)
I	Funari	Funari (Limit day order with unexecuted portion handles as Market On Close. E.g. Japan)
J	MarketIfTouched	Market If Touched (MIT)
K	MarketWithLeftOverAsLimit	Market With Left Over as Limit (market order with unexecuted quantity becoming limit order at last price)
L	PreviousFundValuationPoint	Previous Fund Valuation Point (Historic pricing; for CIV)
M	NextFundValuationPoint	Next Fund Valuation Point (Forward pricing; for CIV)
P	Pegged	Pegged
Q	CounterOrderSelection	Counter-order selection
R	StopOnBidOrOffer	Stop on Bid or Offer. A stop order that is triggered by a bid or offer price movement (quote) at which point the stopped order becomes a market order, also known as "stop on quote" in some markets (e.g. US markets). In the US equities market it is common to trigger a stop off the National Best Bid or Offer (NBBO).

Code	Name	Description
S	StopLimitOnBidOrOffer	Stop Limit on Bid or Offer. A stop order that is triggered by a bid or offer price movement (quote) at which point the stopped order becomes a limit order, also known as "stop limit on quote" in some markets (e.g. US markets). In the US equities market it is common to trigger a stop off the National Best Bid or Offer (NBBO).

Used in components: MDStatisticParameters, TradeReportOrderDetail

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, OrdAllocGrp, OrdTypeRules, OrderEntryAckGrp, OrderEntryGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

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

180.2.3668 OrdTypeRules

Name	Mult.	Type	Description
NoOrdTypeRules	[1..1]	NumInGroup	Number of order types
OrdType	[0..1]	CodeSet	Indicates order types that are valid for the specified market segment.

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.3669 OrigClOrdID

ClOrdID (11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.

Type: String

Used in groups: OrderEntryAckGrp, OrderEntryGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

180.2.3670 OrigCrossID

CrossID of the previous cross order (NOT the initial cross order of the day) as assigned by the institution, used to identify the previous cross order in Cross Cancel and Cross Cancel/Replace Requests.

Type: String

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, ExecutionReport

180.2.3671 OrigCustOrderCapacity

The customer capacity for this trade at the time of the order/execution.

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

Type: int

Allowed values in OrigCustOrderCapacityCodeSet:

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

Used in components: TradeReportOrderDetail

180.2.3672 OriginalNotionalPercentageOutstanding

Used to reflect the Original value prior to the application of a credit event. See NotionalPercentageOutstanding(1451).

Type: Percentage

Used in components: Instrument

180.2.3673 OriginatingDeptID

An identifier representing the department or desk within the firm that originated the order.

Type: String

Used in groups: SideCrossOrdModGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.3674 OrigOrdModTime

The most recent (or current) modification TransactTime (tag 60) reported on an Execution Report for the order. The OrigOrdModTime is provided as an optional field on Order Cancel Request and Order Cancel Replace Requests to identify that the state of the order has not changed since the request was issued. The use of this approach is not recommended.

Type: UTCTimestamp

Used in components: TradeReportOrderDetail

Used in groups: SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: MultilegOrderCancelReplace, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

180.2.3675 OrigPosReqRefID

Reference to the PosReqID (710) of a previous maintenance request that is being replaced or canceled.

Type: String

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.3676 OrigSecondaryTradeID

Used to preserve original secondary trade id when original trade is being referenced in a subsequent trade transaction such as a transfer

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.3677 OrigSendingTime

Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request.

Type: UTCTimestamp

Used in components: StandardHeader

180.2.3678 OrigStrikePrice

Original exercise price, e.g. after corporate action requiring changes.

Type: Price

Used in components: Instrument

180.2.3679 OrigTime

Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))

Type: UTCTimestamp

Used in messages: Email, News

180.2.3680 OrigTradeDate

Used to preserve original trade date when original trade is being referenced in a subsequent trade transaction such as a transfer

Type: LocalMktDate

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.3681 OrigTradeHandlingInstr

Optionally used with TradeHandlingInstr = 0 to relay the trade handling instruction used when reporting the trade to the marketplace. Same values as TradeHandlingInstr (1123)

Type: char

Allowed values in TradeHandlingInstrCodeSet:

Code	Name	Description
0	TradeConfirmation	Trade confirmation
1	TwoPartyReport	Two-party report
2	OnePartyReportForMatching	One-party report for matching
3	OnePartyReportForPassThrough	One-party report for pass through. Can be used when one of the parties to the trade submits a report which then has to be approved or confirmed by the other (counter)party.
4	AutomatedFloorOrderRouting	Automated floor order routing
5	TwoPartyReportForClaim	Two-party report for claim
6	OnePartyReport	One-party report
7	ThirdPtyRptForPassThrough	Third-party report for pass through. Can be used when RootParties component contains a service provider role who submits the trade report and is not necessarily also on one side of the trade.
8	OnePartyReportAutoMatch	One-party report for auto-match. Indicates that the submission is a transfer trade to a firm or account that is part of the same corporate entity and that once validated the transfer should be automatically accepted without confirmation.

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.3682 OrigTradeID

Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.3683 OutMainCntryUIndex

Value of stocks in Currency

Type: Amt

Used in messages: BidRequest

180.2.3684 OutsideIndexPct

Used in EFP trades. Represented as a percentage.

Type: Percentage

Used in groups: BidDescReqGrp

180.2.3685 OvernightInterestRate

Overnight interest rate.

Type: float

Used in groups: ClearingPriceParametersGrp

180.2.3686 OwnershipType

The relationship between Registration parties.

Type: char

Allowed values in OwnershipTypeCodeSet:

Code	Name	Description
J	JointInvestors	Joint Investors
T	TenantsInCommon	Tenants in Common
2	JointTrustees	Joint Trustees

Used in messages: RegistrationInstructions

180.2.3687 OwnerType

Identifies the type of owner.

Type: int

Allowed values in OwnerTypeCodeSet:

Code	Name	Description
1	IndividualInvestor	Individual investor
2	PublicCompany	Public company
3	PrivateCompany	Private company
4	IndividualTrustee	Individual trustee
5	CompanyTrustee	Company trustee
6	PensionPlan	Pension plan
7	CustodianUnderGiftsToMinorsAct	Custodian under Gifts to Minors Act
8	Trusts	Trusts
9	Fiduciaries	Fiduciaries
10	NetworkingSubAccount	Networking sub-account
11	NonProfitOrganization	Non-profit organization
12	CorporateBody	Corporate body
13	Nominee	Nominee
14	InstitutionalCustomer	Institutional customer
15	Combined	Combined. Representing more than one type of beneficial owner account.
16	MemberFirmEmployee	Member firm employee or associated person
17	MarketMakingAccount	Market making account
18	ProprietaryAccount	Proprietary account
19	NonbrokerDealer	Non-broker-dealer
20	UnknownBeneficialOwnerType	Unknown beneficial owner type. In the context of US CAT this is a non-broker-dealer foreign affiliate or non-reporting foreign broker-dealer.
21	FirmsErrorAccount	Error account of firm
22	FirmAgencyAveragePriceAccount	Firm agency average price account

Used in groups: RgstDtlsGrp, TrdCapRptSideGrp

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

180.2.3688 PackageID

Identifier assigned to a collection of trades so that they can be analyzed as one atomic unit for risk assessment and clearing.

Type: String

Used in messages: TradeCaptureReport

180.2.3689 ParentAllocID

Contains the IndividualAllocId (tag 467) value of the allocation that is being offset as a result of a new allocation. This would be an optional field that would only be populated in the case of an allocation of an allocation (as well as any subsequent allocations). This wouldn't be populated for an initial allocation since an allocation id is not supplied on default (initial) allocations.

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.3690 ParentMktSegmID

Reference to a parent Market Segment. See MarketSegmentID(1300)

Type: String

Used in messages: MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport

180.2.3691 ParticipationRate

For a TargetStrategy=Participate order specifies the target particpation rate. For other order types this is a volume limit (i.e. do not be more than this percent of the market volume)

Type: Percentage

Used in groups: ListOrdGrp

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

180.2.3692 Parties

The Parties component block is used to identify and convey information on the entities both central and peripheral to the financial transaction represented by the FIX message containing the Parties Block. The Parties block allows many different types of entites to be expressed through use of the PartyRole field and identifies the source of the PartyID through the the PartyIDSource.

Name	Mult.	Type	Description
NoPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole
PartyID	[0..1]	String	Required if NoPartyIDs(453) > 0. Identification of the party.
PartyIDSource	[0..1]	CodeSet	Required if NoPartyIDs(453) > 0. Used to identify classification source.
PartyRole	[0..1]	CodeSet	Required if NoPartyIDs(453) > 0. Identifies the type of PartyID(448).
PartyRoleQualifier	[0..1]	CodeSet	
PtysSubGrp	[0..*]	Group	Repeating group of Party sub-identifiers.

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp, SettlInstGrp, SettlObligationInstructions, SideCrossOrdCxlGrp, SideCrossOrdModGrp, StrmAsgnReqGrp, StrmAsgnRptGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AccountSummaryReport, AdjustedPositionReport, AlgoCertificateReport, AlgoCertificateRequest, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationReport, AllocationReportAck, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ContraryIntentionReport, ExecutionReport, IOI, ListCancelRequest, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataRequest, MarketDataRequestReject, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PartyActionReport, PartyActionRequest, PartyDetailsListRequest, PartyEntitlementsRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsRequest, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RFQRequest, RegistrationInstructions, RegistrationInstructionsResponse, RequestForPositions, RequestForPositionsAck, SettlementInstructionRequest, SettlementStatusReport, SettlementStatusRequest, TestActionRequest, TestSuiteDefinitionRequest, TradeAggregationRequest, TradeCaptureReportRequest

180.2.3693 PartyActionRejectReason

Specifies the reason the PartyActionRequest(35=DH) was rejected.

Type: int

Allowed values in PartyActionRejectReasonCodeSet:

Code	Name	Description
0	InvalidParty	Invalid party or parties
1	UnkReqParty	Unknown requesting party
98	NotAuthorized	Not authorized
99	Other	Other

Used in messages: PartyActionReport

180.2.3694 PartyActionReportID

The unique identifier of the PartyActionReport(35=DI) message as assigned by the message sender.

Type: String

Used in messages: PartyActionReport

180.2.3695 PartyActionRequestID

The unique identifier of the PartyActionRequest(35=DH) message.

Type: String

Used in messages: PartyActionReport, PartyActionRequest

180.2.3696 PartyActionResponse

Specifies the action taken as a result of the PartyActionType(2239) of the PartyActionRequest(35=DH) message.

Type: int

Allowed values in PartyActionResponseCodeSet:

Code	Name	Description
0	Accepted	Accepted. The action request is accepted for processing.
1	Completed	Completed. The processing of the requested action has been successfully completed.
2	Rejected	Rejected. The action request was rejected. PartyActionRejectReason(2233) should be used to specify the rejection reason

Used in messages: PartyActionReport

180.2.3697 PartyActionType

Specifies the type of action to take or was taken for a given party.

Type: int

Allowed values in PartyActionTypeCodeSet:

Code	Name	Description
0	Suspend	Suspend
1	HaltTrading	Halt trading
2	Reinstate	Reinstate

Used in messages: PartyActionReport, PartyActionRequest

180.2.3698 PartyDetailAckGrp

The PartyDetailAckGrp component is used in the PartyDetailsDefinitionRequestAck(35=CY) message to provide the status of each action (add, modify or delete) requested by the PartyDetailsDefinition-Request(35=CX) message. The PartyDetailStatus(1880) field is used to indicate the status. In the case where an add or modify request is accepted with changes, the PartyDetailGrp component is required, with the complete set of party details that have been accepted for the party included.

Name	Mult.	Type	Description
NoPartyUpdates	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyUpdates(1676) > 0.

Name	Mult.	Type	Description
PartyDetailDefinitionStatus	[0..1]	CodeSet	Required if NoPartyUpdates(1676) > 0.
PartyDetailDefinitionResult	[0..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
PartyDetailGrp	[0..*]	Group	

Used in messages: PartyDetailsDefinitionRequestAck

180.2.3699 PartyDetailAltID

An alternate party identifier for the party specified in PartyDetailID(1691)

Type: String

Used in groups: PartyDetailAltIDGrp

180.2.3700 PartyDetailAltIDGrp

Alternative identifiers for a party.

Name	Mult.	Type	Description
NoPartyDetailAltID	[1..1]	NumInGroup	
PartyDetailAltID	[0..1]	String	Required when NoPartyDetailAltID > 0.
PartyDetailAltIDSource	[0..1]	CodeSet	Required when NoPartyDetailAltID > 0.
PartyDetailAltSubGrp	[0..*]	Group	

Used in groups: PartyDetailGrp

180.2.3701 PartyDetailAltIDSource

Identifies the source of the PartyDetailAltID(1517) value.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.

Code	Name	Description
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: PartyDetailAltIDGrp

180.2.3702 PartyDetailAltSubGrp

Alternate sub-identifiers for a party.

Name	Mult.	Type	Description
NoPartyDetailAltSubIDs	[1..1]	NumInGroup	
PartyDetailAltSubID	[0..1]	String	Required when NoPartyDetailAltSubIDs > 0.
PartyDetailAltSubIDType	[0..1]	CodeSet	Required when NoPartyDetailAltSubIDs > 0.

Used in groups: PartyDetailAltIDGrp

180.2.3703 PartyDetailAltSubID

Sub-identifier for the party specified in PartyDetailAltID(1517).

Type: String

Used in groups: PartyDetailAltSubGrp

180.2.3704 PartyDetailAltSubIDType

Type of PartyDetailAltSubID(1520) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name

Code	Name	Description
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".

Code	Name	Description
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.

Code	Name	Description
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.

Code	Name	Description
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.

Code	Name	Description
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: PartyDetailAltSubGrp

180.2.3705 PartyDetailDefinitionResult

Result of party detail definition for one party.

Type: int

Allowed values in PartyDetailRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidPartyStatus	Invalid party status(es)
98	NotAuthorized	Not authorized
99	Other	Other

Used in groups: PartyDetailAckGrp

180.2.3706 PartyDetailDefinitionStatus

Status of party detail definition for one party.

Type: int

Allowed values in PartyDetailDefinitionStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected

Used in groups: PartyDetailAckGrp

180.2.3707 PartyDetailGrp

Contains details for a party, including related parties and alternative party identifiers.

Name	Mult.	Type	Description
NoPartyDetails	[1..1]	NumInGroup	
PartyDetailID	[0..1]	String	The identification of the party. Required when NoPartyDetails(1671) > 0.
PartyDetailIDSource	[0..1]	CodeSet	Used to identify source of PartyID value (e.g. BIC). Required when NoPartyDetails(1671) > 0.
PartyDetailRole	[0..1]	CodeSet	Identifies the type of PartyID (e.g. Executing Broker). Required when NoPartyDetails(1671) > 0.
PartyDetailRoleQualifier	[0..1]	CodeSet	
PartyDetailSubGrp	[0..*]	Group	
PartyDetailAltIDGrp	[0..*]	Group	Optionally used to specify alternate IDs to identify the party specified.
RelatedPartyDetailGrp	[0..*]	Group	May not be specified in PartyDetailsListUpdateReport(35=CK) if ListUpdateAction(1324) = D(Delete)
PartyDetailStatus	[0..1]	CodeSet	

Used in groups: PartyDetailAckGrp, PartyDetailsUpdateGrp, PartyEntitlementAckGrp, PartyEntitlementGrp, PartyEntitlementUpdateGrp, PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp, TrdCapRptSideGrp

Used in messages: PartyDetailsListReport

180.2.3708 PartyDetailID

Party identifier within Parties Reference Data messages.

Type: String

Used in groups: PartyDetailGrp

180.2.3709 PartyDetailIDSource

Source of the identifier of the PartyDetailID(1691) specified.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID

Code	Name	Description
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: PartyDetailGrp

180.2.3710 PartyDetailRequestResult

Result party detail definition request.

Type: int

Allowed values in PartyDetailRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidPartyStatus	Invalid party status(es)
98	NotAuthorized	Not authorized
99	Other	Other

Used in messages: PartyDetailsDefinitionRequestAck

180.2.3711 PartyDetailRequestStatus

Status of party details definition request.

Type: int

Allowed values in PartyDetailRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected
3	AcceptancePending	Acceptance pending

Used in messages: PartyDetailsDefinitionRequestAck

180.2.3712 PartyDetailRole

Identifies the type or role of PartyDetailID(1691) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian

Code	Name	Description
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: PartyDetailGrp

180.2.3713 PartyDetailRoleQualifier

Qualifies the value of PartyDetailRole(1693).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: PartyDetailGrp

180.2.3714 PartyDetailsListReportID

Identifier for the PartyDetailsListReport and the PartyDetailsListUpdateReport.

Type: String

Used in messages: PartyDetailsListReport, PartyDetailsListUpdateReport

180.2.3715 PartyDetailsListRequestID

Unique identifier for PartyDetailsListRequest.

Type: String

Used in messages: PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport

180.2.3716 PartyDetailStatus

Indicates the status of the party identified with PartyDetailID(1691).

Type: int

Allowed values in PartyDetailStatusCodeSet:

Code	Name	Description
0	Active	Active (default if not specified)
1	Suspended	Suspended
2	Halted	Halted

Used in groups: PartyDetailGrp

180.2.3717 PartyDetailSubGrp

Additional party sub-identifiers

Name	Mult.	Type	Description
NoPartyDetailSubIDs	[1..1]	NumInGroup	
PartyDetailSubID	[0..1]	String	Required when NoPartyDetailSubIDs > 0.
PartyDetailSubIDType	[0..1]	CodeSet	Required when NoPartyDetailSubIDs > 0.

Used in groups: PartyDetailGrp

180.2.3718 PartyDetailSubID

Sub-identifier for the party specified in PartyDetailID(1691).

Type: String

Used in groups: PartyDetailSubGrp

180.2.3719 PartyDetailSubIDType

Type of PartyDetailSubID(1695) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number

Code	Name	Description
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.

Code	Name	Description
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: PartyDetailSubGrp

180.2.3720 PartyDetailsUpdateGrp

Party details component that includes an update action.

Name	Mult.	Type	Description
NoPartyUpdates	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyUpdates > 0.
PartyDetailGrp	[0..*]	Group	

Used in messages: PartyDetailsDefinitionRequest, PartyDetailsListUpdateReport

180.2.3721 PartyEntitlementAckGrp

The PartyEntitlementAckGrp component is used in the PartyEntitlementsDefinitionRequestAck(35=DB) message to provide the status of each action (add, modify or delete) requested by the PartyEntitlementsDefinitionRequest(35=DA) message.

Name	Mult.	Type	Description
NoPartyEntitlements	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyEntitlements(1772).
EntitlementStatus	[0..1]	CodeSet	Required if NoPartyEntitlements(1772).
EntitlementResult	[0..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	
EncodedRejectText	[0..1]	data	
PartyDetailGrp	[0..*]	Group	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
EntitlementGrp	[0..*]	Group	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
EntitlementRefID	[0..1]	String	Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A(Add).

Used in messages: PartyEntitlementsDefinitionRequestAck

180.2.3722 PartyEntitlementGrp

Conveys a list of parties (optionally including related parties) and the entitlements for each.

Name	Mult.	Type	Description
NoPartyEntitlements	[1..1]	NumInGroup	
PartyDetailGrp	[0..*]	Group	Required if NoPartyEntitlements(1772) > 0.
EntitlementStatus	[0..1]	CodeSet	
EntitlementGrp	[0..*]	Group	Required unless omitted to indicate the removal of entitlements for the party(-ies) specified in the PartyDetailGrp component.

Used in messages: PartyEntitlementsReport

180.2.3723 PartyEntitlementUpdateGrp

The PartyEntitlementUpdateGrp component is used to supply incremental entitlement definitions changes for the party(-ies) specified in the PartyDetailGrp component. The update action type is specified using ListUpdateAction(1324).

Name	Mult.	Type	Description
NoPartyEntitlements	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyEntitlements(1772).
PartyDetailGrp	[0..*]	Group	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
EntitlementStatus	[0..1]	CodeSet	
EntitlementGrp	[0..*]	Group	Optional when ListUpdateAction(1324) = M(Modify) or D(Delete) and EntitlementRefID(1885) is provided.
EntitlementRefID	[0..1]	String	Optional when PartyDetailGrp is provided or ListUpdateAction(1324) = A(Add).

Used in messages: PartyEntitlementsDefinitionRequest, PartyEntitlementsUpdateReport

180.2.3724 PartyID

Party identifier/code. See PartyIDSource (447) and PartyRole (452).

See "Appendix 6-G - Use of <Parties> Component Block"

Type: String

Used in groups: Parties

180.2.3725 PartyIDSource

Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Note: applicable values depend upon PartyRole (452) specified.

See "Appendix 6-G - Use of <Parties> Component Block"

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number

Code	Name	Description
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: Parties

180.2.3726 PartyRelationship

Used to specify the type of the party relationship.

Type: int

Allowed values in PartyRelationshipCodeSet:

Code	Name	Description
0	IsAlso	Is also
1	ClearsFor	Clears for
2	ClearsThrough	Clears through
3	TradesFor	Trades for
4	TradesThrough	Trades through
5	Sponsors	Sponsors
6	SponsoredThrough	Sponsored through
7	ProvidesGuaranteeFor	Provides guarantee for
8	IsGuaranteedBy	Is guaranteed by
9	MemberOf	Member of
10	HasMembers	Has members
11	ProvidesMarketplaceFor	Provides marketplace for
12	ParticipantOfMarketplace	Participant of marketplace
13	CarriesPositionsFor	Carries positions for
14	PostsTradesTo	Posts trades to
15	EntersTradesFor	Enters trades for
16	EntersTradesThrough	Enters trades through
17	ProvidesQuotesTo	Provides quotes to
18	RequestsQuotesFrom	Requests quotes from
19	InvestsFor	Invests for
20	InvestsThrough	Invests through
21	BrokersTradesFor	Brokers trades for
22	BrokersTradesThrough	Brokers trades through
23	ProvidesTradingServicesFor	Provides trading services for
24	UsesTradingServicesOf	Uses trading services of
25	ApprovesOf	Approves of

Code	Name	Description
26	ApprovedBy	Approved by
27	ParentFirmFor	Parent firm for
28	SubsidiaryOf	Subsidiary of
29	RegulatoryOwnerOf	Regulatory owner of
30	OwnedByRegulatory	Owned by (regulatory)
31	Controls	Controls
32	IsControlledBy	Is controlled by
33	LegalOwnerOf	Legal / titled owner of
34	OwnedByLegal	Owned by (legal / title)
35	BeneficialOwnerOf	Beneficial owner of
36	OwnedByBeneficial	Owned by (beneficial)
37	SettlesFor	Settles for
38	SettlesThrough	Settles through

Used in groups: PartyRelationshipGrp

180.2.3727 PartyRelationshipGrp

Repeating group of party relationships.

Name	Mult.	Type	Description
NoPartyRelationships	[1..1]	NumInGroup	
PartyRelationship	[0..1]	CodeSet	Identifies the type of party relationship requested. Required if NoPartyRelationships > 0.

Used in groups: RelatedPartyDetailGrp

Used in messages: PartyDetailsListRequest

180.2.3728 PartyRiskLimitsAckGrp

This new block is a repeating group based on the existing block <PartyRiskLimitsGrp> with an additional field RiskLimitStatus(1763) to accept (with or without changes) or reject individual risk limits. It is only used in PartyRiskLimitDefinitionRequestAck, the response to the request to define risk limits. An

approval with changes requires to send <RiskLimitsGrp> with the complete set of risk limits that have been accepted for the party defined.

Name	Mult.	Type	Description
NoPartyRiskLimits	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyRiskLimits(1677) > 0.
RiskLimitStatus	[0..1]	CodeSet	Required if NoPartyRiskLimits(1677) > 0.
RiskLimitResult	[0..1]	CodeSet	
PartyDetailGrp	[0..*]	Group	Conditionally required when RiskLimitID(1670) is not provided. Changes to party or related party(-ies) defined in the request are not permitted.
RiskLimitsGrp	[0..*]	Group	Conditionally required when RiskLimitStatus(1763) = 1(Accepted with changes) and must then be complete, i.e. omissions compared to the request represent risk limits that were removed, additional risk limits are possible.
RiskLimitID	[0..1]	String	Conditionally required when PartyDetailGrp component is not provided.
RiskLimitCheckModelType	[0..1]	CodeSet	
RejectText	[0..1]	String	
EncodedRejectTextLen	[0..1]	Length	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
EncodedRejectText	[0..1]	data	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
PartyRiskLimitStatus	[0..1]	CodeSet	

Used in messages: PartyRiskLimitsDefinitionRequestAck

180.2.3729 PartyRiskLimitsGrp

Repeating group of parties (specified using PartyDetails) and the risk limits for the party.

Name	Mult.	Type	Description
NoPartyRiskLimits	[1..1]	NumInGroup	
PartyDetailGrp	[0..*]	Group	Required if NoPartyRiskLimits(1677) > 0.

Name	Mult.	Type	Description
RiskLimitsGrp	[0..*]	Group	Required if NoPartyRiskLimits(1677) > 0. Omit to implicitly report removal of risk limits.
RiskLimitID	[0..1]	String	
RiskLimitCheckModelType	[0..1]	CodeSet	
PartyRiskLimitStatus	[0..1]	CodeSet	

Used in messages: PartyRiskLimitsReport

180.2.3730 PartyRiskLimitStatus

The status of risk limits for a party.

Type: int

Allowed values in PartyRiskLimitStatusCodeSet:

Code	Name	Description
0	Disabled	Disabled. Risk limits for party is disabled.
1	Enabled	Enabled. Risk limits for party is enabled.

Used in groups: PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp

180.2.3731 PartyRiskLimitsUpdateGrp

This new block is a repeating group based on the existing block <PartyRiskLimitsGrp> with an additional field ListUpdateAction(1324) to support incremental changes of risk limit definitions. The group is part of the definition request as well as part of the update report for risk limits.

Name	Mult.	Type	Description
NoPartyRiskLimits	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	Required if NoPartyRiskLimits(1677) > 0.

Name	Mult.	Type	Description
PartyDetailGrp	[0..*]	Group	Conditionally required when ListUpdateAction(1324) = A(Add). Conditionally required when ListUpdateAction(1324) = M(Modify) or D(Delete) and RiskLimitID(1670) is not provided.
RiskLimitsGrp	[0..*]	Group	Conditionally required when ListUpdateAction(1324) = A(Add) or M(Modify).
RiskLimitID	[0..1]	String	Conditionally required when PartyDetailGrp component is not provided.
RiskLimitCheckModelType	[0..1]	CodeSet	
PartyRiskLimitStatus	[0..1]	CodeSet	

Used in messages: PartyRiskLimitsDefinitionRequest, PartyRiskLimitsReportAck, PartyRiskLimitsUpdateReport

180.2.3732 PartyRole

Identifies the type or role of the PartyID (448) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)

Code	Name	Description
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange

Code	Name	Description
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.

Code	Name	Description
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.

Code	Name	Description
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.

Code	Name	Description
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: Parties

180.2.3733 PartyRoleQualifier

Used to further qualify the value of PartyRole(452).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member

Code	Name	Description
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.

Code	Name	Description
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: Parties

180.2.3734 PartySubID

Sub-identifier (e.g. Clearing Account for PartyRole (452)=Clearing Firm, Locate ID # for PartyRole=Locate/Lending Firm, etc). Not required when using PartyID (448), PartyIDSource (447), and PartyRole.

Type: String

Used in groups: PtysSubGrp

180.2.3735 PartySubIDType

Type of PartySubID(523) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier

Code	Name	Description
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account

Code	Name	Description
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: PtysSubGrp

180.2.3736 Password

Password or passphrase.

Type: String

Used in messages: Logon, UserRequest

180.2.3737 PayAmount

Amount to be paid by the clearinghouse to the clearing firm.

Type: Amt

Used in groups: PayCollectGrp

180.2.3738 PayCollectCurrency

Currency denomination of value in PayAmount(1710) and CollectAmount(1711). If not specified, default to currency specified in SettlementAmountCurrency(1702).

Type: Currency

Used in groups: PayCollectGrp

180.2.3739 PayCollectCurrencyCodeSource

Identifies class or source of the PayCollectCurrency(1709) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: PayCollectGrp

180.2.3740 PayCollectFXRate

Foreign exchange rate used to compute the PayAmount(1710) or CollectAmount(1711) from the PayCollectCurrency(1709) and the Currency(15).

Type: float

Used in groups: PayCollectGrp

180.2.3741 PayCollectFXRateCalc

Specifies whether or not PayCollectFXRate(2094) should be multipled or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: PayCollectGrp

180.2.3742 PayCollectGrp

The Pay Collect Group component block is a repeatable block intended to report individual pay/collect items to be considered when calculating net settlement.

Name	Mult.	Type	Description
NoPayCollects	[1..1]	NumInGroup	
PayCollectType	[0..1]	String	Required if NoPayCollects > 0.
PayCollectCurrency	[0..1]	Currency	Can be used to specify the base settlement currency if Currency(15) is not specified.
PayCollectCurrencyCodeSource	[0..1]	CodeSet	
PayCollectFXRate	[0..1]	float	
PayCollectFXRateCalc	[0..1]	CodeSet	

Name	Mult.	Type	Description
PayAmount	[0..1]	Amt	
CollectAmount	[0..1]	Amt	
PayCollectMarketSegmentID	[0..1]	String	
PayCollectMarketID	[0..1]	String	

Used in messages: AccountSummaryReport

180.2.3743 PayCollectMarketID

Market associated with the pay collect amount.

Type: String

Used in groups: PayCollectGrp

180.2.3744 PayCollectMarketSegmentID

Market segment associated with the pay collect amount.

Type: String

Used in groups: PayCollectGrp

180.2.3745 PayCollectType

Category describing the reason for funds paid to, or the funds collected from the clearing firm.

Type: String

Used in groups: PayCollectGrp

180.2.3746 PayDisputeReason

Used to provide the reason for disputing a request or report.

See https://www.fixtrading.org/packages/PayDisputeReason for the list of applicable values.

Type: int

Used in messages: PayManagementReport, PayManagementReportAck

180.2.3747 PaymentAmount

The total payment amount.

Type: Amt

Used in groups: PaymentGrp

180.2.3748 PaymentAmountDeterminationMethod

Specifies the method by which a payment amount is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: PaymentGrp

180.2.3749 PaymentAmountRelativeTo

Specifies the reference amount when the payment amount is relative to another amount in the message.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of relative amounts.

Type: int

Used in groups: PaymentGrp

180.2.3750 PaymentBusinessCenter

The business center calendar used to adjust the payment date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentBusinessCenterGrp

180.2.3751 PaymentBusinessCenterGrp

PaymentBusinessCenterGrp is a repeating subcomponent within the PaymentGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentBusinessCenters	[1..1]	NumInGroup	
PaymentBusinessCenter	[0..1]	String	Required if NoPaymentBusinessCenters(40944) > 0.

Used in groups: PaymentGrp

180.2.3752 PaymentBusinessDayConvention

The business day convention used to adjust the payment date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: PaymentGrp

180.2.3753 PaymentCurrency

Specifies the currency in which PaymentAmount(40217) is denominated. Uses ISO 4271 currency codes.

Type: Currency

Used in groups: PaymentGrp

180.2.3754 PaymentDate

The date written on a cheque or date payment should be submitted to the relevant clearing system.

Type: LocalMktDate

Used in groups: SettlInstGrp

180.2.3755 PaymentDateAdjusted

The adjusted payment date.

Type: LocalMktDate

Used in groups: PaymentGrp

180.2.3756 PaymentDateOffsetDayType

Specifies the day type of the relative payment date offset.

Type: int

Allowed values in PaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	Commodity	Commodity business
3	Currency	Currency business
4	Exchange	Exchange business
5	Scheduled	Scheduled trading day

Used in groups: PaymentGrp

180.2.3757 PaymentDateOffsetPeriod

Time unit multiplier for the relative payment date offset.

Type: int

Used in groups: PaymentGrp

180.2.3758 PaymentDateOffsetUnit

Time unit associated with the relative payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentGrp

180.2.3759 PaymentDateRelativeTo

Specifies the anchor date when the payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: PaymentGrp

180.2.3760 PaymentDateUnadjusted

The unadjusted payment date.

Type: LocalMktDate

Used in groups: PaymentGrp

180.2.3761 PaymentDesc

A short descriptive name given to the payment, e.g. Premium, Upfront, etc. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as reference.

Type: String

Used in groups: PaymentGrp

180.2.3762 PaymentDiscountFactor

The value representing the discount factor used to calculate the present value of the cash flow.

Type: float

Used in groups: PaymentGrp

180.2.3763 PaymentFixedRate

The rate applicable to the fixed rate payment.

Type: Percentage

Used in groups: PaymentGrp

180.2.3764 PaymentFloatingRateIndex

The payment floating rate index. See SpreadOrBenchmarkCurveData(221) for suggested values.

Type: String

Used in groups: PaymentGrp

180.2.3765 PaymentFloatingRateIndexCurvePeriod

Time unit multiplier for the floating rate index.

Type: int

Used in groups: PaymentGrp

180.2.3766 PaymentFloatingRateIndexCurveUnit

Time unit associated with the floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentGrp

180.2.3767 PaymentFloatingRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in groups: PaymentGrp

180.2.3768 PaymentForwardStartType

Forward start premium type.

Type: int

Allowed values in PaymentForwardStartTypeCodeSet:

Code	Name	Description
0	Prepaid	Prepaid
1	Postpaid	Post-paid
2	Variable	Variable
3	Fixed	Fixed

Used in groups: PaymentGrp

180.2.3769 PaymentFrequencyPeriod

Time unit multiplier for the payment frequency.

Type: int

Used in groups: PaymentGrp

180.2.3770 PaymentFrequencyUnit

Time unit associated with the payment frequency.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentGrp

180.2.3771 PaymentGrp

The PaymentGrp is a repeating component used to report additional payments or bullet payments.

Name	Mult.	Type	Description
NoPayments	[1..1]	NumInGroup	
PaymentType	[0..1]	CodeSet	Required if NoPayments(40212) > 0.
PaymentSubType	[0..1]	CodeSet	
PaymentPaySide	[0..1]	CodeSet	
PaymentReceiveSide	[0..1]	CodeSet	
PaymentDesc	[0..1]	String	
PaymentCurrency	[0..1]	Currency	
PaymentAmount	[0..1]	Amt	Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentRFloatingRateIndex(43098) must be specified.
PaymentAmountRelativeTo	[0..1]	int	
PaymentAmountDetermination-Method	[0..1]	String	

Name	Mult.	Type	Description
PaymentFixedRate	[0..1]	Percentage	Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified.
PaymentFloatingRateIndex	[0..1]	String	Either PaymentAmount(40217), PaymentFixedRate(43097) or PaymentFloatingRateIndex(43098) must be specified.
PaymentFloatingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when PaymentFloatingRateIndexCurvePeriod(43099) is specified.
PaymentFloatingRateIndexCurvePeriod	[0..1]	int	Conditionally required when PaymentFloatingRateIndexCurveUnit(43100) is specified.
PaymentFloatingRateSpread	[0..1]	PriceOffset	Conditionally required when PaymentFloatingRateIndex(43098) is specified and the spread to the index is not "zero". When the spread to the index is "zero" this may be omitted.
PaymentRateResetFrequencyUnit	[0..1]	CodeSet	Conditionally required when PaymentRateResetFrequencyPeriod(43104) is specified.
PaymentRateResetFrequencyPeriod	[0..1]	int	Conditionally required when PaymentRateResetFrequencyUnit(43105) is specified.
PaymentFrequencyUnit	[0..1]	CodeSet	Conditionally required when PaymentFrequencyPeriod(43102) is specified.
PaymentFrequencyPeriod	[0..1]	int	Conditionally required when PaymentFrequencyUnitPeriod(43103) is specified.
PaymentPrice	[0..1]	Price	
PaymentPriceType	[0..1]	CodeSet	
PaymentUnitOfMeasure	[0..1]	CodeSet	
PaymentDateUnadjusted	[0..1]	LocalMktDate	
PaymentBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment information.

Name	Mult.	Type	Description
PaymentBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment information.
PaymentDateRelativeTo	[0..1]	int	
PaymentDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentDateOffsetUnit(41158) is specified.
PaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentDateOffsetPeriod(41157) is specified.
PaymentDateOffsetDayType	[0..1]	CodeSet	
PaymentDateAdjusted	[0..1]	LocalMktDate	
PaymentForwardStartType	[0..1]	CodeSet	
PaymentDiscountFactor	[0..1]	float	
PaymentPresentValueAmount	[0..1]	Amt	
PaymentPresentValueCurrency	[0..1]	Currency	
PaymentSettlStyle	[0..1]	CodeSet	
PaymentMethod	[0..1]	CodeSet	
PaymentSettlGrp	[0..*]	Group	
PaymentLegRefID	[0..1]	String	Used to link a payment back to its parent InstrumentLeg by using the same value as the parent's LegID(1788).
PaymentText	[0..1]	String	
EncodedPaymentTextLen	[0..1]	Length	Must be set if EncodedPaymentText(40985) field is specified and must immediately precede it.
EncodedPaymentText	[0..1]	data	Encoded (non-ASCII characters) representation of the PaymentText(40229) field in the encoded format specified via the MessageEncoding(347) field.

Used in messages: ExecutionReport, PositionMaintenanceReport, PositionReport, TradeCaptureReport

180.2.3772 PaymentLegRefID

Identifies the instrument leg in which this payment applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: PaymentGrp

180.2.3773 PaymentMethod

Identifies the settlement payment method.

Type: int

Allowed values in PaymentMethodCodeSet:

Code	Name	Description
1	CREST	CREST
2	NSCC	NSCC
3	Euroclear	Euroclear
4	Clearstream	Clearstream
5	Cheque	Cheque
6	TelegraphicTransfer	Telegraphic Transfer
7	FedWire	Fed Wire
8	DebitCard	Debit Card
9	DirectDebit	Direct Debit (BECS)
10	DirectCredit	Direct Credit (BECS)
11	CreditCard	Credit Card
12	ACHDebit	ACH Debit
13	ACHCredit	ACH Credit
14	BPAY	BPAY
15	HighValueClearingSystem	High Value Clearing System (HVACS)
16	CHIPS	CHIPS
17	SWIFT	S.W.I.F.T.
18	CHAPS	CHAPS
19	SIC	SIC
20	EuroSIC	euroSIC.
999	Other	Other

Used in groups: PaymentGrp, SettlInstGrp

180.2.3774 PaymentPaySide

The side of the party paying the payment.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: PaymentGrp

180.2.3775 PaymentPresentValueAmount

The amount representing the present value of the forecast payment.

Type: Amt

Used in groups: PaymentGrp

180.2.3776 PaymentPresentValueCurrency

Specifies the currency the PaymentPresentValueAmount(40225) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentGrp

180.2.3777 PaymentPrice

The price determining the payment amount expressed in terms specified in PaymentPriceType(40919) and expressed in market format.

Type: Price

Used in groups: PaymentGrp

180.2.3778 PaymentPriceType

Specifies the type of price for PaymentPrice(40218).

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)

Code	Name	Description
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in groups: PaymentGrp

180.2.3779 PaymentRateResetFrequencyPeriod

Time unit multiplier for the floating rate reset frequency.

Type: int

Used in groups: PaymentGrp

180.2.3780 PaymentRateResetFrequencyUnit

Time unit associated with the floating rate reset frequency.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentGrp

180.2.3781 PaymentReceiveSide

The side of the party receiving the payment.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: PaymentGrp

180.2.3782 PaymentRef

"Settlement Payment Reference" - A free format Payment reference to assist with reconciliation, e.g. a Client and/or Order ID number.

Type: String

Used in groups: SettlInstGrp

180.2.3783 PaymentRemitterID

Identifies sender of a payment, e.g. the payment remitter or a customer reference number.

Type: String

Used in groups: SettlInstGrp

180.2.3784 PaymentScheduleCurrency

The currency for this step. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentScheduleGrp

180.2.3785 PaymentScheduleEndDateUnadjusted

The unadjusted end date of a cash flow payment.

Type: LocalMktDate

Used in groups: PaymentScheduleGrp

180.2.3786 PaymentScheduleFixedAmount

The explicit payment amount for this step schedule.

Type: Amt

Used in groups: PaymentScheduleGrp

180.2.3787 PaymentScheduleFixedCurrency

The currency of the fixed amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentScheduleGrp

180.2.3788 PaymentScheduleFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in groups: PaymentScheduleGrp

180.2.3789 PaymentScheduleFixingDateBusinessCenter

The business center calendar used to adjust the payment schedule's fixing date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentScheduleFixingDateBusinessCenterGrp

180.2.3790 PaymentScheduleFixingDateBusinessCenterGrp

PaymentScheduleFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentScheduleFixingDateBusinessCenters	[1..1]	NumInGroup	
PaymentScheduleFixingDateBusinessCenter	[0..1]	String	Required if NoPaymentScheduleFixingDateBusinessCenters(40944) > 0.

Used in groups: PaymentScheduleGrp

180.2.3791 PaymentScheduleFixingDateBusinessDayConvention

The business day convention used to adjust the payment schedule's fixing date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: PaymentScheduleGrp

180.2.3792 PaymentScheduleFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: PaymentScheduleGrp

180.2.3793 PaymentScheduleFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3794 PaymentScheduleFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentScheduleGrp

180.2.3795 PaymentScheduleFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3796 PaymentScheduleFixingDateUnadjusted

The unadjusted fixing date.

Type: LocalMktDate

Used in groups: PaymentScheduleGrp

180.2.3797 PaymentScheduleFixingDayCount

The number of days over which fixing should take place.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3798 PaymentScheduleFixingDayDistribution

The distribution of fixing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in groups: PaymentScheduleGrp

180.2.3799 PaymentScheduleFixingDayGrp

The PaymentScheduleFixingDayGrp is a repeating subcomponent of the PaymentScheduleGrp component used to detail periodic fixing days.

Name	Mult.	Type	Description
NoPaymentScheduleFixingDays	[1..1]	NumInGroup	
PaymentScheduleFixingDayOfWeek	[0..1]	CodeSet	Required if NoPaymentScheduleFixingDays(41161) > 0.
PaymentScheduleFixingDayNumber	[0..1]	int	

Used in groups: PaymentScheduleGrp

180.2.3800 PaymentScheduleFixingDayNumber

The occurrence of the day of week on which fixing takes place.

Type: int

Used in groups: PaymentScheduleFixingDayGrp

180.2.3801 PaymentScheduleFixingDayOfWeek

The day of the week on which fixing will take place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday

Used in groups: PaymentScheduleFixingDayGrp

180.2.3802 PaymentScheduleFixingFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3803 PaymentScheduleFixingFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentScheduleGrp

180.2.3804 PaymentScheduleFixingLagPeriod

Time unit multiplier for the fixing lag duration.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3805 PaymentScheduleFixingLagUnit

Time unit associated with the fixing lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentScheduleGrp

180.2.3806 PaymentScheduleFixingTime

The fixing time associated with the step schedule.

Type: LocalMktTime

Used in groups: PaymentScheduleGrp

180.2.3807 PaymentScheduleFixingTimeBusinessCenter

Business center for determining fixing time.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentScheduleGrp

180.2.3808 PaymentScheduleGrp

The PaymentScheduleGrp is a repeating subcomponent of the StreamGrp component used to specify notional and rate steps of the payment stream.

Name	Mult.	Type	Description
NoPaymentSchedules	[1..1]	NumInGroup	
PaymentScheduleType	[0..1]	CodeSet	Required if NoPaymentSchedules(40828) > 0.
PaymentScheduleXID	[0..1]	XID	
PaymentScheduleXIDRef	[0..1]	XIDREF	
PaymentScheduleStubType	[0..1]	CodeSet	

Name	Mult.	Type	Description
PaymentScheduleStartDateUnadjusted	[0..1]	LocalMktDate	
PaymentScheduleEndDateUnadjusted	[0..1]	LocalMktDate	
PaymentSchedulePaySide	[0..1]	CodeSet	
PaymentScheduleReceiveSide	[0..1]	CodeSet	
PaymentScheduleNotional	[0..1]	Amt	
PaymentScheduleCurrency	[0..1]	Currency	
PaymentScheduleRate	[0..1]	Percentage	
PaymentScheduleRateMultiplier	[0..1]	float	
PaymentScheduleRateSpread	[0..1]	PriceOffset	
PaymentScheduleRateCurrency	[0..1]	Currency	
PaymentScheduleRateUnitOfMeasure	[0..1]	CodeSet	
PaymentScheduleRateConversionFactor	[0..1]	float	
PaymentScheduleRateSpreadType	[0..1]	CodeSet	
PaymentScheduleRateSpreadPositionType	[0..1]	CodeSet	
PaymentScheduleRateTreatment	[0..1]	CodeSet	
PaymentScheduleFixedAmount	[0..1]	Amt	
PaymentScheduleFixedCurrency	[0..1]	Currency	
PaymentScheduleSettlPeriodPrice	[0..1]	Price	
PaymentScheduleSettlPeriodPriceCurrency	[0..1]	Currency	
PaymentScheduleSettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
PaymentScheduleStepUnitOfMeasure	[0..1]	CodeSet	
PaymentScheduleStepFrequencyPeriod	[0..1]	int	Conditionally required when PaymentScheduleStepFrequencyUnit(40845) is specified.
PaymentScheduleStepFrequencyUnit	[0..1]	CodeSet	Conditionally required when PaymentScheduleStepFrequencyPeriod(40844) is specified.
PaymentScheduleStepOffsetValue	[0..1]	Amt	
PaymentScheduleStepRate	[0..1]	Percentage	
PaymentScheduleStepOffsetRate	[0..1]	Percentage	
PaymentScheduleStepRelativeTo	[0..1]	CodeSet	

Name	Mult.	Type	Description
PaymentScheduleRateSourceGrp	[0..*]	Group	
PaymentScheduleFixingDateUnadjusted	[0..1]	LocalMktDate	
PaymentScheduleWeight	[0..1]	float	
PaymentScheduleFixingDateRelativeTo	[0..1]	int	
PaymentScheduleFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule.
PaymentScheduleFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment schedule.
PaymentScheduleFixingDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentScheduleFixingDateOffsetUnit(40856) is specified.
PaymentScheduleFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentScheduleFixingDateOffsetPeriod(40855) is specified.
PaymentScheduleFixingDateOffsetDayType	[0..1]	CodeSet	
PaymentScheduleFixingDayDistribution	[0..1]	CodeSet	
PaymentScheduleFixingDayCount	[0..1]	int	
PaymentScheduleFixingDateAdjusted	[0..1]	LocalMktDate	
PaymentScheduleFixingDayGrp	[0..*]	Group	
PaymentScheduleFixingLagPeriod	[0..1]	int	Conditionally required when PaymentScheduleFixingLagUnit(41177) is specified.
PaymentScheduleFixingLagUnit	[0..1]	CodeSet	Conditionally required when PaymentScheduleFixingLagPeriod(41176) is specified.
PaymentScheduleFixingFirstObservationDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentScheduleFixingFirstObservationDateOffsetUnit(41179) is specified.
PaymentScheduleFixingFirstObservationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentScheduleFixingFirstObservationDateOffsetPeriod(41178) is specified.

Name	Mult.	Type	Description
PaymentScheduleFixingTime	[0..1]	LocalMktTime	
PaymentScheduleFixingTimeBusiness-Center	[0..1]	String	
PaymentScheduleInterimExchange-PaymentDateRelativeTo	[0..1]	int	
PaymentScheduleInterimExchange-DatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment schedule.
PaymentScheduleInterimExchange-DateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment schedule.
PaymentScheduleInterimExchange-DatesOffsetPeriod	[0..1]	int	Conditionally required when PaymentScheduleInterimExchangeDatesOffsetUnit(40865) is specified.
PaymentScheduleInterimExchange-DatesOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentScheduleInterimExchangeDatesOffsetPeriod(40864) is specified.
PaymentScheduleInterimExchange-DatesOffsetDayType	[0..1]	CodeSet	
PaymentScheduleInterimExchange-DateAdjusted	[0..1]	LocalMktDate	

Used in groups: StreamGrp

180.2.3809 PaymentScheduleInterimExchangeDateAdjusted

The adjusted interim exchange date.

Type: LocalMktDate

Used in groups: PaymentScheduleGrp

180.2.3810 PaymentScheduleInterimExchangeDateBusinessCenterGrp

PaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the PaymentScheduleGrp component. It is used to specify the set of business centers whose calendars

drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentScheduleInterimExchange-DateBusinessCenters	[1..1]	NumInGroup	
PaymentScheduleInterimExchange-DatesBusinessCenter	[0..1]	String	Required if NoPaymentScheduleInterimExchange-DateBusinessCenters(40945) > 0.

Used in groups: PaymentScheduleGrp

180.2.3811 PaymentScheduleInterimExchangeDatesBusinessCenter

The business center calendar used to adjust the payment schedule's interim exchange date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.3812 PaymentScheduleInterimExchangeDatesBusinessDayConvention

The business day convention used to adjust the payment schedule's interim exchange date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.

Code	Name	Description
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: PaymentScheduleGrp

180.2.3813 PaymentScheduleInterimExchangeDatesOffsetDayType

Specifies the day type of the relative interim exchange date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: PaymentScheduleGrp

180.2.3814 PaymentScheduleInterimExchangeDatesOffsetPeriod

Time unit multiplier for the relative interim exchange date offset.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3815 PaymentScheduleInterimExchangeDatesOffsetUnit

Time unit associated with the relative interim exchange date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentScheduleGrp

180.2.3816 PaymentScheduleInterimExchangePaymentDateRelativeTo

Specifies the anchor date when the interim exchange payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3817 PaymentScheduleNotional

The notional value for this step, or amount of a cashflow payment.

Type: Amt

Used in groups: PaymentScheduleGrp

180.2.3818 PaymentSchedulePaySide

The side of the party paying the step schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: PaymentScheduleGrp

180.2.3819 PaymentScheduleRate

The rate value for this step schedule.

Type: Percentage

Used in groups: PaymentScheduleGrp

180.2.3820 PaymentScheduleRateConversionFactor

The number to be multiplied by the derived floating rate of the payment schedule in order to arrive at the payment rate. If omitted, the schedule rate conversion factor is 1.

Type: float

Used in groups: PaymentScheduleGrp

180.2.3821 PaymentScheduleRateCurrency

The currency of the schedule rate. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentScheduleGrp

180.2.3822 PaymentScheduleRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: PaymentScheduleGrp

180.2.3823 PaymentScheduleRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: PaymentScheduleRateSourceGrp

180.2.3824 PaymentScheduleRateSourceGrp

PaymentScheduleRateSourceGrp is a repeating component within the PaymentScheduleGrp component used to identify primary and secondary rate sources.

Name	Mult.	Type	Description
NoPaymentScheduleRateSources	[1..1]	NumInGroup	
PaymentScheduleRateSource	[0..1]	CodeSet	Required if NoPaymentScheduleRateSources(40868) > 0.
PaymentScheduleRateSourceType	[0..1]	CodeSet	Required if NoPaymentScheduleRateSources(40868) > 0.
PaymentScheduleReferencePage	[0..1]	String	Conditionally required when PaymentScheduleRateSource(40869) = 99 (Other)

Used in groups: PaymentScheduleGrp

180.2.3825 PaymentScheduleRateSourceType

Rate source type.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: PaymentScheduleRateSourceGrp

180.2.3826 PaymentScheduleRateSpread

The spread value for this step schedule.

Type: PriceOffset

Used in groups: PaymentScheduleGrp

180.2.3827 PaymentScheduleRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: PaymentScheduleGrp

180.2.3828 PaymentScheduleRateSpreadType

Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: PaymentScheduleGrp

180.2.3829 PaymentScheduleRateTreatment

Specifies the yield calculation treatment for the step schedule.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: PaymentScheduleGrp

180.2.3830 PaymentScheduleRateUnitOfMeasure

The schedule rate unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: PaymentScheduleGrp

180.2.3831 PaymentScheduleReceiveSide

The side of the party receiving the stepf schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: PaymentScheduleGrp

180.2.3832 PaymentScheduleReferencePage

Identifies the reference “page” from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: PaymentScheduleRateSourceGrp

180.2.3833 PaymentScheduleSettlPeriodPrice

The schedule settlement period price.

Type: Price

Used in groups: PaymentScheduleGrp

180.2.3834 PaymentScheduleSettlPeriodPriceCurrency

Specifies the currency of the schedule settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentScheduleGrp

180.2.3835 PaymentScheduleSettlPeriodPriceUnitOfMeasure

The settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction

Code	Name	Description
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument

Code	Name	Description
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: PaymentScheduleGrp

180.2.3836 PaymentScheduleStartDateUnadjusted

The date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)), or the start date of a cashflow payment.

Type: LocalMktDate

Used in groups: PaymentScheduleGrp

180.2.3837 PaymentScheduleStepFrequencyPeriod

Time unit multiplier for the step frequency.

Type: int

Used in groups: PaymentScheduleGrp

180.2.3838 PaymentScheduleStepFrequencyUnit

Time unit associated with the step frequency.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: PaymentScheduleGrp

180.2.3839 PaymentScheduleStepOffsetRate

The explicit amount that the rate changes on each step date. This can be a positive or negative value.

Type: Percentage

Used in groups: PaymentScheduleGrp

180.2.3840 PaymentScheduleStepOffsetValue

The explicit amount that the notional changes on each step date. This can be a positive or negative amount.

Type: Amt

Used in groups: PaymentScheduleGrp

180.2.3841 PaymentScheduleStepRate

The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value specified in PaymentScheduleStepRelativeTo(40849). The percentage can be either positive or negative.

Type: Percentage

Used in groups: PaymentScheduleGrp

180.2.3842 PaymentScheduleStepRelativeTo

Specifies whether the PaymentScheduleStepRate(40847) or PaymentScheduleStepOffsetValue(40846) should be applied to the initial notional or the previous notional in order to calculate the notional step change amount.

Type: int

Allowed values in PaymentScheduleStepRelativeToCodeSet:

Code	Name	Description
0	Initial	Initial
1	Previous	Previous

Used in groups: PaymentScheduleGrp

180.2.3843 PaymentScheduleStepUnitOfMeasure

The schedule step unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: PaymentScheduleGrp

180.2.3844 PaymentScheduleStubType

Indicates to which stub this schedule applies.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final

Code	Name	Description
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: PaymentScheduleGrp

180.2.3845 PaymentScheduleType

Type of schedule.

Type: int

Allowed values in PaymentScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	CashFlow	Cash flow
2	FXLinkedNotional	FX linked notional
3	FixedRate	Fixed rate
4	FutureValueNotional	Future value notional
5	KnownAmount	Known amount
6	FloatingRateMultiplier	Floating rate multiplier
7	Spread	Spread
8	CapRate	Cap rate
9	FloorRate	Floor rate
10	NonDeliverableSettlPaymentDates	Non-deliverable settlement payment dates
11	NonDeliverableSettlCalculation-Dates	Non-deliverable settlement calculation dates
12	NonDeliverableFXFixingDates	Non-deliverable fixing dates.
13	SettlPeriodNotnl	Settlement period notional
14	SettlPeriodPx	Settlement period price
15	CalcPeriod	Calculation period
16	DividendAccrualRateMultiplier	Dividend accrual rate multiplier
17	DividendAccrualRateSpread	Dividend accrual rate spread
18	DividendAccrualCapRate	Dividend accrual cap rate
19	DividendAccrualFloorRate	Dividend accrual floor rate

Code	Name	Description
20	CompoundingRateMultiplier	Compounding rate multiplier
21	CompoundingRateSpread	Compounding rate spread
22	CompoundingCapRate	Compounding cap rate
23	CompoundingFloorRate	Compounding floor rate

Used in groups: PaymentScheduleGrp

180.2.3846 PaymentScheduleWeight

Floating rate observation weight for cashflow payment.

Type: float

Used in groups: PaymentScheduleGrp

180.2.3847 PaymentScheduleXID

Identifier of this PaymentSchedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: PaymentScheduleGrp

180.2.3848 PaymentScheduleXIDRef

Reference to payment schedule elsewhere in the message.

Type: XIDREF

Used in groups: PaymentScheduleGrp

180.2.3849 PaymentSettlAmount

The payment settlement amount.

Type: Amt

Used in groups: PaymentSettlGrp

180.2.3850 PaymentSettlCurrency

Specifies the currency the PaymentSettlAmount(40231) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentSettlGrp

180.2.3851 PaymentSettlGrp

The PaymentSettlGrp is a repeating subcomponent of the PaymentGrp component used to report payment settlement as a single or split payment.

Name	Mult.	Type	Description
NoPaymentSettls	[1..1]	NumInGroup	
PaymentSettlAmount	[0..1]	Amt	Required if NoPaymentSettls(40230) > 0.
PaymentSettlCurrency	[0..1]	Currency	
PaymentSettlParties	[0..*]	Group	

Used in groups: PaymentGrp

180.2.3852 PaymentSettlParties

PaymentSettlParties is a repeating subcomponent of the PaymentSettlGrp component used to report payment settlement routing.

Name	Mult.	Type	Description
NoPaymentSettlPartyIDs	[1..1]	NumInGroup	
PaymentSettlPartyID	[0..1]	String	Required if NoPaymentSettlPartyIDs(40233) > 0.
PaymentSettlPartyIDSource	[0..1]	CodeSet	Required if NoPaymentSettlPartyIDs(40233) > 0.
PaymentSettlPartyRole	[0..1]	CodeSet	Required if NoPaymentSettlPartyIDs(40233) > 0.
PaymentSettlPartyRoleQualifier	[0..1]	CodeSet	
PaymentSettlPtysSubGrp	[0..*]	Group	

Used in groups: PaymentSettlGrp

180.2.3853 PaymentSettlPartyID

The payment settlement party identifier.

Type: String

Used in groups: PaymentSettlParties

180.2.3854 PaymentSettlPartyIDSource

Identifies the class or source of PaymentSettlPartyID(40234) value (e.g. BIC).

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number

Code	Name	Description
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: PaymentSettlParties

180.2.3855 PaymentSettlPartyRole

Identifies the role of PaymentSettlPartyID(40234) (e.g. the beneficiary's bank or depository institution).

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account

Code	Name	Description
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty

Code	Name	Description
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty

Code	Name	Description
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent

Code	Name	Description
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.

Code	Name	Description
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: PaymentSettlParties

180.2.3856 PaymentSettlPartyRoleQualifier

Qualifies the value of PaymentSettlPartyRole(40236).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.

Code	Name	Description
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).

Code	Name	Description
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: PaymentSettlParties

180.2.3857 PaymentSettlPartySubID

Party sub-identifier, if applicable, for PaymentSettlPartyRole(40236).

Type: String

Used in groups: PaymentSettlPtysSubGrp

180.2.3858 PaymentSettlPartySubIDType

The type of PaymentSettlPartySubID(40239) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)

Code	Name	Description
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).

Code	Name	Description
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.

Code	Name	Description
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.

Code	Name	Description
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.

Code	Name	Description
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: PaymentSettlPtysSubGrp

180.2.3859 PaymentSettlPtysSubGrp

PaymentSettlSubParties is a repeating component within the PaymentSettlParties component used to extend information to be reported for the party.

Name	Mult.	Type	Description
NoPaymentSettlPartySubIDs	[1..1]	NumInGroup	
PaymentSettlPartySubID	[0..1]	String	Required if NoPaymentSettlPartySubIDs(40238) > 0.
PaymentSettlPartySubIDType	[0..1]	CodeSet	Required if NoPaymentSettlPartySubIDs(40238) > 0.

Used in groups: PaymentSettlParties

180.2.3860 PaymentSettlStyle

Payment settlement style.

Type: int

Allowed values in PaymentSettlStyleCodeSet:

Code	Name	Description
0	Standard	Standard
1	Net	Net

Code	Name	Description
2	StandardfNet	Standard and net

Used in groups: PaymentGrp

180.2.3861 PaymentStreamAccrualDays

The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.

Type: int

Used in components: PaymentStream

180.2.3862 PaymentStreamAveragingMethod

When rate averaging is applicable, used to specify whether a weighted or unweighted average calculation method is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: PaymentStreamFloatingRate

180.2.3863 PaymentStreamBoundsFirstDateUnadjusted

The unadjusted first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingDates

180.2.3864 PaymentStreamBoundsLastDateUnadjusted

The unadjusted last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingDates

180.2.3865 PaymentStreamCalculationLagPeriod

Time unit multiplier for the calculation lag duration.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.3866 PaymentStreamCalculationLagUnit

Time unit associated with the calculation lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamFloatingRate

180.2.3867 PaymentStreamCapRate

The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: PaymentStreamFloatingRate

180.2.3868 PaymentStreamCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamFloatingRate

180.2.3869 PaymentStreamCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamFloatingRate

180.2.3870 PaymentStreamCashSettlIndicator

Indicates whether cash settlement is applicable.

Type: Boolean

Used in components: PaymentStream

180.2.3871 PaymentStream

The PaymentStream component is a subcomponent of the Stream used to detail the attributes of a payment stream in a swap.

Name	Mult.	Type	Description
PaymentStreamType	[0..1]	CodeSet	
PaymentStreamMarketRate	[0..1]	int	
PaymentStreamDelayIndicator	[0..1]	Boolean	
PaymentStreamCashSettlIndicator	[0..1]	Boolean	
PaymentStreamSettlCurrency	[0..1]	Currency	
PaymentStreamDayCount	[0..1]	CodeSet	
PaymentStreamOtherDayCount	[0..1]	String	May be used to specify a count method not listed in PaymentStreamDayCount(40742).
PaymentStreamAccrualDays	[0..1]	int	
PaymentStreamDiscountType	[0..1]	CodeSet	
PaymentStreamDiscountRate	[0..1]	Percentage	
PaymentStreamDiscountRateDay-Count	[0..1]	CodeSet	
PaymentStreamCompoundingMethod	[0..1]	CodeSet	
PaymentStreamCompoundingXIDRef	[0..1]	XIDREF	Mutually exclusive with PaymentStreamCompoundingFixedRate(42605) or the PaymentStreamCompoundingFloatingRate component.
PaymentStreamCompoundingSpread	[0..1]	PriceOffset	
PaymentStreamInterpolationMethod	[0..1]	CodeSet	
PaymentStreamInterpolationPeriod	[0..1]	CodeSet	
PaymentStreamInitialPrincipalEx-changeIndicator	[0..1]	Boolean	
PaymentStreamInterimPrincipalEx-changeIndicator	[0..1]	Boolean	
PaymentStreamFinalPrincipalEx-changeIndicator	[0..1]	Boolean	
PaymentStreamFlatRateIndicator	[0..1]	Boolean	
PaymentStreamFlatRateAmount	[0..1]	Amt	
PaymentStreamFlatRateCurrency	[0..1]	Currency	
PaymentStreamMaximumPaymentA-mount	[0..1]	Amt	

Name	Mult.	Type	Description
PaymentStreamMaximumPay-mentCurrency	[0..1]	Currency	
PaymentStreamMaximumTransaction-Amount	[0..1]	Amt	
PaymentStreamMaximumTransaction-Currency	[0..1]	Currency	
PaymentStreamPaymentDates	[0..1]	Component	
PaymentStreamResetDates	[0..1]	Component	
PaymentStreamFixedRate	[0..1]	Component	
PaymentStreamFloatingRate	[0..1]	Component	
PaymentStreamCompoundingFixe-dRate	[0..1]	float	Mutually exclusive with PaymentStreamCompoundingXIDRef(42601) or the PaymentStreamCompoundingFloatingRate component.
PaymentStreamCompoundingFloatin-gRate	[0..1]	Component	Mutually exclusive with PaymentStreamCompoundingFixedRate(42605) or the PaymentStreamCompoundingXIDRef(42601).
PaymentStreamCompoundingDates	[0..1]	Component	
PaymentStreamNonDeliverableSettl-Terms	[0..1]	Component	

Used in groups: StreamGrp

180.2.3872 PaymentStreamCompoundingAveragingMethod

Specifies the averaging method when compounding floating rate averaging is applicable (e.g. weighted or unweighted).

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3873 PaymentStreamCompoundingCapRate

The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3874 PaymentStreamCompoundingCapRateBuySide

Reference to the buyer of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3875 PaymentStreamCompoundingCapRateSellSide

Reference to the seller of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3876 PaymentStreamCompoundingDate

The compounding date. The type of date is specified in PaymentStreamCompoundingDate-Type(42608).

Type: LocalMktDate

Used in groups: PaymentStreamCompoundingDateGrp

180.2.3877 PaymentStreamCompoundingDateGrp

PaymentStreamCompoundingDateGrp is a subcomponent of the PaymentStreamCompoundingDates component used to specify predetermined compounding dates.

Name	Mult.	Type	Description
NoPaymentStreamCompoundingDates	[1..1]	NumInGroup	
PaymentStreamCompoundingDate	[0..1]	LocalMktDate	Required if NoPaymentStreamCompoundingDates(42606) > 0.
PaymentStreamCompoundingDate-Type	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: PaymentStreamCompoundingDates

180.2.3878 PaymentStreamCompoundingDatesBusinessCenter

The business center calendar used for date adjustment of the payment stream compounding dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamCompoundingDatesBusinessCenterGrp

180.2.3879 PaymentStreamCompoundingDatesBusinessCenterGrp

PaymentStreamCompoundingDatesBusinessCenterGrp is a repeating subcomponent within the PaymentStreamCompoundingDates component. It is used to specify the set of business centers whose

calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamCompounding-DatesBusinessCenters	[1..1]	NumInGroup	
PaymentStreamCompoundingDates-BusinessCenter	[0..1]	String	Required if NoPaymentStreamCompounding-DatesBusinessCenters(42620) > 0.

Used in components: PaymentStreamCompoundingDates

180.2.3880 PaymentStreamCompoundingDatesBusinessDayConvention

The compounding dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamCompoundingDates

180.2.3881 PaymentStreamCompoundingDates

PaymentStreamCompoundingDates is a subcomponent of the PaymentStream component used to specify the compounding dates of the stream - either specific, relative or periodic dates.

Name	Mult.	Type	Description
PaymentStreamCompoundingDates-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream compounding dates.
PaymentStreamCompoundingDates-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to payment stream compounding dates.
PaymentStreamCompoundingDateGrp	[0..*]	Group	
PaymentStreamCompoundingDates-RelativeTo	[0..1]	int	
PaymentStreamCompoundingDate-sOffsetPeriod	[0..1]	int	Conditionally required when PaymentStream-CompoundingDatesOffsetUnit(42612) is specified.
PaymentStreamCompoundingDate-sOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentCompoundingDatesOffsetPeriod(42611) is specified.
PaymentStreamCompoundingDate-sOffsetDayType	[0..1]	CodeSet	
PaymentStreamCompoundingPeriod-Skip	[0..1]	int	
PaymentStreamCompoundingStart-Date	[0..1]	Component	
PaymentStreamCompoundingEnd-Date	[0..1]	Component	
PaymentStreamCompoundingFre-quencyPeriod	[0..1]	int	Conditionally required when PayamentStream-CompoundingFrequencyUnit(42616) is specified.
PaymentStreamCompoundingFre-quencyUnit	[0..1]	CodeSet	Conditionally required when PayamentStream-CompoundingFrequencyPeriod(42615) is specified.
PaymentStreamCompoundingRoll-Convention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream compounding dates.
PaymentStreamBoundsFirstDateUnad-justed	[0..1]	LocalMktDate	
PaymentStreamBoundsLastDateUnad-justed	[0..1]	LocalMktDate	

Used in components: PaymentStream

180.2.3882 PaymentStreamCompoundingDatesOffsetDayType

Specifies the day type of the relative compounding date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamCompoundingDates

180.2.3883 PaymentStreamCompoundingDatesOffsetPeriod

Time unit multiplier for the relative compounding date offset.

Type: int

Used in components: PaymentStreamCompoundingDates

180.2.3884 PaymentStreamCompoundingDatesOffsetUnit

Time unit associated with the relative compounding date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamCompoundingDates

180.2.3885 PaymentStreamCompoundingDatesRelativeTo

Specifies the anchor date when the compounding dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamCompoundingDates

180.2.3886 PaymentStreamCompoundingDateType

Specifies the type of payment compounding date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: PaymentStreamCompoundingDateGrp

180.2.3887 PaymentStreamCompoundingEndDateAdjusted

The adjusted compounding end date.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingEndDate

180.2.3888 PaymentStreamCompoundingEndDate

PaymentStreamCompoundingEndDate is a subcomponent of the PaymentStreamCompoundingDates component used to specify the end date for compounding.

Name	Mult.	Type	Description
PaymentStreamCompoundingEndDateUnadjusted	[0..1]	LocalMktDate	
PaymentStreamCompoundingEndDateRelativeTo	[0..1]	int	
PaymentStreamCompoundingEndDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamCompoundingEndDateOffsetUnit(42625) is specified.
PaymentStreamCompoundingEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamCompoundingEndDateOffsetPeriod(42624) is specified.
PaymentStreamCompoundingEndDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamCompoundingEndDateAdjusted	[0..1]	LocalMktDate	

Used in components: PaymentStreamCompoundingDates

180.2.3889 PaymentStreamCompoundingEndDateOffsetDayType

Specifies the day type of the relative compounding end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamCompoundingEndDate

180.2.3890 PaymentStreamCompoundingEndDateOffsetPeriod

Time unit multiplier for the relative compounding end date offset.

Type: int

Used in components: PaymentStreamCompoundingEndDate

180.2.3891 PaymentStreamCompoundingEndDateOffsetUnit

Time unit associated with the relative compounding end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamCompoundingEndDate

180.2.3892 PaymentStreamCompoundingEndDateRelativeTo

Specifies the anchor date when the compounding end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamCompoundingEndDate

180.2.3893 PaymentStreamCompoundingEndDateUnadjusted

The unadjusted compounding end date.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingEndDate

180.2.3894 PaymentStreamCompoundingFinalRatePrecision

Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3895 PaymentStreamCompoundingFinalRateRoundingDirection

Specifies the rounding direction for the compounding floating rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3896 PaymentStreamCompoundingFixedRate

The compounding fixed rate applicable to the payment stream.

Type: float

Used in components: PaymentStream

180.2.3897 PaymentStreamCompoundingFloatingRate

PaymentStreamCompoundingFloatingRate is a subcomponent of the PaymentStream component used to report the parameters for determining the compounding floating rate of the stream.

Name	Mult.	Type	Description
PaymentStreamCompoundingRateIndex	[0..1]	String	
PaymentStreamCompoundingRateIndexCurvePeriod	[0..1]	int	Conditionally required if PaymentStreamCompoundingRateIndexCurveUnit(42630) is specified.
PaymentStreamCompoundingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required if PaymentStreamCompoundingRateIndexCurvePeriod(42629) is specified.
PaymentStreamCompoundingRateMultiplier	[0..1]	float	
PaymentStreamCompoundingRateSpread	[0..1]	PriceOffset	
PaymentStreamCompoundingRateSpreadPositionType	[0..1]	CodeSet	
PaymentStreamCompoundingRateTreatment	[0..1]	CodeSet	
PaymentStreamCompoundingCapRate	[0..1]	Percentage	
PaymentStreamCompoundingCapRateBuySide	[0..1]	CodeSet	
PaymentStreamCompoundingCapRateSellSide	[0..1]	CodeSet	
PaymentStreamCompoundingFloorRate	[0..1]	Percentage	
PaymentStreamCompoundingFloorRateBuySide	[0..1]	CodeSet	
PaymentStreamCompoundingFloorRateSellSide	[0..1]	CodeSet	
PaymentStreamCompoundingInitialRate	[0..1]	Percentage	
PaymentStreamCompoundingFinalRateRoundingDirection	[0..1]	CodeSet	
PaymentStreamCompoundingFinalRatePrecision	[0..1]	int	
PaymentStreamCompoundingAveragingMethod	[0..1]	CodeSet	
PaymentStreamCompoundingNegativeRateTreatment	[0..1]	CodeSet	

Used in components: PaymentStream

180.2.3898 PaymentStreamCompoundingFloorRate

The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3899 PaymentStreamCompoundingFloorRateBuySide

Reference to the buyer of the compounding floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3900 PaymentStreamCompoundingFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3901 PaymentStreamCompoundingFrequencyPeriod

Time unit multiplier for the frequency at which compounding dates occur.

Type: int

Used in components: PaymentStreamCompoundingDates

180.2.3902 PaymentStreamCompoundingFrequencyUnit

Time unit associated with the frequency at which compounding dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: PaymentStreamCompoundingDates

180.2.3903 PaymentStreamCompoundingInitialRate

The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3904 PaymentStreamCompoundingMethod

Compounding method.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: PaymentStream

180.2.3905 PaymentStreamCompoundingNegativeRateTreatment

Specifies the method for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3906 PaymentStreamCompoundingPeriodSkip

The number of periods in the "RelativeTo" schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the "RelativeTo" schedule. If present this should have a value greater than 1.

Type: int

Used in components: PaymentStreamCompoundingDates

180.2.3907 PaymentStreamCompoundingRateIndex

The payment stream's compounding floating rate index.

Type: String

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3908 PaymentStreamCompoundingRateIndexCurvePeriod

Time unit multiplier for the payment stream's compounding floating rate index curve period.

Type: int

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3909 PaymentStreamCompoundingRateIndexCurveUnit

Time unit associated with the payment stream's compounding floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3910 PaymentStreamCompoundingRateMultiplier

A rate multiplier to apply to the compounding floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3911 PaymentStreamCompoundingRateSpread

The basis points spread from the index specified in PaymentStreamCompoundingRateIndex(42628).

Type: PriceOffset

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3912 PaymentStreamCompoundingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3913 PaymentStreamCompoundingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: PaymentStreamCompoundingFloatingRate

180.2.3914 PaymentStreamCompoundingRollConvention

The convention for determining the sequence of compounding dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month

Code	Name	Description
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: PaymentStreamCompoundingDates

180.2.3915 PaymentStreamCompoundingSpread

The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.

Type: PriceOffset

Used in components: PaymentStream

180.2.3916 PaymentStreamCompoundingStartDateAdjusted

The adjusted compounding start date.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingStartDate

180.2.3917 PaymentStreamCompoundingStartDate

PaymentStreamCompoundingStartDate is a subcomponent of the PaymentStreamCompoundingDates component used to specify the start date for compounding.

Name	Mult.	Type	Description
PaymentStreamCompoundingStartDateUnadjusted	[0..1]	LocalMktDate	
PaymentStreamCompoundingStartDateRelativeTo	[0..1]	int	
PaymentStreamCompoundingStartDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamCompoundingStartDateOffsetUnit(42649) is specified.
PaymentStreamCompoundingStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamCompoundingStartDateOffsetPeriod(42648) is specified.
PaymentStreamCompoundingStartDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamCompoundingStartDateAdjusted	[0..1]	LocalMktDate	

Used in components: PaymentStreamCompoundingDates

180.2.3918 PaymentStreamCompoundingStartDateOffsetDayType

Specifies the day type of the relative compounding start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamCompoundingStartDate

180.2.3919 PaymentStreamCompoundingStartDateOffsetPeriod

Time unit multiplier for the relative compounding start date offset.

Type: int

Used in components: PaymentStreamCompoundingStartDate

180.2.3920 PaymentStreamCompoundingStartDateOffsetUnit

Time unit associated with the relative compounding start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamCompoundingStartDate

180.2.3921 PaymentStreamCompoundingStartDateRelativeTo

Specifies the anchor date when the compounding start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamCompoundingStartDate

180.2.3922 PaymentStreamCompoundingStartDateUnadjusted

The unadjusted compounding start date.

Type: LocalMktDate

Used in components: PaymentStreamCompoundingStartDate

180.2.3923 PaymentStreamCompoundingXIDRef

Reference to the stream which details the compounding fixed or floating rate.

Type: XIDREF

Used in components: PaymentStream

180.2.3924 PaymentStreamContractPrice

The price per relevant unit for purposes of the calculation of a fixed amount for a dry voyage charter or time charter commodity swap.

Type: Price

Used in components: PaymentStreamFixedRate

180.2.3925 PaymentStreamContractPriceCurrency

Specifies the currency of PaymentStreamContractPrice(41190). Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStreamFixedRate

180.2.3926 PaymentStreamDayCount

The day count convention used in the payment stream calculations.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.

Code	Name	Description
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: PaymentStream

180.2.3927 PaymentStreamDaysAdjustmentIndicator

Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the estimate trading days or not. The number of "days in range" refers to the number of returns that contribute to the realized volatility.

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.3928 PaymentStreamDelayIndicator

Applicable to credit default swaps on mortgage backed securities to specify whether payment delays are applicable to the fixed amount.

Residential mortgage backed securities typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap.

Commercial mortgage backed securities do not typically have a payment delay, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of each month.

Type: Boolean

Used in components: PaymentStream

180.2.3929 PaymentStreamDiscountRate

Discount rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.

Type: Percentage

Used in components: PaymentStream

180.2.3930 PaymentStreamDiscountRateDayCount

The day count convention applied to the PaymentStreamDiscountRate(40745).

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

Code	Name	Description
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.

Code	Name	Description
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: PaymentStream

180.2.3931 PaymentStreamDiscountType

The method of calculating discounted payment amounts

Type: int

Allowed values in PaymentStreamDiscountTypeCodeSet:

Code	Name	Description
0	Standard	Standard
1	FRA	Forward Rate Agreement (FRA)

Used in components: PaymentStream

180.2.3932 PaymentStreamFinalPricePaymentDateAdjusted

The adjusted final price payment date.

Type: LocalMktDate

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3933 PaymentStreamFinalPricePaymentDate

PaymentStreamFinalPricePaymentDate is a subcomponent of the PaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.

Name	Mult.	Type	Description
PaymentStreamFinalPricePaymentDateUnadjusted	[0..1]	LocalMktDate	
PaymentStreamFinalPricePaymentDateRelativeTo	[0..1]	int	
PaymentStreamFinalPricePaymentDateOffsetfPeriod	[0..1]	int	Conditionally required when PaymentStreamFinalPricePaymentDateOffsetUnit(42657) is specified.
PaymentStreamFinalPricePaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamFinalPricePaymentDateOffsetPeriod(42656) is specified.
PaymentStreamFinalPricePaymentDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamFinalPricePaymentDateAdjusted	[0..1]	LocalMktDate	

Used in components: PaymentStreamPaymentDates

180.2.3934 PaymentStreamFinalPricePaymentDateOffsetDayType

Specifies the day type of the relative final price payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3935 PaymentStreamFinalPricePaymentDateOffsetfPeriod

Time unit multiplier for the relative final price payment date offset.

Type: int

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3936 PaymentStreamFinalPricePaymentDateOffsetUnit

Time unit associated with the relative final price payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3937 PaymentStreamFinalPricePaymentDateRelativeTo

Specifies the anchor date when the final price payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3938 PaymentStreamFinalPricePaymentDateUnadjusted

The unadjusted final price payment date.

Type: LocalMktDate

Used in components: PaymentStreamFinalPricePaymentDate

180.2.3939 PaymentStreamFinalPrincipalExchangeIndicator

Indicates whether there is a final exchange of principal on the termination date.

Type: Boolean

Used in components: PaymentStream

180.2.3940 PaymentStreamFinalRate

The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: PaymentStreamFloatingRate

180.2.3941 PaymentStreamFinalRatePrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.3942 PaymentStreamFinalRateRoundingDirection

Specifies the rounding direction.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: PaymentStreamFloatingRate

180.2.3943 PaymentStreamFirstObservationDateAdjusted

The adjusted initial price observation date.

Type: LocalMktDate

Used in components: PaymentStreamFloatingRate

180.2.3944 PaymentStreamFirstObservationDateOffsetDayType

Specifies the day type of the initial price observation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamFloatingRate

180.2.3945 PaymentStreamFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.3946 PaymentStreamFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamFloatingRate

180.2.3947 PaymentStreamFirstObservationDateRelativeTo

Specifies the anchor date when the initial price observation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.3948 PaymentStreamFirstObservationDateUnadjusted

The unadjusted initial price observation date.

Type: LocalMktDate

Used in components: PaymentStreamFloatingRate

180.2.3949 PaymentStreamFirstPaymentDateUnadjusted

The unadjusted first payment date.

Type: LocalMktDate

Used in components: PaymentStreamPaymentDates

180.2.3950 PaymentStreamFixedAmount

The payment stream's fixed payment amount. In CDS an alternative to PaymentStreamRate(40784).

Type: Amt

Used in components: PaymentStreamFixedRate

180.2.3951 PaymentStreamFixedAmountUnitOfMeasure

Specifies the fixed payment amount unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction

Code	Name	Description
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument

Code	Name	Description
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: PaymentStreamFixedRate

180.2.3952 PaymentStreamFixedRate

PaymentStreamFixedRate is a subcomponent of the PaymentStream component used to report the fixed rate or fixed payment amount of the stream.

Name	Mult.	Type	Description
PaymentStreamRate	[0..1]	Percentage	Mutually exclusive with PaymentStreamFixedAmount(40785).
PaymentStreamFixedAmount	[0..1]	Amt	Mutually exclusive with PaymentStreamRate(40784).
PaymentStreamRateOrAmountCurrency	[0..1]	Currency	
PaymentStreamFixedAmountUnitOfMeasure	[0..1]	CodeSet	
PaymentStreamTotalFixedAmount	[0..1]	Amt	
PaymentStreamFutureValueNotional	[0..1]	Amt	
PaymentStreamFutureValueDateAdjusted	[0..1]	LocalMktDate	
PaymentStreamWorldScaleRate	[0..1]	float	
PaymentStreamContractPrice	[0..1]	Price	
PaymentStreamContractPriceCurrency	[0..1]	Currency	

Used in components: PaymentStream

180.2.3953 PaymentStreamFixingDate

The fixing date. The type of date is specified in PaymentStreamFixingDateType(42662).

Type: LocalMktDate

Used in groups: PaymentStreamFixingDateGrp

180.2.3954 PaymentStreamFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in components: PaymentStreamResetDates

180.2.3955 PaymentStreamFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamFixingDateBusinessCenterGrp

180.2.3956 PaymentStreamFixingDateBusinessCenterGrp

PaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamFixingDateBusinessCenters	[1..1]	NumInGroup	
PaymentStreamFixingDateBusinessCenter	[0..1]	String	Required if NoPaymentStreamFixingDateBusinessCenters(40950) > 0.

Used in components: PaymentStreamResetDates

180.2.3957 PaymentStreamFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's fixing date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.

Code	Name	Description
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamResetDates

180.2.3958 PaymentStreamFixingDateGrp

PaymentStreamFixingDateGrp is a subcomponent of the PaymentStreamResetDates component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoPaymentStreamFixingDates	[1..1]	NumInGroup	
PaymentStreamFixingDate	[0..1]	LocalMktDate	Required if NoPaymentStreamFixingDates(42660) > 0.
PaymentStreamFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: PaymentStreamResetDates

180.2.3959 PaymentStreamFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamResetDates

180.2.3960 PaymentStreamFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in components: PaymentStreamResetDates

180.2.3961 PaymentStreamFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamResetDates

180.2.3962 PaymentStreamFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamResetDates

180.2.3963 PaymentStreamFixingDateType

Specifies the type of fixing date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: PaymentStreamFixingDateGrp

180.2.3964 PaymentStreamFlatRateAmount

Specifies the actual monetary value of the flat rate when PaymentStreamFlatRateIndicator(41180) = 'Y'.

Type: Amt

Used in components: PaymentStream

180.2.3965 PaymentStreamFlatRateCurrency

Specifies the currency of the actual flat rate. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStream

180.2.3966 PaymentStreamFlatRateIndicator

When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction “Fixed”. If 'N' it is taken on each Pricing Date “Floating”.

Type: Boolean

Used in components: PaymentStream

180.2.3967 PaymentStreamFloatingRate

PaymentStreamFloatingRate is a subcomponent of the PaymentStream component used to report the floating rate attributes of the stream.

Name	Mult.	Type	Description
PaymentStreamRateIndex	[0..1]	String	
PaymentStreamRateIndexSource	[0..1]	CodeSet	
PaymentStreamRateIndexID	[0..1]	String	Conditionally required when PaymentStreamRateIndexIDSource(43091) is specified.
PaymentStreamRateIndexIDSource	[0..1]	CodeSet	Conditionally required when PaymentStreamRateIndexID(43090) is specified.
PaymentStreamRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified.
PaymentStreamRateIndexCurvePeriod	[0..1]	int	Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified.
PaymentStreamRateIndex2	[0..1]	String	
PaymentStreamRateIndex2Source	[0..1]	CodeSet	
PaymentStreamRateIndex2ID	[0..1]	String	Conditionally required when PaymentStreamRateIndex2IDSource(43115) is specified.
PaymentStreamRateIndex2IDSource	[0..1]	CodeSet	Conditionally required when PaymentStreamRateIndex2ID(43114) is specified.
PaymentStreamRateIndex2CurvePeriod	[0..1]	int	Conditionally required when PaymentStreamRateIndex2CurveUnit(41195) is specified.
PaymentStreamRateIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamRateIndex2CurvePeriod(41194) is specified.
PaymentStreamRateIndexLocation	[0..1]	String	
PaymentStreamRateIndexLevel	[0..1]	Qty	
PaymentStreamRateIndexUnitOfMeasure	[0..1]	CodeSet	

Name	Mult.	Type	Description
PaymentStreamSettlLevel	[0..1]	CodeSet	
PaymentStreamReferenceLevel	[0..1]	Qty	
PaymentStreamReferenceLevelUnitOfMeasure	[0..1]	CodeSet	
PaymentStreamReferenceLevelEqualsZeroIndicator	[0..1]	Boolean	
PaymentStreamRateMultiplier	[0..1]	float	
PaymentStreamRateSpread	[0..1]	PriceOffset	
PaymentStreamRateSpreadCurrency	[0..1]	Currency	
PaymentStreamRateSpreadUnitOfMeasure	[0..1]	CodeSet	
PaymentStreamRateConversionFactor	[0..1]	float	
PaymentStreamRateSpreadType	[0..1]	CodeSet	
PaymentStreamRateSpreadPositionType	[0..1]	CodeSet	
PaymentStreamRateTreatment	[0..1]	CodeSet	
PaymentStreamCapRate	[0..1]	Percentage	
PaymentStreamCapRateBuySide	[0..1]	CodeSet	
PaymentStreamCapRateSellSide	[0..1]	CodeSet	
PaymentStreamFloorRate	[0..1]	Percentage	
PaymentStreamFloorRateBuySide	[0..1]	CodeSet	
PaymentStreamFloorRateSellSide	[0..1]	CodeSet	
PaymentStreamInitialRate	[0..1]	Percentage	
PaymentStreamLastResetRate	[0..1]	Percentage	
PaymentStreamFinalRate	[0..1]	Percentage	
PaymentStreamFinalRateRoundingDirection	[0..1]	CodeSet	
PaymentStreamFinalRatePrecision	[0..1]	int	
PaymentStreamAveragingMethod	[0..1]	CodeSet	
PaymentStreamNegativeRateTreatment	[0..1]	CodeSet	
PaymentStreamCalculationLagPeriod	[0..1]	int	Conditionally required when PaymentStreamCalculationLagUnit(41210) is specified.
PaymentStreamCalculationLagUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamCalculationLagPeriod(41209) is specified.

Name	Mult.	Type	Description
PaymentStreamFirstObservationDate-Unadjusted	[0..1]	LocalMktDate	
PaymentStreamFirstObservation-DateRelativeTo	[0..1]	int	
PaymentStreamFirstObservationDate-OffsetDayType	[0..1]	CodeSet	
PaymentStreamFirstObservationDate-OffsetPeriod	[0..1]	int	Conditionally required when PaymentStream-FirstObservationOffsetUnit(41212) is specified.
PaymentStreamFirstObservationDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStream-FirstObservationOffsetPeriod(41211) is specified.
PaymentStreamFirstObservation-DateAdjusted	[0..1]	LocalMktDate	
PaymentStreamPricingDayType	[0..1]	CodeSet	
PaymentStreamPricingDayDistribution	[0..1]	CodeSet	
PaymentStreamPricingDayCount	[0..1]	int	
PaymentStreamPricingBusinessCalen-dar	[0..1]	String	
PaymentStreamPricingBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of pricing dates.
PaymentStreamPricingBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of pricing dates.
PaymentStreamPricingDayGrp	[0..*]	Group	
PaymentStreamPricingDateGrp	[0..*]	Group	
PaymentStreamInflationLagPeriod	[0..1]	int	Conditionally required when PaymentStreamInflationLagUnit(40809) is specified.
PaymentStreamInflationLagUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamInflationLagPeriod(40808) is specified.
PaymentStreamInflationLagDayType	[0..1]	CodeSet	
PaymentStreamInflationInterpolation-Method	[0..1]	CodeSet	
PaymentStreamInflationIndexSource	[0..1]	CodeSet	
PaymentStreamInflationPublication-Source	[0..1]	String	

Name	Mult.	Type	Description
PaymentStreamInflationInitialIndexLevel	[0..1]	float	
PaymentStreamInflationFallbackBondApplicable	[0..1]	Boolean	
PaymentStreamFRADiscounting	[0..1]	CodeSet	
PaymentStreamUnderlierRefID	[0..1]	String	
PaymentStreamFormula	[0..1]	Component	
DividendConditions	[0..1]	Component	
ReturnRateNotionalReset	[0..1]	Boolean	
ReturnRateGrp	[0..*]	Group	
PaymentStreamLinkInitialLevel	[0..1]	Price	
PaymentStreamLinkClosingLevelIndicator	[0..1]	Boolean	
PaymentStreamLinkExpiringLevelIndicator	[0..1]	Boolean	
PaymentStreamLinkEstimatedTradingDays	[0..1]	int	
PaymentStreamLinkStrikePrice	[0..1]	Price	
PaymentStreamLinkStrikePriceType	[0..1]	CodeSet	
PaymentStreamLinkMaximumBoundary	[0..1]	float	
PaymentStreamLinkMinimumBoundary	[0..1]	float	
PaymentStreamLinkNumberOfDataSeries	[0..1]	int	
PaymentStreamVarianceUnadjustedCap	[0..1]	float	
PaymentStreamRealizedVarianceMethod	[0..1]	CodeSet	
PaymentStreamDaysAdjustmentIndicator	[0..1]	Boolean	
PaymentStreamNearestExchangeContractRefID	[0..1]	String	
PaymentStreamVegaNotionalAmount	[0..1]	float	

Used in components: PaymentStream

180.2.3968 PaymentStreamFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: PaymentStreamFloatingRate

180.2.3969 PaymentStreamFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamFloatingRate

180.2.3970 PaymentStreamFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: PaymentStreamFloatingRate

180.2.3971 PaymentStreamFormula

Contains an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).

Type: XMLData

Used in groups: PaymentStreamFormulaMathGrp

180.2.3972 PaymentStreamFormula

PaymentStreamFormula is a subcomponent of the PaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.

Name	Mult.	Type	Description
PaymentStreamFormulaCurrency	[0..1]	Currency	
PaymentStreamFormulaCurrencyDe-terminationMethod	[0..1]	String	
PaymentStreamFormulaRefer-enceAmount	[0..1]	int	
PaymentStreamFormulaMathGrp	[0..*]	Group	
PaymentStreamFormulaImage	[0..1]	Component	

Used in components: PaymentStreamFloatingRate

180.2.3973 PaymentStreamFormulaCurrency

The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStreamFormula

180.2.3974 PaymentStreamFormulaCurrencyDeterminationMethod

Specifies the method according to which the formula amount currency is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: PaymentStreamFormula

180.2.3975 PaymentStreamFormulaDesc

A description of the math formula in PaymentStreamFormula(42684).

Type: String

Used in groups: PaymentStreamFormulaMathGrp

180.2.3976 PaymentStreamFormulaImage

Image of the formula image when represented through an encoded clip in base64Binary.

Type: data

Used in components: PaymentStreamFormulaImage

180.2.3977 PaymentStreamFormulaImage

PaymentStreamFormulaImage is a subcomponent of the PaymentStreamFormula component used to include a base64Binary-encoded image clip of the formula.

Name	Mult.	Type	Description
PaymentStreamFormulaImageLength	[0..1]	Length	Conditionally required when PaymentStreamFormulaImage(42653) is specified.
PaymentStreamFormulaImage	[0..1]	data	Conditionally required when PaymentStreamFormulaImageLength(42652) is specified.

Used in components: PaymentStreamFormula

180.2.3978 PaymentStreamFormulaImageLength

Length in bytes of the PaymentStreamFormulaImage(42563) field.

Type: Length

Used in components: PaymentStreamFormulaImage

180.2.3979 PaymentStreamFormulaLength

Byte length of encoded (non-ASCII characters) PaymentStreamFormula(42648) field.

Type: Length

Used in groups: PaymentStreamFormulaMathGrp

180.2.3980 PaymentStreamFormulaMathGrp

PaymentStreamFormulaMathGrp is a repeating subcomponent within the PaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.

Name	Mult.	Type	Description
NoPaymentStreamFormulas	[1..1]	NumInGroup	
PaymentStreamFormulaLength	[0..1]	Length	Required if NoPaymentStreamFormulas(42683) > 0.
PaymentStreamFormula	[0..1]	XMLData	Required if NoPaymentStreamFormulas(42683) > 0.
PaymentStreamFormulaDesc	[0..1]	String	

Used in components: PaymentStreamFormula

180.2.3981 PaymentStreamFormulaReferenceAmount

Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of reference amounts.

Type: int

Used in components: PaymentStreamFormula

180.2.3982 PaymentStreamFRADiscounting

The method of Forward Rate Agreement (FRA) discounting, if any, that will apply.

Type: int

Allowed values in PaymentStreamFRADiscountingCodeSet:

Code	Name	Description
0	None	None
1	ISDA	International Swaps and Derivatives Association (ISDA)
2	AFMA	Australian Financial Markets Association (AFMA)

Used in components: PaymentStreamFloatingRate

180.2.3983 PaymentStreamFutureValueDateAdjusted

The adjusted value date of the future value amount.

Type: LocalMktDate

Used in components: PaymentStreamFixedRate

180.2.3984 PaymentStreamFutureValueNotional

The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)). The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.

Type: Amt

Used in components: PaymentStreamFixedRate

180.2.3985 PaymentStreamInflationFallbackBondApplicable

Indicates whether a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes).

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.3986 PaymentStreamInflationIndexSource

The inflation index reference source.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: PaymentStreamFloatingRate

180.2.3987 PaymentStreamInflationInitialIndexLevel

Initial known index level for the first calculation period.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.3988 PaymentStreamInflationInterpolationMethod

The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: PaymentStreamFloatingRate

180.2.3989 PaymentStreamInflationLagDayType

The inflation lag period day type.

Type: int

Allowed values in PaymentStreamInflationLagDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamFloatingRate

180.2.3990 PaymentStreamInflationLagPeriod

Time unit multiplier for the inflation lag period. The lag period is the offsetting period from the payment date which determines the reference period for which the inflation index is observed.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.3991 PaymentStreamInflationLagUnit

Time unit associated with the inflation lag period.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month

Code	Name	Description
Yr	Year	Year

Used in components: PaymentStreamFloatingRate

180.2.3992 PaymentStreamInflationPublicationSource

The current main publication source such as relevant web site or a government body.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.3993 PaymentStreamInitialFixingDateAdjusted

The adjusted initial fixing date.

Type: LocalMktDate

Used in components: PaymentStreamResetDates

180.2.3994 PaymentStreamInitialFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's initial fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamInitialFixingDateBusinessCenterGrp

180.2.3995 PaymentStreamInitialFixingDateBusinessCenterGrp

PaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamInitialFixingDate-BusinessCenters	[1..1]	NumInGroup	
PaymentStreamInitialFixingDateBusi-nessCenter	[0..1]	String	Required if NoPaymentStreamInitialFixindDate-BusinessCenters(40949) > 0.

Used in components: PaymentStreamResetDates

180.2.3996 PaymentStreamInitialFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's initial fixing date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamResetDates

180.2.3997 PaymentStreamInitialFixingDateOffsetDayType

Specifies the day type of the relative initial fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamResetDates

180.2.3998 PaymentStreamInitialFixingDateOffsetPeriod

Time unit multiplier for the relative initial fixing date offset.

Type: int

Used in components: PaymentStreamResetDates

180.2.3999 PaymentStreamInitialFixingDateOffsetUnit

Time unit associated with the relative initial fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamResetDates

180.2.4000 PaymentStreamInitialFixingDateRelativeTo

Specifies the anchor date when the initial fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamResetDates

180.2.4001 PaymentStreamInitialPrincipalExchangeIndicator

Indicates whether there is an initial exchange of principal on the effective date.

Type: Boolean

Used in components: PaymentStream

180.2.4002 PaymentStreamInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: PaymentStreamFloatingRate

180.2.4003 PaymentStreamInterimPrincipalExchangeIndicator

Indicates whether there are intermediate or interim exchanges of principal during the term of the swap.

Type: Boolean

Used in components: PaymentStream

180.2.4004 PaymentStreamInterpolationMethod

The method used when calculating the index rate from multiple points on the curve. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: PaymentStream

180.2.4005 PaymentStreamInterpolationPeriod

Defines applicable periods for interpolation.

Type: int

Allowed values in PaymentStreamInterpolationPeriodCodeSet:

Code	Name	Description
0	Initial	Initial. Interpolation is applicable to the initial period only.
1	InitialAndFinal	Initial and final. Interpolation is applicable to the initial and final periods only.
2	Final	Final. Interpolation is applicable to the final period only.
3	AnyPeriod	Any period. Interpolation is applicable to any non-standard period.

Used in components: PaymentStream

180.2.4006 PaymentStreamLastRegularPaymentDateUnadjusted

The unadjusted last regular payment date.

Type: LocalMktDate

Used in components: PaymentStreamPaymentDates

180.2.4007 PaymentStreamLastResetRate

The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: PaymentStreamFloatingRate

180.2.4008 PaymentStreamLinkClosingLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.4009 PaymentStreamLinkEstimatedTradingDays

The expected number of trading days in the variance or correlation swap stream.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.4010 PaymentStreamLinkExpiringLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the expiring level of the default exchange traded contract or not.

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.4011 PaymentStreamLinkInitialLevel

Price level at which the correlation or variance swap contract will strike.

Type: Price

Used in components: PaymentStreamFloatingRate

180.2.4012 PaymentStreamLinkMaximumBoundary

Specifies the maximum or upper boundary for variance or strike determination.

For a variation swap stream all observations above this price level will be excluded from the variance calculation.

For a correlation swap stream the maximum boundary is a percentage of the strike price.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4013 PaymentStreamLinkMinimumBoundary

Specifies the minimum or lower boundary for variance or strike determination.

For a variation swap stream all observations below this price level will be excluded from the variance calculation.

For a correlation swap stream the minimum boundary is a percentage of the strike price.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4014 PaymentStreamLinkNumberOfDataSeries

Number of data series for a correlation swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.4015 PaymentStreamLinkStrikePrice

The strike price of a correlation or variance swap stream.

Type: Price

Used in components: PaymentStreamFloatingRate

180.2.4016 PaymentStreamLinkStrikePriceType

For a variance swap specifies how PaymentStreamLinkStrikePrice(42673) is expressed.

Type: int

Allowed values in PaymentStreamLinkStrikePriceTypeCodeSet:

Code	Name	Description
0	Volatility	Volatility
1	Variance	Variance

Used in components: PaymentStreamFloatingRate

180.2.4017 PaymentStreamMarketRate

Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks.

Type: int

Used in components: PaymentStream

180.2.4018 PaymentStreamMasterAgreementPaymentDatesIndicator

When set to 'Y', it indicates that payment dates are specified in the relevant master agreement.

Type: Boolean

Used in components: PaymentStreamPaymentDates

180.2.4019 PaymentStreamMaximumPaymentAmount

Specifies the limit on the total payment amount.

Type: Amt

Used in components: PaymentStream

180.2.4020 PaymentStreamMaximumPaymentCurrency

Specifies the currency of total payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStream

180.2.4021 PaymentStreamMaximumTransactionAmount

Specifies the limit on the payment amount that goes out in any particular calculation period.

Type: Amt

Used in components: PaymentStream

180.2.4022 PaymentStreamMaximumTransactionCurrency

Specifies the currency of the period payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStream

180.2.4023 PaymentStreamNearestExchangeContractRefID

References a contract listed on an exchange through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4024 PaymentStreamNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: PaymentStreamFloatingRate

180.2.4025 PaymentStreamNonDeliverableFixingDateGrp

PaymentStreamNonDeliverableFixingDate is a subcomponent of the PaymentStreamNonDeliverable-SettlTerms component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoNonDeliverableFixingDates	[1..1]	NumInGroup	
NonDeliverableFixingDate	[0..1]	LocalMktDate	Required if NoNonDeliverableFixingDates(40825) > 0.
NonDeliverableFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4026 PaymentStreamNonDeliverableFixingDatesBusinessCenter

The business center calendar used to adjust the payment stream's fixing date for the non-deliverable terms, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.4027 PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the PaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamNonDeliverableFixingDatesBusinessCenters	[1..1]	NumInGroup	
PaymentStreamNonDeliverableFixingDatesBusinessCenter	[0..1]	String	Required if NoPaymentStreamNonDeliverableFixingDatesBusinessCenters(40946) > 0.

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4028 PaymentStreamNonDeliverableFixingDatesBusinessDayConvention

The business day convention used to adjust the payment stream's fixing date for the non-deliverable settlement terms. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4029 PaymentStreamNonDeliverableFixingDatesOffsetDayType

Specifies the day type of the relative non-deliverable fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4030 PaymentStreamNonDeliverableFixingDatesOffsetPeriod

Time unit multiplier for the relative non-deliverable fixing date offset.

Type: int

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4031 PaymentStreamNonDeliverableFixingDatesOffsetUnit

Time unit associated with the relative non-deliverable fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4032 PaymentStreamNonDeliverableFixingDatesRelativeTo

Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4033 PaymentStreamNonDeliverableRefCurrency

The non-deliverable settlement reference currency. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4034 PaymentStreamNonDeliverableSettlRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: PaymentStreamNonDeliverableSettlRateSource

180.2.4035 PaymentStreamNonDeliverableSettlRateSource

PaymentStreamNonDeliverableSettlRateSource is a subcomponent of the PaymentStreamNonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.

Name	Mult.	Type	Description
PaymentStreamNonDeliverableSettlRateSource	[0..1]	CodeSet	
PaymentStreamNonDeliverableSettlReferencePage	[0..1]	String	Conditionally required when PaymentStreamNonDeliverableSettlRateSource(40371) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4036 PaymentStreamNonDeliverableSettlReferencePage

Identifies the reference "page" from the rate source.

When PaymentStreamNonDeliverableSettlRateSource(40371) = 3(ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: PaymentStreamNonDeliverableSettlRateSource

180.2.4037 PaymentStreamNonDeliverableSettlTerms

PaymentStreamNonDeliverableSettlTerms is a subcomponent of the PaymentStream component used to specify the non-deliverable settlement terms of the payment stream.

Name	Mult.	Type	Description
PaymentStreamNonDeliverableRefCurrency	[0..1]	Currency	
PaymentStreamNonDeliverableFixingDatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's non-deliverable fixing dates.
PaymentStreamNonDeliverableFixingDatesBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's non-deliverable fixing dates.
PaymentStreamNonDeliverableFixingDatesRelativeTo	[0..1]	int	
PaymentStreamNonDeliverableFixingDatesOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamNonDeliverableFixingDatesOffsetUnit(40822) is specified.
PaymentStreamNonDeliverableFixingDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamNonDeliverableFixingDatesOffsetPeriod(40821) is specified.
PaymentStreamNonDeliverableFixingDatesOffsetDayType	[0..1]	CodeSet	
PaymentStreamNonDeliverableSettlRateSource	[0..1]	Component	
PaymentStreamNonDeliverableFixingDateGrp	[0..*]	Group	
SettlRateDisruptionFallbackGrp	[0..*]	Group	

Used in components: PaymentStream

180.2.4038 PaymentStreamOtherDayCount

The industry name of the day count convention not listed in PaymentStreamDayCount(40742).

Type: String

Used in components: PaymentStream

180.2.4039 PaymentStreamPaymentDate

The adjusted or unadjusted fixed stream payment date.

Type: LocalMktDate

Used in groups: PaymentStreamPaymentDateGrp

180.2.4040 PaymentStreamPaymentDateBusinessCenter

The business center calendar used to adjust the payment stream's payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamPaymentDateBusinessCenterGrp

180.2.4041 PaymentStreamPaymentDateBusinessCenterGrp

PaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent within the PaymentStreamPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamPaymentDateBusinessCenters	[1..1]	NumInGroup	
PaymentStreamPaymentDateBusinessCenter	[0..1]	String	Required if NoPaymentStreamPaymentDateBusinessCenters(40947) > 0.

Used in components: PaymentStreamPaymentDates

180.2.4042 PaymentStreamPaymentDateBusinessDayConvention

The business day convention used to adjust the payment stream's payment date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamPaymentDates

180.2.4043 PaymentStreamPaymentDateGrp

The PaymentStreamPaymentDateGrp is a repeating subcomponent of the PaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.

Name	Mult.	Type	Description
NoPaymentStreamPaymentDates	[1..1]	NumInGroup	
PaymentStreamPaymentDate	[0..1]	LocalMktDate	Required if NoPaymentStreamPaymentDates(41220) > 0.
PaymentStreamPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: PaymentStreamPaymentDates

180.2.4044 PaymentStreamPaymentDateOffsetDayType

Specifies the day type of the relative payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamPaymentDates

180.2.4045 PaymentStreamPaymentDateOffsetPeriod

Time unit multiplier for the relative payment date offset.

Type: int

Used in components: PaymentStreamPaymentDates

180.2.4046 PaymentStreamPaymentDateOffsetUnit

Time unit multiplier for the relative initial fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamPaymentDates

180.2.4047 PaymentStreamPaymentDateRelativeTo

Specifies the anchor date when payment dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamPaymentDates

180.2.4048 PaymentStreamPaymentDates

PaymentStreamPaymentDates is a subcomponent of the PaymentStream component used to specify the payment dates of the stream.

Name	Mult.	Type	Description
PaymentStreamPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's payment dates.
PaymentStreamPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's payment dates.
PaymentStreamPaymentDateGrp	[0..*]	Group	
PaymentStreamPaymentFrequencyPeriod	[0..1]	int	Conditionally required when PaymentStreamPaymentFrequencyUnit(40754) is specified.
PaymentStreamPaymentFrequencyUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamPaymentFrequencyPeriod(40753) is specified.
PaymentStreamPaymentRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream payment dates
PaymentStreamFirstPaymentDateUnadjusted	[0..1]	LocalMktDate	
PaymentStreamLastRegularPaymentDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
PaymentStreamPaymentDateRelativeTo	[0..1]	int	
PaymentStreamPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamPaymentDateOffsetUnit(40760) is specified.
PaymentStreamPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamPaymentDateOffsetPeriod(40759) is specified.
PaymentStreamPaymentDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamMasterAgreementPaymentDatesIndicator	[0..1]	Boolean	
PaymentStreamFinalPricePaymentDate	[0..1]	Component	

Used in components: PaymentStream

180.2.4049 PaymentStreamPaymentDateType

Specifies the type of payment date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: PaymentStreamPaymentDateGrp

180.2.4050 PaymentStreamPaymentFrequencyPeriod

Time unit multiplier for the frequency of payments.

Type: int

Used in components: PaymentStreamPaymentDates

180.2.4051 PaymentStreamPaymentFrequencyUnit

Time unit associated with the frequency of payments.

Type: String

Allowed values in PaymentStreamPaymentFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
T	Term	Term

Used in components: PaymentStreamPaymentDates

180.2.4052 PaymentStreamPaymentRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the DateAdjustment component within the Instrument component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month

Code	Name	Description
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday

Code	Name	Description
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: PaymentStreamPaymentDates

180.2.4053 PaymentStreamPricingBusinessCalendar

Specifies the business calendar to use for pricing.

See http://www.fpml.org/coding-scheme/commodity-business-calendar for values.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4054 PaymentStreamPricingBusinessCenter

The business center calendar used to adjust the payment stream's pricing dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamPricingBusinessCenterGrp

180.2.4055 PaymentStreamPricingBusinessCenterGrp

The PaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the PaymentStream-FloatingRate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamPricingBusiness-Centers	[1..1]	NumInGroup	
PaymentStreamPricingBusinessCenter	[0..1]	String	Required if NoPaymentStreamPricingBusiness-Centers(41192) > 0.

Used in components: PaymentStreamFloatingRate

180.2.4056 PaymentStreamPricingBusinessDayConvention

The business day convention used to adjust the payent stream's pricing dates. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamFloatingRate

180.2.4057 PaymentStreamPricingDate

The adjusted or unadjusted fixed stream pricing date.

Type: LocalMktDate

Used in groups: PaymentStreamPricingDateGrp

180.2.4058 PaymentStreamPricingDateGrp

The PaymentStreamPricingDateGrp is a repeating subcomponent of the PaymentStreamFloatingRate component used to detail fixed pricing dates.

Name	Mult.	Type	Description
NoPaymentStreamPricingDates	[1..1]	NumInGroup	
PaymentStreamPricingDate	[0..1]	LocalMktDate	Required if NoPaymentStreamPricingDates(41224) > 0.
PaymentStreamPricingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: PaymentStreamFloatingRate

180.2.4059 PaymentStreamPricingDateType

Specifies the type of pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: PaymentStreamPricingDateGrp

180.2.4060 PaymentStreamPricingDayCount

The number of days over which pricing should take place.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.4061 PaymentStreamPricingDayDistribution

The distribution of pricing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in components: PaymentStreamFloatingRate

180.2.4062 PaymentStreamPricingDayGrp

The PaymentStreamPricingDayGrp is a repeating subcomponent of the PaymentStreamFloatingRate component used to detail periodic pricing days.

Name	Mult.	Type	Description
NoPaymentStreamPricingDays	[1..1]	NumInGroup	
PaymentStreamPricingDayOfWeek	[0..1]	CodeSet	Required if NoPaymentStreamPricingDays(41227) > 0.
PaymentStreamPricingDayNumber	[0..1]	int	

Used in components: PaymentStreamFloatingRate

180.2.4063 PaymentStreamPricingDayNumber

The occurrence of the day of week on which pricing takes place.

Type: int

Used in groups: PaymentStreamPricingDayGrp

180.2.4064 PaymentStreamPricingDayOfWeek

The day of the week on which pricing takes place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday

Used in groups: PaymentStreamPricingDayGrp

180.2.4065 PaymentStreamPricingDayType

Specifies the commodity pricing day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamFloatingRate

180.2.4066 PaymentStreamRate

The rate applicable to the fixed rate payment stream.

Type: Percentage

Used in components: PaymentStreamFixedRate

180.2.4067 PaymentStreamRateConversionFactor

The number to be multiplied by the derived floating rate of the payment stream in order to arrive at the payment rate. If omitted, the floating rate conversion factor is 1.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4068 PaymentStreamRateCutoffDateOffsetDayType

Specifies the day type of the relative rate cut-off date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStreamResetDates

180.2.4069 PaymentStreamRateCutoffDateOffsetPeriod

Time unit multiplier for the relative rate cut-off date offset.

Type: int

Used in components: PaymentStreamResetDates

180.2.4070 PaymentStreamRateCutoffDateOffsetUnit

Time unit associated with the relative rate cut-off date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamResetDates

180.2.4071 PaymentStreamRateIndex

The payment stream floating rate index.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4072 PaymentStreamRateIndex2

The payment stream's second floating rate index.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4073 PaymentStreamRateIndex2CurvePeriod

Secondary time unit multiplier for the payment stream's floating rate index curve.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.4074 PaymentStreamRateIndex2CurveUnit

Secondary time unit associated with the payment stream's floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamFloatingRate

180.2.4075 PaymentStreamRateIndex2ID

Security identifier of the second floating rate index.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4076 PaymentStreamRateIndex2IDSource

Source for the second floating rate index identified in PaymentStreamRateIndex2ID(43114).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: PaymentStreamFloatingRate

180.2.4077 PaymentStreamRateIndex2Source

The source of the payment stream's second floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: PaymentStreamFloatingRate

180.2.4078 PaymentStreamRateIndexCurvePeriod

Time unit multiplier for the floating rate index.

Type: int

Used in components: PaymentStreamFloatingRate

180.2.4079 PaymentStreamRateIndexCurveUnit

Time unit associated with the floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStreamFloatingRate

180.2.4080 PaymentStreamRateIndexID

Security identifier of the floating rate index.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4081 PaymentStreamRateIndexIDSource

Source for the floating rate index identified in PaymentStreamRateIndexID(43090).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit

Code	Name	Description
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: PaymentStreamFloatingRate

180.2.4082 PaymentStreamRateIndexLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: PaymentStreamFloatingRate

180.2.4083 PaymentStreamRateIndexLocation

Specifies the location of the floating rate index.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4084 PaymentStreamRateIndexSource

The source of the payment stream floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: PaymentStreamFloatingRate

180.2.4085 PaymentStreamRateIndexUnitOfMeasure

The unit of measure (UOM) of the rate index level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: PaymentStreamFloatingRate

180.2.4086 PaymentStreamRateMultiplier

A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4087 PaymentStreamRateOrAmountCurrency

Specifies the currency in which PaymentStreamFixedAmount(40785) or PaymentStreamRate(40784) is denominated. Uses ISO 4271 currency codes.

Type: Currency

Used in components: PaymentStreamFixedRate

180.2.4088 PaymentStreamRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in components: PaymentStreamFloatingRate

180.2.4089 PaymentStreamRateSpreadCurrency

Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStreamFloatingRate

180.2.4090 PaymentStreamRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: PaymentStreamFloatingRate

180.2.4091 PaymentStreamRateSpreadType

Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in components: PaymentStreamFloatingRate

180.2.4092 PaymentStreamRateSpreadUnitOfMeasure

Species the unit of measure (UOM) of the floating rate spread.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: PaymentStreamFloatingRate

180.2.4093 PaymentStreamRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: PaymentStreamFloatingRate

180.2.4094 PaymentStreamRealizedVarianceMethod

Indicates which price to use to satisfy the boundary condition.

Type: int

Allowed values in PaymentStreamRealizedVarianceMethodCodeSet:

Code	Name	Description
0	Previous	Previous. For a return on day T, the observed price on T-1 must be in range.
1	Last	Last. For a return on day T, the observed price on T must be in range.
2	Both	Both. For a return on day T, the observed prices on both T and T-1 must be in range.

Used in components: PaymentStreamFloatingRate

180.2.4095 PaymentStreamReferenceLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: PaymentStreamFloatingRate

180.2.4096 PaymentStreamReferenceLevelEqualsZeroIndicator

When set to 'Y', it indicates the weather reference level equals zero.

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.4097 PaymentStreamReferenceLevelUnitOfMeasure

The unit of measure (UOM) of the rate reference level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: PaymentStreamFloatingRate

180.2.4098 PaymentStreamResetDateBusinessCenter

The business center calendar used to adjust the payment stream's reset date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStreamResetDateBusinessCenterGrp

180.2.4099 PaymentStreamResetDateBusinessCenterGrp

PaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the PaymentStream-ResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStreamResetDateBusiness-Centers	[1..1]	NumInGroup	
PaymentStreamResetDateBusiness-Center	[0..1]	String	Required if NoPaymentStreamResetDateBusiness-Centers(40948) > 0.

Used in components: PaymentStreamResetDates

180.2.4100 PaymentStreamResetDateBusinessDayConvention

The business day convention used to adjust the payment stream's reset date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStreamResetDates

180.2.4101 PaymentStreamResetDateRelativeTo

Specifies the anchor date when the reset dates are relative to an anchor date.

If the reset frequency is specified as daily this element must not be included.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStreamResetDates

180.2.4102 PaymentStreamResetDates

PaymentStreamResetDates is a subcomponent of the PaymentStream component used to specify the floating rate reset dates of the stream.

Name	Mult.	Type	Description
PaymentStreamResetDateRelativeTo	[0..1]	int	
PaymentStreamResetDateBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
PaymentStreamResetDateBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
PaymentStreamResetFrequencyPeriod	[0..1]	int	Conditionally required when PaymentStreamResetFrequencyUnit(40765) is specified.
PaymentStreamResetFrequencyUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamResetFrequencyPeriod(40764) is specified.
PaymentStreamResetWeeklyRollCon-vention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream floating rate reset dates.
PaymentStreamInitialFixingDateRela-tiveTo	[0..1]	int	

Name	Mult.	Type	Description
PaymentStreamInitialFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
PaymentStreamInitialFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
PaymentStreamInitialFixingDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamInitialFixingDateOffsetUnit(40771) is specified.
PaymentStreamInitialFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamInitialFixingDateOffsetPeriod(40770) is specified.
PaymentStreamInitialFixingDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamInitialFixingDateAdjusted	[0..1]	LocalMktDate	
PaymentStreamFixingDateRelativeTo	[0..1]	int	
PaymentStreamFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the payment stream's reset dates.
PaymentStreamFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream's reset dates.
PaymentStreamFixingDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStreamFixingDateOffsetUnit(40778) is specified.
PaymentStreamFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamFixingDateOffsetPeriod(40777) is specified.
PaymentStreamFixingDateOffsetDayType	[0..1]	CodeSet	
PaymentStreamFixingDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
PaymentStreamRateCutoffDateOffset-Period	[0..1]	int	Conditionally required when PaymentStreamRateCutoffDateOffsetUnit(40782) is specified.
PaymentStreamRateCutoffDateOffse-tUnit	[0..1]	CodeSet	Conditionally required when PaymentStreamRate-CutoffDateOffsetPeriod(40783) is specified.
PaymentStreamRateCutoffDateOffset-DayType	[0..1]	CodeSet	
PaymentStreamFixingDateGrp	[0..*]	Group	

Used in components: PaymentStream

180.2.4103 PaymentStreamResetFrequencyPeriod

Time unit multiplier for the frequency of resets.

Type: int

Used in components: PaymentStreamResetDates

180.2.4104 PaymentStreamResetFrequencyUnit

Time unit associated with the frequency of resets.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: PaymentStreamResetDates

180.2.4105 PaymentStreamResetWeeklyRollConvention

Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis.

Type: String

Allowed values in PaymentStreamResetWeeklyRollConventionCodeSet:

Code	Name	Description
MON	Monday	Monday
TUE	Tuesday	Tuesday
WED	Wednesday	Wednesday
THU	Thursday	Thursday
FRI	Friday	Friday
SAT	Saturday	Saturday
SUN	Sunday	Sunday

Used in components: PaymentStreamResetDates

180.2.4106 PaymentStreamSettlCurrency

Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.

Type: Currency

Used in components: PaymentStream

180.2.4107 PaymentStreamSettlLevel

Specifies how weather index units are to be calculated.

Type: int

Allowed values in PaymentStreamSettlLevelCodeSet:

Code	Name	Description
0	Average	Average. The cumulative number of weather index units for each day in the calculation period divided by the number of days in the calculation period.
1	Maximum	Maximum. The maximum number of weather index units for any day in the calculaiton period.
2	Minimum	Minimum. The minimum number of weather index units for any day in the calculaiton period.
3	Cumulative	Cumulative. The cumulative number of weather index units for each day in the calculaiton period.

Used in components: PaymentStreamFloatingRate

180.2.4108 PaymentStreamTotalFixedAmount

Specifies the total fixed payment amount.

Type: Amt

Used in components: PaymentStreamFixedRate

180.2.4109 PaymentStreamType

Identifies the type of payment stream associated with the swap.

Type: int

Allowed values in PaymentStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default)
1	Initial	Initial
2	Single	Single
3	Dividend	Dividend
4	Interest	Interest
5	DividendReturn	Dividend return
6	PriceReturn	Price return
7	TotalReturn	Total return

Code	Name	Description
8	Variance	Variance
9	Correlation	Correlation

Used in components: PaymentStream

180.2.4110 PaymentStreamUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: PaymentStreamFloatingRate

180.2.4111 PaymentStreamVarianceUnadjustedCap

Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4112 PaymentStreamVegaNotionalAmount

"Vega Notional" represents the approximate gain/loss at maturity for a 1% difference between RVol (realised volatility) and KVol (strike volatility). It does not necessarily represent the Vega risk of the trade.

Type: float

Used in components: PaymentStreamFloatingRate

180.2.4113 PaymentStreamWorldScaleRate

The number of Worldscale points for purposes of the calculation of a fixed amount for a wet voyage charter commodity swap.

Type: float

Used in components: PaymentStreamFixedRate

180.2.4114 PaymentStubEndDateAdjusted

The adjusted stub end date.

Type: LocalMktDate

Used in components: PaymentStubEndDate

180.2.4115 PaymentStubEndDateBusinessCenter

The business center calendar used for date adjustment of the payment stub end date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStubEndDateBusinessCenterGrp

180.2.4116 PaymentStubEndDateBusinessCenterGrp

PaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the PaymentStubEnd-Date component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStubEndDateBusinessCen-ters	[1..1]	NumInGroup	
PaymentStubEndDateBusinessCenter	[0..1]	String	Required if NoPaymentStubEndDateBusinessCenters(42696) > 0.

Used in components: PaymentStubEndDate

180.2.4117 PaymentStubEndDateBusinessDayConvention

The stub end date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStubEndDate

180.2.4118 PaymentStubEndDate

PaymentStubEndDate is a subcomponent of the PaymentStubGrp component used to specify the end date of the payment stub.

Name	Mult.	Type	Description
PaymentStubEndDateUnadjusted	[0..1]	LocalMktDate	
PaymentStubEndDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.
PaymentStubEndDateBusinessCenter-Grp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
PaymentStubEndDateRelativeTo	[0..1]	int	
PaymentStubEndDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStubEndDateOffsetUnit(42693) is specified.
PaymentStubEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStubEndDateOffsetPeriod(42692) is specified.
PaymentStubEndDateOffsetDayType	[0..1]	CodeSet	
PaymentStubEndDateAdjusted	[0..1]	LocalMktDate	

Used in groups: PaymentStubGrp

180.2.4119 PaymentStubEndDateOffsetDayType

Specifies the day type of the relative stub end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStubEndDate

180.2.4120 PaymentStubEndDateOffsetPeriod

Time unit multiplier for the relative stub end date offset.

Type: int

Used in components: PaymentStubEndDate

180.2.4121 PaymentStubEndDateOffsetUnit

Time unit associated with the relative stub end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStubEndDate

180.2.4122 PaymentStubEndDateRelativeTo

Specifies the anchor date when the stub end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStubEndDate

180.2.4123 PaymentStubEndDateUnadjusted

The unadjusted stub end date.

Type: LocalMktDate

Used in components: PaymentStubEndDate

180.2.4124 PaymentStubFixedAmount

A fixed payment amount for the stub.

Type: Amt

Used in groups: PaymentStubGrp

180.2.4125 PaymentStubFixedCurrency

The currency of the fixed payment amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PaymentStubGrp

180.2.4126 PaymentStubGrp

The PaymentStubGrp is a repeating subcomponent of the StreamGrp component used to specify front and back stubs of the payment stream.

Name	Mult.	Type	Description
NoPaymentStubs	[1..1]	NumInGroup	
PaymentStubType	[0..1]	CodeSet	Required if NoPaymentStubs(40872) > 0.
PaymentStubLength	[0..1]	CodeSet	
PaymentStubStartDate	[0..1]	Component	
PaymentStubEndDate	[0..1]	Component	
PaymentStubRate	[0..1]	Percentage	
PaymentStubFixedAmount	[0..1]	Amt	
PaymentStubFixedCurrency	[0..1]	Currency	
PaymentStubIndex	[0..1]	String	
PaymentStubIndexSource	[0..1]	CodeSet	
PaymentStubIndexCurvePeriod	[0..1]	int	Conditionally required when PaymentStubIndexCurveUnit(40881) is specified.
PaymentStubIndexCurveUnit	[0..1]	CodeSet	Conditionally required when PaymentStubIndexCurvePeriod(40880) is specified.
PaymentStubIndexRateMultiplier	[0..1]	float	
PaymentStubIndexRateSpread	[0..1]	PriceOffset	
PaymentStubIndexRateSpreadPositionType	[0..1]	CodeSet	
PaymentStubIndexRateTreatment	[0..1]	CodeSet	
PaymentStubIndexCapRate	[0..1]	Percentage	
PaymentStubIndexCapRateBuySide	[0..1]	CodeSet	
PaymentStubIndexCapRateSellSide	[0..1]	CodeSet	
PaymentStubIndexFloorRate	[0..1]	Percentage	
PaymentStubIndexFloorRateBuySide	[0..1]	CodeSet	
PaymentStubIndexFloorRateSellSide	[0..1]	CodeSet	
PaymentStubIndex2	[0..1]	String	
PaymentStubIndex2Source	[0..1]	CodeSet	
PaymentStubIndex2CurvePeriod	[0..1]	int	Conditionally required when PaymentStubIndex2CurveUnit(40895) is specified.

Name	Mult.	Type	Description
PaymentStubIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when PaymentStubIndex2CurvePeriod(40894) is specified.
PaymentStubIndex2RateMultiplier	[0..1]	float	
PaymentStubIndex2RateSpread	[0..1]	PriceOffset	
PaymentStubIndex2RateSpreadPositionType	[0..1]	CodeSet	
PaymentStubIndex2RateTreatment	[0..1]	CodeSet	
PaymentStubIndex2CapRate	[0..1]	Percentage	
PaymentStubIndex2FloorRate	[0..1]	Percentage	

Used in groups: StreamGrp

180.2.4127 PaymentStubIndex

The stub floating rate index.

Type: String

Used in groups: PaymentStubGrp

180.2.4128 PaymentStubIndex2

The second stub floating rate index.

Type: String

Used in groups: PaymentStubGrp

180.2.4129 PaymentStubIndex2CapRate

The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: PaymentStubGrp

180.2.4130 PaymentStubIndex2CurvePeriod

Secondary time unit multiplier for the stub floating rate index curve.

Type: int

Used in groups: PaymentStubGrp

180.2.4131 PaymentStubIndex2CurveUnit

Secondary time unit associated with the stub floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentStubGrp

180.2.4132 PaymentStubIndex2FloorRate

The floor rate, if any, which applies to the second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: PaymentStubGrp

180.2.4133 PaymentStubIndex2RateMultiplier

A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: PaymentStubGrp

180.2.4134 PaymentStubIndex2RateSpread

Spread from the second floating rate index.

Type: PriceOffset

Used in groups: PaymentStubGrp

180.2.4135 PaymentStubIndex2RateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: PaymentStubGrp

180.2.4136 PaymentStubIndex2RateTreatment

Specifies the yield calculation treatment for the second stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: PaymentStubGrp

180.2.4137 PaymentStubIndex2Source

The source of the second stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in groups: PaymentStubGrp

180.2.4138 PaymentStubIndexCapRate

The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: PaymentStubGrp

180.2.4139 PaymentStubIndexCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: PaymentStubGrp

180.2.4140 PaymentStubIndexCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: PaymentStubGrp

180.2.4141 PaymentStubIndexCurvePeriod

Time unit multiplier for the stub floating rate index.

Type: int

Used in groups: PaymentStubGrp

180.2.4142 PaymentStubIndexCurveUnit

Time unit associated with the stub floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: PaymentStubGrp

180.2.4143 PaymentStubIndexFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: PaymentStubGrp

180.2.4144 PaymentStubIndexFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: PaymentStubGrp

180.2.4145 PaymentStubIndexFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: PaymentStubGrp

180.2.4146 PaymentStubIndexRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: PaymentStubGrp

180.2.4147 PaymentStubIndexRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in groups: PaymentStubGrp

180.2.4148 PaymentStubIndexRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: PaymentStubGrp

180.2.4149 PaymentStubIndexRateTreatment

Specifies the yield calculation treatment for the payment stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: PaymentStubGrp

180.2.4150 PaymentStubIndexSource

The source of the stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in groups: PaymentStubGrp

180.2.4151 PaymentStubLength

Optional indication whether stub is shorter or longer than the regular swap period.

Type: int

Allowed values in PaymentStubLengthCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: PaymentStubGrp

180.2.4152 PaymentStubRate

The agreed upon fixed rate for this stub.

Type: Percentage

Used in groups: PaymentStubGrp

180.2.4153 PaymentStubStartDateAdjusted

The adjusted stub start date.

Type: LocalMktDate

Used in components: PaymentStubStartDate

180.2.4154 PaymentStubStartDateBusinessCenter

The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PaymentStubStartDateBusinessCenterGrp

180.2.4155 PaymentStubStartDateBusinessCenterGrp

PaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the PaymentStub-StartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPaymentStubStartDateBusiness-Centers	[1..1]	NumInGroup	
PaymentStubStartDateBusinessCenter	[0..1]	String	Required if NoPaymentStubStartDateBusiness-Centers(42705) > 0.

Used in components: PaymentStubStartDate

180.2.4156 PaymentStubStartDateBusinessDayConvention

The stub start date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PaymentStubStartDate

180.2.4157 PaymentStubStartDate

PaymentStubStartDate is a subcomponent of the PaymentStubGrp component used to specify the start date of the payment stub.

Name	Mult.	Type	Description
PaymentStubStartDateUnadjusted	[0..1]	LocalMktDate	
PaymentStubStartDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this payment stub instance.
PaymentStubStartDateBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this payment stub instance.
PaymentStubStartDateRelativeTo	[0..1]	int	
PaymentStubStartDateOffsetPeriod	[0..1]	int	Conditionally required when PaymentStubStartDateOffsetUnit(42702) is specified.

Name	Mult.	Type	Description
PaymentStubStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when PaymentStubStartDateOffsetPeriod(42701) is specified.
PaymentStubStartDateOffsetDayType	[0..1]	CodeSet	
PaymentStubStartDateAdjusted	[0..1]	LocalMktDate	

Used in groups: PaymentStubGrp

180.2.4158 PaymentStubStartDateOffsetDayType

Specifies the day type of the relative stub start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: PaymentStubStartDate

180.2.4159 PaymentStubStartDateOffsetPeriod

Time unit multiplier for the relative stub start date offset.

Type: int

Used in components: PaymentStubStartDate

180.2.4160 PaymentStubStartDateOffsetUnit

Time unit associated with the relative stub start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: PaymentStubStartDate

180.2.4161 PaymentStubStartDateRelativeTo

Specifies the anchor date when the stub start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: PaymentStubStartDate

180.2.4162 PaymentStubStartDateUnadjusted

The unadjusted stub start date.

Type: LocalMktDate

Used in components: PaymentStubStartDate

180.2.4163 PaymentStubType

Stub type.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: PaymentStubGrp

180.2.4164 PaymentSubType

Used to further clarify the value of PaymentType(40213).

Type: int

Allowed values in PaymentSubTypeCodeSet:

Code	Name	Description
0	Initial	Initial (principal exchange)
1	Intermediate	Intermediate (principal exchange)
2	Final	Final (principal exchange)
3	Prepaid	Prepaid (premium forward)
4	Postpaid	Postpaid (premium forward)
5	Variable	Variable (premium forward)
6	Fixed	Fixed (premium forward)
7	Swap	Swap (premium). Indicates that the premium is to be paid in the style of payments under an IRS contract.
8	Conditional	Conditional (principal exchange on exercise)
9	FixedRate	Fixed rate. Applicable to PaymentType(40213)=14 (Rebate) for which PaymentFixedRate(43097) and its qualifiers supersede PaymentAmount(40217).
10	FloatingRate	Floating rate. Applicable to PaymentType(40213)=14 (Rebate) for which PaymentFloatingRateIndex(43098) and its qualifiers supersede PaymentAmount(40217).

Used in groups: PaymentGrp

180.2.4165 PaymentText

Free form text to specify additional information or enumeration description when a sdtandard value does not apply. Identifies the payment type when PaymentType(40213) = 99 (Other).

Type: String

Used in groups: PaymentGrp

180.2.4166 PaymentType

Type of payment.

Type: int

Allowed values in PaymentTypeCodeSet:

Code	Name	Description
0	Brokerage	Brokerage
1	UpfrontFee	Upfront fee
2	IndependentAmountCollateral	Independent amount / collateral
3	PrincipalExchange	Principal exchange
4	NovationTermination	Novation / termination
5	EarlyTerminationProvision	Early termination provision
6	CancelableProvision	Cancelable provision
7	ExtendibleProvision	Extendible provision
8	CapRateProvision	Cap rate provision
9	FloorRateProvision	Floor rate provision
10	OptionPremium	Option premium
11	SettlementPayment	Settlement payment
12	CashSettl	Cash settlement
13	SecurityLending	Security lending. Fee that the borrower of the security or commodity pays to the lender. The basis rate is specified in PaymentFixedRate(43097). A security lending fee payment may be periodic, in which case specify PaymentFrequencyPeriod(43102) and PaymentFrequencyUnit(43103).

Code	Name	Description
14	Rebate	Rebate. For contracts calling for rebate payment(s), e.g. Securities Lending, normally specified as a fixed or floating rate rather than a fixed amount. A rebate payment may be periodic, in which case specify PaymentFrequencyPeriod(43102) and PaymentFrequencyUnit(43103).
99	Other	Other

Used in groups: PaymentGrp

180.2.4167 PaymentUnitOfMeasure

Used to express the unit of measure (UOM) of the payment amount if not in the currency of the trade.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day

Code	Name	Description
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs

Code	Name	Description
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: PaymentGrp

180.2.4168 PayReportID

Unique ID of the PayManagementReport(35=EA) message.

Type: String

Used in messages: PayManagementReport, PayManagementReportAck

180.2.4169 PayReportRefID

Reference identifier of the PayManagementReport(35=EA). To be used with PayReportTransType(2804)=1 (Replace).

Type: String

Used in messages: PayManagementReport

180.2.4170 PayReportStatus

Identifies status of the payment report.

Type: int

Allowed values in PayReportStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected
3	Disputed	Disputed. Used when there is some type of mismatch that can be resolved.

Used in messages: PayManagementReportAck

180.2.4171 PayReportTransType

Identifies the message transaction type.

Type: int

Allowed values in PayReportTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Status	Status. An unsolicited message reporting the current progress status of the payment.

Used in messages: PayManagementReport

180.2.4172 PayRequestID

Unique ID of the PayManagementRequest(35=DY) message.

Type: String

Used in messages: PayManagementReport, PayManagementRequest, PayManagementRequestAck

180.2.4173 PayRequestRefID

Reference identifier of the PayManagementRequest(35=DY). To be used with PayRequestTransType(2811)=1 (Cancel).

Type: String

Used in messages: PayManagementRequest

180.2.4174 PayRequestStatus

Identifies status of the request being responded to.

Type: int

Allowed values in PayRequestStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected
3	Disputed	Disputed. Used when there is some type of mismatch that can be resolved.

Used in messages: PayManagementReport, PayManagementRequestAck

180.2.4175 PayRequestTransType

Identifies the message transaction type.

Type: int

Allowed values in PayRequestTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Cancel	Cancel

Used in messages: PayManagementRequest

180.2.4176 PctAtRisk

Percent at risk due to lowest possible call.

Type: Percentage

Used in components: InstrumentExtension

180.2.4177 PeggedPrice

The price the order is currently pegged at

Type: Price

Used in messages: ExecutionReport

180.2.4178 PeggedRefPrice

The value of the reference price that the order is pegged to. PeggedRefPrice + PegOffsetValue (211) = PeggedPrice (839) unless the limit price (44, Price) is breached. The values may not be exact due to rounding.

Type: Price

Used in messages: ExecutionReport

180.2.4179 PegInstructions

The Peg Instructions component block is used to tie the price of a security to a market event such as opening price, mid-price, best price. The Peg Instructions block may also be used to tie the price to the behavior of a related security.

Name	Mult.	Type	Description
PegOffsetValue	[0..1]	float	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType
PegPriceType	[0..1]	CodeSet	Defines the type of peg.
PegMoveType	[0..1]	CodeSet	Describes whether peg is static/fixed or floats
PegOffsetType	[0..1]	CodeSet	Type of Peg Offset (e.g. price offset, tick offset etc)
PegLimitType	[0..1]	CodeSet	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)
PegRoundDirection	[0..1]	CodeSet	If the calculated peg price is not a valid tick price, specifies how to round the price (e.g. be more or less aggressive)
PegScope	[0..1]	CodeSet	The scope of the "related to" price of the peg (e.g. local, global etc)
PegSecurityIDSource	[0..1]	CodeSet	Required if PegSecurityID is specified.
PegSecurityID	[0..1]	String	Requires PegSecurityIDSource if specified.
PegSymbol	[0..1]	String	
PegSecurityDesc	[0..1]	String	

Used in groups: ListOrdGrp

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

180.2.4180 PegLimitType

Type of Peg Limit

Type: int

Allowed values in PegLimitTypeCodeSet:

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

Used in components: PegInstructions

180.2.4181 PegMoveType

Describes whether peg is static or floats

Type: int

Allowed values in PegMoveTypeCodeSet:

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

Used in components: PegInstructions

180.2.4182 PegOffsetType

Type of Peg Offset value

Type: int

Allowed values in PegOffsetTypeCodeSet:

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

Used in components: PegInstructions

180.2.4183 PegOffsetValue

Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836)

(Prior to FIX 4.4 this field was of type PriceOffset)

Type: float

Used in components: PegInstructions

180.2.4184 PegPriceType

Defines the type of peg.

Type: int

Allowed values in PegPriceTypeCodeSet:

Code	Name	Description
1	LastPeg	Last peg (last sale)
2	MidPricePeg	Mid-price peg (midprice of inside quote)
3	OpeningPeg	Opening peg
4	MarketPeg	Market peg
5	PrimaryPeg	Primary peg (primary market - buy at bid or sell at offer)
7	PegToVWAP	Peg to VWAP
8	TrailingStopPeg	Trailing Stop Peg
9	PegToLimitPrice	Peg to Limit Price
10	ShortSaleMinPricePeg	Short sale minimum price Peg. Short sale minimum price Peg (published price that a short sell order must meet in order to comply with regulatory requirements, e.g. SEC uptick rules).

Used in components: PegInstructions

180.2.4185 PegRoundDirection

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

Type: int

Allowed values in PegRoundDirectionCodeSet:

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

Used in components: PegInstructions

180.2.4186 PegScope

The scope of the peg

Type: int

Allowed values in PegScopeCodeSet:

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

Used in components: PegInstructions

180.2.4187 PegSecurityDesc

Security description of the security off whose prices the order will Peg.

Type: String

Used in components: PegInstructions

180.2.4188 PegSecurityID

Defines the identity of the security off whose prices the order will peg.

Type: String

Used in components: PegInstructions

180.2.4189 PegSecurityIDSource

Defines the identity of the security off whose prices the order will peg. Same values as SecurityIDSource (22)

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))

Code	Name	Description
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: PegInstructions

180.2.4190 PegSymbol

Defines the common, 'human understood' representation of the security off whose prices the order will Peg.

Type: String

Used in components: PegInstructions

180.2.4191 PhysicalSettlBusinessDays

The number of business days used in the determination of physical settlement. Its precise meaning depends on the context in which this element is used.

Type: int

Used in groups: PhysicalSettlTermGrp

180.2.4192 PhysicalSettlCurrency

Specifies the currency of physical settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: PhysicalSettlTermGrp

180.2.4193 PhysicalSettlDeliverableObligationGrp

The PhysicalSettlDeliverableObligationGrp is a repeating component within the PhysicalSettlTermGrp component used to report CDS physical settlement delivery obligations.

Name	Mult.	Type	Description
NoPhysicalSettlDeliverableObligations	[1..1]	NumInGroup	
PhysicalSettlDeliverableObligation-Type	[0..1]	String	Required if NoPhysicalSettlDeliverableObligations (40209) > 0.
PhysicalSettlDeliverableObligationVa-lue	[0..1]	String	

Used in groups: PhysicalSettlTermGrp

180.2.4194 PhysicalSettlDeliverableObligationType

Specifies the type of deliverable obligation applicable for physical settlement. See http://www.fixtradingcommunity.org for code list for applicable deliverable obligation types.

Type: String

Used in groups: PhysicalSettlDeliverableObligationGrp

180.2.4195 PhysicalSettlDeliverableObligationValue

Physical settlement deliverable obligation value appropriate to PhysicalSettlDeliverableObligation-Type(40210). See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for applicable obligation type values.

Type: String

Used in groups: PhysicalSettlDeliverableObligationGrp

180.2.4196 PhysicalSettlMaximumBusinessDays

A maximum number of business days. Its precise meaning depends on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.

Type: int

Used in groups: PhysicalSettlTermGrp

180.2.4197 PhysicalSettlTermGrp

The PhysicalSettlTermGrp is a repeating component within the Instrument component used to report physical settlement terms referenced from UnderlyingInstrument component.

Name	Mult.	Type	Description
NoPhysicalSettlTerms	[1..1]	NumInGroup	
PhysicalSettlDeliverableObligationGrp	[0..*]	Group	Required if NoPhysicalSettlTerms(40204) > 0.
PhysicalSettlCurrency	[0..1]	Currency	
PhysicalSettlBusinessDays	[0..1]	int	
PhysicalSettlMaximumBusinessDays	[0..1]	int	
PhysicalSettlTermXID	[0..1]	XID	

Used in components: Instrument

180.2.4198 PhysicalSettlTermXID

A named string value referenced by UnderlyingSettlTermXIDRef(41315).

Type: XID

Used in groups: PhysicalSettlTermGrp

180.2.4199 Pool

For Fixed Income, identifies MBS / ABS pool.

Type: String

Used in components: Instrument

180.2.4200 PosAmt

Position amount

Type: Amt

Used in groups: PositionAmountData

180.2.4201 PosAmtMarketID

Market associated with the position amount.

Type: String

Used in groups: PositionAmountData

180.2.4202 PosAmtMarketSegmentID

Market segment associated with the position amount.

Type: String

Used in groups: PositionAmountData

180.2.4203 PosAmtPrice

The price used to calculate the PosAmt(708).

Type: Price

Used in groups: PositionAmountData

180.2.4204 PosAmtPriceType

Specifies the type of price for PosAmtPrice(2876).

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)

Code	Name	Description
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in groups: PositionAmountData

180.2.4205 PosAmtReason

Specifies the reason for an amount type when reported on a position. Useful when multiple instances of the same amount type are reported.

Type: int

Allowed values in PosAmtReasonCodeSet:

Code	Name	Description
0	OptionsSettlement	Options settlement
1	PendingErosionAdjustment	Pending erosion adjustment
2	FinalErosionAdjustment	Final erosion adjustment
3	TearUpCouponAmount	Tear-up coupon amount
4	PriceAlignmentInterest	Price alignment interest. To minimize the impact of daily cash variation margin payments on the pricing of interest rate swaps, the Clearing House will charge interest on cumulative variation margin received and pay interest on cumulative variation margin paid in respect of these instruments. This interest element is known as price alignment interest.
5	DeliveryInvoiceCharges	Delivery invoice charges
6	DeliveryStorageCharges	Delivery storage charges

Used in groups: PositionAmountData

180.2.4206 PosAmtStreamDesc

Corresponds to the value in StreamDesc(40051) in the StreamGrp component.

Type: String

Used in groups: PositionAmountData

180.2.4207 PosAmtType

Type of Position amount

Type: String

Allowed values in PosAmtTypeCodeSet:

Code	Name	Description
CASH	CashAmount	Cash amount (corporate event)
CRES	CashResidualAmount	Cash residual amount
FMTM	FinalMarkToMarketAmount	Final mark-to-market amount
IMTM	IncrementalMarkToMarketAmount	Incremental mark-to-market
PREM	PremiumAmount	Premium amount
SMTM	StartOfDayMarkToMarketAmount	Start of day mark-to-market
TVAR	TradeVariationAmount	Trade variation amount
VADJ	ValueAdjustedAmount	Value adjusted amount
SETL	SettlementValue	Settlement value
ICPN	InitialTradeCouponAmount	Initial trade coupon amount
ACPN	AccruedCouponAmount	Accrued coupon amount
CPN	CouponAmount	Coupon amount
IACPN	IncrementalAccruedCoupon	Incremental accrued coupon
CMTM	CollateralizedMarkToMarket	Collateralized mark-to-market
ICMTM	IncrementalCollateralizedMark-ToMarket	Incremental collateralized mark-to-market
DLV	CompensationAmount	Compensation amount
BANK	TotalBankedAmount	Total banked amount
COLAT	TotalCollateralizedAmount	Total collateralized amount
LSNV	LongPairedSwapNotionalValue	Long paired swap or swaption notional value
SSNV	ShortPairedSwapNotionalValue	Short paired swap or swaption notional value
SACPN	StartOfDayAccruedCoupon	Start-of-day accrued coupon
NPV	NetPresentValue	Net present value
SNPV	StartOfDayNetPresentValue	Start-of-day net present value
NCF	NetCashFlow	Net cash flow
PVFEES	PresentValueOfFees	Present value of all fees
PV01	PresentValueOneBasisPoints	Present value of one basis points. Change in value if yield curve shifts 0.01%.
5YREN	FiveYearEquivalentNotional	The five year equivalent notional amount
UMTM	UndiscountedMarkToMarket	Undiscounted mark-to-market
MTD	MarkToModel	Mark-to-model
VMTM	MarkToMarketVariance	Mark-to-market variance
VMTD	MarkToModelVariance	Mark-to-model variance
UPFRNT	UpfrontPayment	Upfront payment

Code	Name	Description
ENDV	EndVale	End value. Principal amount of a securities financing transaction on maturity date.
MGNLN	OutstandingMarginLoan	Outstanding margin loan. The amount of the outstanding margin loan. In the event that the loan has a short market value, PosAmt(708) would be a negative value.
LNVL	LoanValue	Loan value. The amount of the loan.

Used in groups: PositionAmountData

180.2.4208 PositionAmountData

The PositionAmountData component block is used to report netted amounts associated with position quantities. In the listed derivatives market the amount is generally expressing a type of futures variation or option premium. In the equities market this may be the net pay or collect on a given position.

Name	Mult.	Type	Description
NoPosAmt	[1..1]	NumInGroup	Number of Position Amount entries
PosAmtType	[0..1]	CodeSet	
PosAmt	[0..1]	Amt	
PosAmtStreamDesc	[0..1]	String	Used when the PosAmt(708) value corresponds to a specific stream in of a swap.
PositionCurrency	[0..1]	String	
PositionCurrencyCodeSource	[0..1]	CodeSet	
PositionFXRate	[0..1]	float	
PositionFXRateCalc	[0..1]	CodeSet	
PosAmtReason	[0..1]	CodeSet	
PosAmtMarketSegmentID	[0..1]	String	
PosAmtMarketID	[0..1]	String	
PosAmtPrice	[0..1]	Price	
PosAmtPriceType	[0..1]	CodeSet	

Used in messages: AccountSummaryReport, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4209 PositionCapacity

Used to describe the ownership of the position.

Type: int

Allowed values in PositionCapacityCodeSet:

Code	Name	Description
0	Principal	Principal
1	Agent	Agent
2	Customer	Customer
3	Counterparty	Counterparty

Used in messages: PositionMaintenanceReport, PositionReport

180.2.4210 PositionContingentPrice

Risk adjusted price used to calculate variation margin on a position.

Type: Price

Used in messages: AssignmentReport, PositionReport

180.2.4211 PositionCurrency

The Currency in which the position Amount is denominated

Type: String

Used in groups: PositionAmountData

180.2.4212 PositionCurrencyCodeSource

Identifies class or source of the PositionCurrency(1055) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: PositionAmountData

180.2.4213 PositionEffect

Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Type: char

Allowed values in PositionEffectCodeSet:

Code	Name	Description
C	Close	Close
F	FIFO	FIFO
O	Open	Open
R	Rolled	Rolled
N	CloseButNotifyOnOpen	Close but notify on open
D	Default	Default

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

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

180.2.4214 PositionFXRate

Foreign exchange rate used to compute the PosAmt(708) from the PositionCurrency(1055) and the Currency (15).

Type: float

Used in groups: PositionAmountData

180.2.4215 PositionFXRateCalc

Specifies whether or not PositionFXRate(2097) should be multipled or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: PositionAmountData

180.2.4216 PositionID

Unique identifier for a position entity. Refer to PosMaintRptID(721) for a unique identifier of a position report message.

Type: String

Used in messages: PositionMaintenanceReport, PositionReport

180.2.4217 PositionLimit

Position Limit for a given exchange-traded product.

Type: int

Used in components: Instrument

180.2.4218 PositionQty

The PositionQty component block specifies the various types of position quantity in the position life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities. Quantities are expressed in terms of long and short quantities.

Name	Mult.	Type	Description
NoPositions	[1..1]	NumInGroup	
PosType	[0..1]	CodeSet	Required if NoPositions > 1
LongQty	[0..1]	Qty	
ShortQty	[0..1]	Qty	
CoveredQty	[0..1]	Qty	Short quantity that is considered covered, e.g. used for short option position
PosQtyStatus	[0..1]	CodeSet	
QuantityDate	[0..1]	LocalMktDate	Date associated with the quantity being reported
PosQtyUnitOfMeasure	[0..1]	CodeSet	
PosQtyUnitOfMeasureCurrency	[0..1]	Currency	
PosQtyUnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
NestedParties	[0..*]	Group	Optional repeating group - used to associate or distribute position to a specific party other than the party that currently owns the position.

Used in messages: AdjustedPositionReport, AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport

180.2.4219 PosMaintAction

Maintenance Action to be performed.

Type: int

Allowed values in PosMaintActionCodeSet:

Code	Name	Description
1	New	New. Used to increment the overall transaction quantity.
2	Replace	Replace. Used to override the overall transaction quantity or specific add messages based on the reference ID.

Code	Name	Description
3	Cancel	Cancel. Used to remove the overall transaction quantity or specific add messages based on the reference ID.
4	Reverse	Reverse. Used to completelly back-out the transaction such that the transaction never existed.

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.4220 PosMaintResult

Result of Position Maintenance Request.

Type: int

Allowed values in PosMaintResultCodeSet:

Code	Name	Description
0	SuccessfulCompletion	Successful Completion - no warnings or errors
1	Rejected	Rejected
99	Other	Other

Used in messages: PositionMaintenanceReport

180.2.4221 PosMaintRptID

Unique identifier for this position report

Type: String

Used in messages: AdjustedPositionReport, PositionMaintenanceReport, PositionReport, RequestForPositionsAck

180.2.4222 PosMaintRptRefID

Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being replaced or canceled.

Type: String

Used in messages: AdjustedPositionReport, PositionMaintenanceReport, PositionMaintenanceRequest

180.2.4223 PosMaintStatus

Status of Position Maintenance Request

Type: int

Allowed values in PosMaintStatusCodeSet:

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

Used in messages: PositionMaintenanceReport

180.2.4224 PosQtyStatus

Status of this position.

Type: int

Allowed values in PosQtyStatusCodeSet:

Code	Name	Description
0	Submitted	Submitted
1	Accepted	Accepted
2	Rejected	Rejected

Used in groups: PositionQty, TradePositionQty

180.2.4225 PosQtyUnitOfMeasure

Indicates the unit of measure of the position quantity when not expressed in contracts.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: PositionQty

180.2.4226 PosQtyUnitOfMeasureCurrency

Indicates the currency of the unit of measure if position quantity is expressed in valuation rather than contracts. Conditionally required when PosQtyUnitOfMeasure(1836)=Ccy.

Type: Currency

Used in groups: PositionQty

180.2.4227 PosQtyUnitOfMeasureCurrencyCodeSource

Identifies class or source of the PosQtyUnitOfMeasureCurrency(1835) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: PositionQty

180.2.4228 PosReportAction

Indicates action that triggered the Position Report.

Type: int

Allowed values in PosMaintActionCodeSet:

Code	Name	Description
1	New	New. Used to increment the overall transaction quantity.
2	Replace	Replace. Used to override the overall transaction quantity or specific add messages based on the reference ID.
3	Cancel	Cancel. Used to remove the overall transaction quantity or specific add messages based on the reference ID.
4	Reverse	Reverse. Used to completelly back-out the transaction such that the transaction never existed.

Used in messages: PositionReport

180.2.4229 PosReqID

Unique identifier for the position maintenance request as assigned by the submitter

Type: String

Used in messages: AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions, RequestForPositionsAck

180.2.4230 PosReqResult

Result of Request for Positions.

Type: int

Allowed values in PosReqResultCodeSet:

Code	Name	Description
0	ValidRequest	Valid request
1	InvalidOrUnsupportedRequest	Invalid or unsupported request
2	NoPositionsFoundThatMatchCriteria	No positions found that match criteria
3	NotAuthorizedToRequestPositions	Not authorized to request positions
4	RequestForPositionNotSupported	Request for position not supported
99	Other	Other. Use Text(58) for further explanation.

Used in messages: PositionReport, RequestForPositionsAck

180.2.4231 PosReqStatus

Status of Request for Positions

Type: int

Allowed values in PosReqStatusCodeSet:

Code	Name	Description
0	Completed	Completed
1	CompletedWithWarnings	Completed With Warnings
2	Rejected	Rejected

Used in messages: RequestForPositionsAck

180.2.4232 PosReqType

Used to specify the type of position request being made.

Type: int

Allowed values in PosReqTypeCodeSet:

Code	Name	Description
0	Positions	Positions
1	Trades	Trades
2	Exercises	Exercises
3	Assignments	Assignments
4	SettlementActivity	Settlement Activity
5	BackoutMessage	Backout Message
6	DeltaPositions	Delta Positions
7	NetPosition	Net Position
8	LargePositionsReporting	Large Positions Reporting
9	ExercisePositionReportingSubmis-sion	Exercise Position Reporting Submission
10	PositionLimitReportingSubmissing	Position Limit Reporting Submission

Used in messages: AdjustedPositionReport, PositionReport, RequestForPositions, RequestForPosition-sAck

180.2.4233 PossDupFlag

Indicates possible retransmission of message with this sequence number

Type: Boolean

Allowed values in PossDupFlagCodeSet:

Code	Name	Description
N	OriginalTransmission	Original transmission
Y	PossibleDuplicate	Possible duplicate

Used in components: StandardHeader

180.2.4234 PossResend

Indicates that message may contain information that has been sent under another sequence number.

Type: Boolean

Allowed values in PossResendCodeSet:

Code	Name	Description
N	OriginalTransmission	Original Transmission
Y	PossibleResend	Possible Resend

Used in components: StandardHeader

180.2.4235 PosTransType

Identifies the type of position transaction.

Type: int

Allowed values in PosTransTypeCodeSet:

Code	Name	Description
1	Exercise	Exercise
2	DoNotExercise	Do not exercise
3	PositionAdjustment	Position adjustment
4	PositionChangeSubmission	Position change submission / margin disposition
5	Pledge	Pledge
6	LargeTraderSubmission	Large trader submission
7	LargePositionsReportingSubmission	Large positions reporting submission
8	LongHoldings	Long holdings
9	InternalTransfer	Internal transfer. Changes due to transfer of positions within a firm.
10	TransferOfFirm	Transfer of firm. Changes due to transfer of all positions of a firm.
11	ExternalTransfer	External transfer. Changes due to transfer of positions between firms.
12	CorporateAction	Corporate action

Code	Name	Description
13	Notification	Notification. Information about a position that has been chosen for assignment.
14	PositionCreation	Position creation. Changes due to an option exercise causing a new futures position to be created.
15	Closeout	Close out. Information about a position that has been closed out.
16	Reopen	Reopen. Information about a position that has been reopened, i.e. reversal of a close out.

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.4236 PostTradePaymentAccount

The cash account on the books of the receiver of the request or the sender of the report to be debited or credited.

Type: String

Used in components: PostTradePayment

180.2.4237 PostTradePaymentAmount

The payment amount for the specified PostTradePaymentType(2824).

Type: Amt

Used in components: PostTradePayment

180.2.4238 PostTradePaymentCalculationDate

The (actual) date the periodic payments calculations are made.

Type: LocalMktDate

Used in components: PostTradePayment

180.2.4239 PostTradePayment

This component specifies the details of a payment between the parties involved.

Name	Mult.	Type	Description
PostTradePaymentType	[1..1]	String	
PostTradePaymentAmount	[1..1]	Amt	
PostTradePaymentCurrency	[0..1]	Currency	
PostTradePaymentCurrencyCodeSource	[0..1]	CodeSet	
PostTradePaymentCalculationDate	[1..1]	LocalMktDate	The date payment calculations are made. This may be earlier than the date in ClearingBusinessDate(715). When the report is sent unsolicited, this is the payment calculation date as determined by report sender.
PostTradePaymentValueDate	[1..1]	LocalMktDate	The date the payment is legally confirmed to settle.
PostTradePaymentFinalValueDate	[0..1]	LocalMktDate	The actual payment date in the event it differs from the date specified in PostTradePaymentValueDate(2826).
PostTradePaymentDebitOrCredit	[1..1]	CodeSet	
PostTradePaymentAccount	[1..1]	String	
PostTradePaymentID	[0..1]	String	
PostTradePaymentDesc	[0..1]	String	
EncodedPostTradePaymentDescLen	[0..1]	Length	Must be set if EncodedPostTradePaymentDesc(2814) field is specified and must immediately precede it.
EncodedPostTradePaymentDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the PostTradePaymentDesc(2820) field in the encoded format specified via the MessageEncoding(347) field.
PostTradePaymentLinkID	[0..1]	String	
PostTradePaymentStatus	[0..1]	CodeSet	Used when PayReportTransType(2804)=2 (Status) to report actual payment status from payment service (i.e. after payment or remittance instruction with payment service).

Used in messages: PayManagementReport, PayManagementRequest

180.2.4240 PostTradePaymentCurrency

Specifies the currency in which PostTradePaymentAmount(2817) is denominated.

PostTradePaymentCurrencyCodeSource(2956) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in components: PostTradePayment

180.2.4241 PostTradePaymentCurrencyCodeSource

Identifies class or source of the PostTradePaymentCurrency(2818) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: PostTradePayment

180.2.4242 PostTradePaymentDebitOrCredit

Payment side of this individual payment from the requesting firm's perspective.

Type: int

Allowed values in PostTradePaymentDebitOrCreditCodeSet:

Code	Name	Description
0	DebitPay	Debit / Pay
1	CreditReceive	Credit / Receive

Used in components: PostTradePayment

180.2.4243 PostTradePaymentDesc

A short descriptive name given to the payment, e.g. Premium, Upfront, etc. The description may be used as reference.

Type: String

Used in components: PostTradePayment

180.2.4244 PostTradePaymentFinalValueDate

The actual or final payment date on which the payment was made.

Type: LocalMktDate

Used in components: PostTradePayment

180.2.4245 PostTradePaymentID

The identifier for the individual payment.

Type: String

Used in components: PostTradePayment

180.2.4246 PostTradePaymentLinkID

Used to link a group of payments together, e.g. cross-currency payments associated with a swap.

Type: String

Used in components: PostTradePayment

180.2.4247 PostTradePaymentStatus

Used to indicate the status of a post-trade payment.

Type: int

Allowed values in PostTradePaymentStatusCodeSet:

Code	Name	Description
0	New	New. Payment is awaiting confirmation from the recipient.
1	Initiated	Initiated. Payment is confirmed by the recipient and has been scheduled.
2	Pending	Pending. Payment has been instructed to the payment service but status is unknown.
3	Confirmed	Confirmed. Payment is complete and confirmed by the payment service.
4	Rejected	Rejected. Payment was rejected by the payment service.

Used in components: PostTradePayment

180.2.4248 PostTradePaymentType

Type of post-trade payment.

See ISITC "Payments Cash Purpose Codes" for list of payment type codes to use available at https://isitc.org/market-practices/reference-data-and-standards-market-practice and select "ISITC Classification Code List".

Type: String

Used in components: PostTradePayment

180.2.4249 PostTradePaymentValueDate

The adjusted (for holidays and other non-business days) payment date on which the payment is expected to settle.

Type: LocalMktDate

Used in components: PostTradePayment

180.2.4250 PosType

Used to identify the type of quantity that is being returned.

Type: String

Allowed values in PosTypeCodeSet:

Code	Name	Description
ALC	AllocationTradeQty	Allocation Trade Qty
AS	OptionAssignment	Option Assignment
ASF	AsOfTradeQty	As-of Trade Qty
DLV	DeliveryQty	Delivery Qty
ETR	ElectronicTradeQty	Electronic Trade Qty
EX	OptionExerciseQty	Option Exercise Qty
FIN	EndOfDayQty	End-of-Day Qty
IAS	IntraSpreadQty	Intra-spread Qty
IES	InterSpreadQty	Inter-spread Qty
PA	AdjustmentQty	Adjustment Qty
PIT	PitTradeQty	Pit Trade Qty
SOD	StartOfDayQty	Start-of-Day Qty
SPL	IntegralSplit	Integral Split
TA	TransactionFromAssignment	Transaction from Assignment
TOT	TotalTransactionQty	Total Transaction Qty
TQ	TransactionQuantity	Transaction Quantity
TRF	TransferTradeQty	Transfer Trade Qty
TX	TransactionFromExercise	Transaction from Exercise
XM	CrossMarginQty	Cross Margin Qty
RCV	ReceiveQuantity	Receive Quantity
CAA	CorporateActionAdjustment	Corporate Action Adjustment
DN	DeliveryNoticeQty	Delivery Notice Qty
EP	ExchangeForPhysicalQty	Exchange for Physical Qty
PNTN	PrivatelyNegotiatedTradeQty	Privately negotiated Trade Qty (Non-regulated)
CEA	CreditEventAdjustment	Credit Event Adjustment
DLT	NetDeltaQty	Net Delta Qty
SEA	SuccessionEventAdjustment	Succession Event Adjustment
NET	NetQty	Net Qty
GRS	GrossQty	Gross Qty
ITD	IntradayQty	Intraday Qty
NDAS	GrossLongNonDeltaAdjustedSwaptionPosition	Gross non-delta-adjusted swaption position
DAS	LongDeltaAdjustedPairedSwaptionPosition	Delta-adjusted paired swaption position

Code	Name	Description
EXP	ExpiringQuantity	Expiring quantity. The position quantity on expiration day after the application of trade and post trade activity, but prior to the application of exercises and assignments.
UNEX	QuantityNotExercised	Quantity not exercised. The exercise quantity requested that was not allowed, e.g., the exercise quantity requested that exceeded the final long position.
REQ	RequestedExerciseQuantity	Requested exercise quantity. The exercise quantity requested. It may differ from the exercise quantity if it exceeds the final long position.
CFE	CashFuturesEquivalentQuantity	Cash futures equivalent quantity
SECLN	LoanOrBorrowedQuantity	Loan or borrowed quantity. The number of shares, par value of bonds or commodity contracts on loan or borrowed.

Used in groups: PositionQty, TradePositionQty

180.2.4251 PosUndInstrmtGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	
UnderlyingInstrument	[0..1]	Component	Insert here the set of "Underlying Instrument" (underlying symbology) fields defined in "Common Components of Application Messages". Required if NoUnderlyings > 0
UnderlyingSettlPrice	[0..1]	Price	
UnderlyingSettlPriceType	[0..1]	CodeSet	Values = Final, Theoretical
UnderlyingDeliveryAmount	[0..1]	Amt	
UnderlyingAmount	[0..*]	Group	Insert here the set of "Underlying Amount" fields defined in "Common Components of Application Messages"

Used in messages: PositionReport

180.2.4252 PreAllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	Number of repeating groups for pre-trade allocation
AllocAccount	[0..1]	String	Required if NoAllocs > 0. Must be first field in repeating group.
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
AllocSettlCurrencyCodeSource	[0..1]	CodeSet	
IndividualAllocID	[0..1]	String	
AllocLegRefID	[0..1]	String	The field may not be used in NewOrderSingle(35=D), OrderCancelReplaceRequest(35=G), NewOrderList(35=E) or any other message where there are no legs.
NestedParties	[0..*]	Group	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages". Used for NestedPartyRole=Clearing Firm
AllocHandlInst	[0..1]	CodeSet	
AllocQty	[0..1]	Qty	
CustodialLotID	[0..1]	String	Only used for specific lot trades.
VersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
VersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
CurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.4253 PreallocMethod

Indicates the method of preallocation.

Type: char

Allowed values in PreallocMethodCodeSet:

Code	Name	Description
0	ProRata	Pro rata
1	DoNotProRata	Do not pro-rata - discuss first

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

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

180.2.4254 PreAllocMlegGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	Number of repeating groups for pre-trade allocation
AllocAccount	[0..1]	String	Required if NoAllocs > 0. Must be first field in repeating group.
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
AllocSettlCurrencyCodeSource	[0..1]	CodeSet	
IndividualAllocID	[0..1]	String	
AllocLegRefID	[0..1]	String	
NestedParties3	[0..*]	Group	Insert here the set of "NestedParties3" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages"
AllocQty	[0..1]	Qty	
CustodialLotID	[0..1]	String	Only used for specific lot trades.
VersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
VersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.

Name	Mult.	Type	Description
CurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

180.2.4255 PreTradeAnonymity

Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.

Type: Boolean

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp, SideCrossOrdModGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, QuoteRequest, QuoteRequestReject, QuoteResponse

180.2.4256 PrevClosePx

Previous closing price of security.

Type: Price

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp

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

180.2.4257 PreviousAdjustedOpenInterest

Previous day's adjusted open interest.

Type: Amt

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport

180.2.4258 PreviousAllocGroupID

When reporting a group change by the central counterparty to allocations of trades for the same instrument traded at the same price this identifies the previous group identifier.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationReport

180.2.4259 PreviousClearingBusinessDate

The date of the previous clearing business day.

Type: LocalMktDate

Used in messages: PositionMaintenanceReport, PositionReport

180.2.4260 PreviouslyReported

Indicates if the transaction was previously reported to the counterparty or market.

Type: Boolean

Allowed values in PreviouslyReportedCodeSet:

Code	Name	Description
N	NotReportedToCounterparty	Not reported to counterparty or market. In the context of RTS 13 Article 16 when a trade is reported to more than one "approved publication arrangement" (APA) the original report can be flagged as "original". This is the ESMA "ORGN" flag.
Y	PreviouslyReportedToCounterparty	Previously reported to counterparty or market. In the context of RTS 13 Article 16 when a trade is reported to more than one "approved publication arrangement" (APA) the additional reports need to be flagged as "duplicative" and this flag needs to be present on any occurrence (even when publishing to the market). This is also used for reporting directly to ESMA when the trade has been previously reported. This is the ESMA "DUPL" flag.

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4261 PreviousUnadjustedOpenInterest

Previous day's unadjusted open interest.

Type: Amt

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport

180.2.4262 Price

Price per unit of quantity (e.g. per share)

Type: Price

Used in components: TradeReportOrderDetail

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, ListOrdGrp, OrderEntryAckGrp, OrderEntryGrp, QuotReqGrp, QuotReqRjctGrp, SecurityRiskMetricGrp

Used in messages: Advertisement, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderMassActionReport, OrderMassActionRequest, QuoteResponse, QuoteStatusReport

180.2.4263 Price2

Price of the future part of a F/X swap order.

See Price (44) for description.

Type: Price

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: NewOrderSingle, OrderCancelReplaceRequest

180.2.4264 PriceDelta

The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based.

This value is normally between -1.0 and 1.0.

Type: float

Used in groups: MDFullGrp, MDIncGrp, SecurityRiskMetricGrp

Used in messages: ExecutionReport, PositionReport, TradeCaptureReport

180.2.4265 PriceImprovement

Amount of price improvement.

Type: PriceOffset

Used in messages: ExecutionReport

180.2.4266 PriceLimits

Name	Mult.	Type	Description
PriceLimitType	[0..1]	CodeSet	Describes the how the price limits are expressed
LowLimitPrice	[0..1]	Price	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected
HighLimitPrice	[0..1]	Price	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected
TradingReferencePrice	[0..1]	Price	Reference price for the current trading price range usually representing the mid price between the HighLimitPrice and LowLimitPrice. The value may be the settlement price or closing price of the prior trading day.

Used in components: BaseTradingRules

Used in groups: MDFullGrp, MDIncGrp

180.2.4267 PriceLimitType

Describes the how the price limits are expressed.

Type: int

Allowed values in PriceLimitTypeCodeSet:

Code	Name	Description
0	Price	Price (default)
1	Ticks	Ticks
2	Percentage	Percentage

Used in components: PriceLimits

180.2.4268 PriceMarkup

Price offset of the markup denominated in the price type of the trade.

Type: PriceOffset

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.4269 PriceMovementGrp

The PriceMovementGrp component is a repeatable block intended to contain theoretical profit and loss data at various price movement points account type(s) for which the price movement may apply to.

Name	Mult.	Type	Description
NoPriceMovements	[1..1]	NumInGroup	
PriceMovementValueGrp	[0..*]	Group	Required if NoPriceMovements(1919) > 0.
ClearingAccountTypeGrp	[0..*]	Group	

Used in groups: SecListGrp

180.2.4270 PriceMovementPoint

Price movement point up (positive integer) or down (negative integer) relative to the underlying price of the instrument.

Type: int

Used in groups: PriceMovementValueGrp

180.2.4271 PriceMovementType

Describes the format of the PriceMovementValue(1921).

Type: int

Allowed values in PriceMovementTypeCodeSet:

Code	Name	Description
0	Amount	Amount
1	Percentage	Percentage

Used in groups: PriceMovementValueGrp

180.2.4272 PriceMovementValue

Value at specific price movement point.

Type: float

Used in groups: PriceMovementValueGrp

180.2.4273 PriceMovementValueGrp

This PriceMovementValueGrp component is a repeatable block that will be utilized to represent a value relative to a specific price movement point.

Name	Mult.	Type	Description
NoPriceMovementValues	[1..1]	NumInGroup	
PriceMovementValue	[0..1]	float	Required if NoPriceMovementValues(1919) > 0.
PriceMovementPoint	[0..1]	int	
PriceMovementType	[0..1]	CodeSet	

Used in groups: PriceMovementGrp

180.2.4274 PricePrecision

Specifies the price decimal precision of the instrument.

Type: int

Used in messages: TradeAggregationRequest, TradeCaptureReport

180.2.4275 PriceProtectionScope

Defines the type of price protection the customer requires on their order.

Type: char

Allowed values in PriceProtectionScopeCodeSet:

Code	Name	Description
0	None	None
1	Local	Local (Exchange, ECN, ATS)
2	National	National (Across all national markets)
3	Global	Global (Across all markets)

Used in groups: ListOrdGrp

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

180.2.4276 PriceQualifier

Qualifier for price. May be used when the price needs to be explicitly qualified.

Type: int

Allowed values in PriceQualifierCodeSet:

Code	Name	Description
0	AccruedInterestIsFactored	Accrued interest (if any) is factored into the price. The price is either "dirty" or the security is in default or soon to be defaulted. I.e. on fill there will be no separate accrued interest amount. This is often called a "flat" price.

Code	Name	Description
1	TaxIsFactored	Tax is factored into the price. The security's price includes applicable taxes, e.g. Japanese government bonds.
2	BondAmortizationIsFactored	The effect of bond amortization or the floating rate index offset is factored into the price. The security's price includes the effect of bond amortization or a floating rate index. For example this qualifier would apply to the normal pricing of index-linked UK gilt bonds but not to US or EU index-linked bonds.

Used in groups: PriceQualifierGrp

180.2.4277 PriceQualifierGrp

The PriceQualifierGrp component clarifies the composition of the price when standard market practice for the security calls for a price that is atypical when traded in other markets, or when a price can be expressed in more than one way.

Name	Mult.	Type	Description
NoPriceQualifiers	[1..1]	NumInGroup	
PriceQualifier	[0..1]	CodeSet	Required if NoPriceQualifiers(2709) > 0.

Used in groups: MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionAck, ExecutionReport, IOI, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4278 PriceQuoteCurrency

Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency.

Type: Currency

Used in components: Instrument

180.2.4279 PriceQuoteCurrencyCodeSource

Identifies class or source of the PriceQuoteCurrency(1524) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.4280 PriceQuoteMethod

Method for price quotation

Type: String

Allowed values in PriceQuoteMethodCodeSet:

Code	Name	Description
STD	Standard	Standard, money per unit of a physical
INX	Index	Index
INT	InterestRateIndex	Interest rate Index
PCTPAR	PercentOfPar	Percent of Par

Used in components: Instrument

180.2.4281 PriceRangePercentage

Maximum range expressed as percentage.

Type: Percentage

Used in groups: PriceRangeRuleGrp

180.2.4282 PriceRangeProductComplex

Identifies an entire suite of products in the context of trading rules related to price ranges.

Type: String

Used in groups: PriceRangeRuleGrp

180.2.4283 PriceRangeRuleGrp

The PriceRangeRulesGrp component is used to specify the price range rules for a given product group or complex.

Name	Mult.	Type	Description
NoPriceRangeRules	[1..1]	NumInGroup	
StartPriceRange	[0..1]	Price	Required if NoPriceRangeRules(2550) > 0.
EndPriceRange	[0..1]	Price	
PriceRangeValue	[0..1]	Price	Mutually exclusive with PriceRangePercentage(2554).
PriceRangePercentage	[0..1]	Percentage	Mutually exclusive with PriceRangeValue(2553).
PriceRangeRuleID	[0..1]	String	Can be used to provide an identifier so that the rule can be reference via the ID elsewhere.
PriceRangeProductComplex	[0..1]	String	Can be used to limit price range to specific product suite.

Used in components: BaseTradingRules

180.2.4284 PriceRangeRuleID

Identifier for a price range rule.

Type: String

Used in groups: PriceRangeRuleGrp

180.2.4285 PriceRangeValue

Maximum range expressed as absolute value.

Type: Price

Used in groups: PriceRangeRuleGrp

180.2.4286 PriceType

Code to represent the price type.

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths

Code	Name	Description
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in components: BaseTradingRules, SettlTradeDetails

Used in groups: BidCompRspGrp, InstrmtMatchSideGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionAck, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PositionReport, PositionTransferInstruction, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4287 PriceUnitOfMeasure

Used to express the UOM of the price if different from the contract. In futures, this can be different for cross-rate products in which the price is quoted in units differently from the contract

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet

Code	Name	Description
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)

Code	Name	Description
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint

Code	Name	Description
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: Instrument

180.2.4288 PriceUnitOfMeasureCurrency

Indicates the currency of the price unit of measure. Conditionally required when PriceUnitOfMeasure(1191) = Ccy

Type: Currency

Used in components: Instrument

180.2.4289 PriceUnitOfMeasureCurrencyCodeSource

Identifies class or source of the PriceUnitOfMeasureCurrency(1717) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP

Code	Name	Description
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.4290 PriceUnitOfMeasureQty

Used to express the UOM Quantity of the price if different from the contract. In futures, this can be different for physically delivered products in which price is quoted in a unit size different from the contract, i.e. a Cattle Future contract has a UOMQty of 40,000 and a PriceUOMQty of 100.

Type: Qty

Used in components: Instrument

180.2.4291 PricingDateAdjusted

The adjusted pricing or fixing date.

Type: LocalMktDate

Used in components: PricingDateTime

180.2.4292 PricingDateBusinessCenter

The business center calendar used to adjust pricing or fixing dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: PricingDateBusinessCenterGrp

180.2.4293 PricingDateBusinessCenterGrp

PricingDateBusinessCenterGrp is a repeating subcomponent of the PricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoPricingDateBusinessCenters	[1..1]	NumInGroup	
PricingDateBusinessCenter	[0..1]	String	Required if NoPricingDateBusinessCenters(41230) > 0.

Used in components: PricingDateTime

180.2.4294 PricingDateBusinessDayConvention

The business day convention used to adjust pricing or fixing dates. Used only to override the business day convention defined in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: PricingDateTime

180.2.4295 PricingDateTime

The PricingDateTime component is a subcomponent of Instrument used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.

Name	Mult.	Type	Description
PricingDateUnadjusted	[0..1]	LocalMktDate	
PricingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of pricing dates.
PricingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of pricing dates.
PricingDateAdjusted	[0..1]	LocalMktDate	
PricingTime	[0..1]	LocalMktTime	
PricingTimeBusinessCenter	[0..1]	String	

Used in components: Instrument

180.2.4296 PricingDateUnadjusted

The unadjusted pricing or fixing date.

Type: LocalMktDate

Used in components: PricingDateTime

180.2.4297 PricingTime

Specifies the local market time of the pricing or fixing.

Type: LocalMktTime

Used in components: PricingDateTime

180.2.4298 PricingTimeBusinessCenter

Specifies the business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: PricingDateTime

180.2.4299 PrimaryServiceLocationID

Primary service location identifier.

Type: String

Used in groups: MarketDataFeedTypes

180.2.4300 PriorityIndicator

Indicates if a Cancel/Replace has caused an order to lose book priority.

Type: int

Allowed values in PriorityIndicatorCodeSet:

Code	Name	Description
0	PriorityUnchanged	Priority unchanged
1	LostPriorityAsResultOfOrderChange	Lost Priority as result of order change

Used in messages: ExecutionReport

180.2.4301 PriorSettlPrice

Previous settlement price

Type: Price

Used in messages: AdjustedPositionReport, AssignmentReport, PositionReport, SecurityDefinition, SecurityDefinitionUpdateReport

180.2.4302 PriorSpreadIndicator

Indicates if requesting a rollover of prior day's spread submissions.

Type: Boolean

Used in messages: PositionMaintenanceReport, PositionMaintenanceRequest

180.2.4303 PrivateQuote

Specifies whether a quote is public, i.e. available to the market, or private, i.e. available to a specified counterparty only.

Type: Boolean

Allowed values in PrivateQuoteCodeSet:

Code	Name	Description
Y	PrivateQuote	Private Quote
N	PublicQuote	Public Quote

Used in messages: Quote, QuoteRequest, QuoteRequestReject, RFQRequest

180.2.4304 ProcessCode

Processing code for sub-account. Absence of this field in AllocAccount (79) / AllocPrice (366) /AllocQty (80) / ProcessCode instance indicates regular trade.

Type: char

Allowed values in ProcessCodeCodeSet:

Code	Name	Description
0	Regular	Regular
1	SoftDollar	Soft Dollar
2	StepIn	Step-In
3	StepOut	Step-Out
4	SoftDollarStepIn	Soft-dollar Step-In
5	SoftDollarStepOut	Soft-dollar Step-Out
6	PlanSponsor	Plan Sponsor

Used in groups: AllocGrp, ListOrdGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.4305 Product

Indicates the type of product the security is associated with. See also the CFICode (461) and SecurityType (167) fields.

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: SecurityTypeRequest, SettlementInstructionRequest

180.2.4306 ProductComplex

Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc.

Type: String

Used in components: Instrument

180.2.4307 ProgPeriodInterval

Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.

Type: int

Used in messages: BidRequest, NewOrderList

180.2.4308 ProgRptReqs

Code to identify the desired frequency of progress reports.

Type: int

Allowed values in ProgRptReqsCodeSet:

Code	Name	Description
1	BuySideRequests	Buy-side explicitly requests status using Statue Request (default), the sell-side firm can, however, send a DONE status List STatus Response in an unsolicited fashion
2	SellSideSends	Sell-side periodically sends status using List Status. Period optionally specified in ProgressPeriod.
3	RealTimeExecutionReports	Real-time execution reports (to be discourage)

Used in messages: BidRequest, NewOrderList

180.2.4309 ProtectionTermBuyerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

ProtectionTermBuyerNotifies(40185)=Y indicates that the buyer notifies.

Type: Boolean

Used in groups: ProtectionTermGrp

180.2.4310 ProtectionTermCurrency

The currency of ProtectionTermNotional(40182). Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ProtectionTermGrp

180.2.4311 ProtectionTermEventBusinessCenter

When used, the business center indicates the local time of the business center that replaces the Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProtectionTermGrp

180.2.4312 ProtectionTermEventCurrency

Applicable currency if ProtectionTermEventValue(40193) is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ProtectionTermEventGrp

180.2.4313 ProtectionTermEventDayType

Day type for events that specify a period and unit.

Type: int

Allowed values in ProtectionTermEventDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: ProtectionTermEventGrp

180.2.4314 ProtectionTermEventGrp

The ProtectionTermEventGrp is a repeating component within the ProtectionTermGrp component used to report applicable CDS credit events.

Name	Mult.	Type	Description
NoProtectionTermEvents	[1..1]	NumInGroup	
ProtectionTermEventType	[0..1]	String	Required if NoProtectionTermEvents(40191) > 0.
ProtectionTermEventValue	[0..1]	String	
ProtectionTermEventCurrency	[0..1]	Currency	
ProtectionTermEventPeriod	[0..1]	int	Conditionally required when ProtectionTermEventUnit(40196) is specified.
ProtectionTermEventUnit	[0..1]	CodeSet	Conditionally required when ProtectionTermEventPeriod(40195) is specified.
ProtectionTermEventDayType	[0..1]	CodeSet	
ProtectionTermEventRateSource	[0..1]	String	
ProtectionTermEventQualifierGrp	[0..*]	Group	

Used in groups: ProtectionTermGrp

180.2.4315 ProtectionTermEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: ProtectionTermGrp

180.2.4316 ProtectionTermEventNewsSource

Newspaper or electronic news service or source that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: ProtectionTermEventNewsSourceGrp

180.2.4317 ProtectionTermEventNewsSourceGrp

ProtectionTermEventNewsSourceGrp is a repeating subcomponent within the ProtectionTermGrp component. It is used to specify the particular newspapers or electronic news services and sources that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoProtectionTermEventNewsSources	[1..1]	NumInGroup	
ProtectionTermEventNewsSource	[0..1]	String	Required if NoProtectionTermEventNewsSources(40951) > 0.

Used in groups: ProtectionTermGrp

180.2.4318 ProtectionTermEventPeriod

Time unit multiplier for protection term events.

Type: int

Used in groups: ProtectionTermEventGrp

180.2.4319 ProtectionTermEventQualifier

Protection term event qualifier. Used to further qualify ProtectionTermEventType(40192).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObligations	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.

Code	Name	Description
E	RestructuringMultipleCreditEvent-Notices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Used in groups: ProtectionTermEventQualifierGrp

180.2.4320 ProtectionTermEventQualifierGrp

The ProtectionTermEventQualifierGrp is a repeating component within the ProtectionTermEventGrp component used to specify qualifying attributes to the event.

Name	Mult.	Type	Description
NoProtectionTermEventQualifiers	[1..1]	NumInGroup	
ProtectionTermEventQualifier	[0..1]	CodeSet	Required if NoProtectionTermEventQualifiers(40199) > 0.

Used in groups: ProtectionTermEventGrp

180.2.4321 ProtectionTermEventRateSource

Rate source for events that specify a rate source, e.g. Floating rate interest shortfall.

Type: String

Used in groups: ProtectionTermEventGrp

180.2.4322 ProtectionTermEventType

Specifies the type of credit event applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for code list of applicable event types.

Type: String

Used in groups: ProtectionTermEventGrp

180.2.4323 ProtectionTermEventUnit

Time unit associated with protection term events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ProtectionTermEventGrp

180.2.4324 ProtectionTermEventValue

Protection term event value appropriate to ProtectionTermEvenType(40192).

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for applicable event type values.

Type: String

Used in groups: ProtectionTermEventGrp

180.2.4325 ProtectionTermGrp

The ProtectionTermGrp is a repeating component within the Instrument component used to report protection term details referenced from UnderlyingInstrument component.

Name	Mult.	Type	Description
NoProtectionTerms	[1..1]	NumInGroup	
ProtectionTermNotional	[0..1]	Amt	Required if NoProtectionTerms(40181) > 0.
ProtectionTermCurrency	[0..1]	Currency	
ProtectionTermSellerNotifies	[0..1]	Boolean	
ProtectionTermBuyerNotifies	[0..1]	Boolean	
ProtectionTermEventBusinessCenter	[0..1]	String	

Name	Mult.	Type	Description
ProtectionTermStandardSources	[0..1]	Boolean	
ProtectionTermEventMinimumSources	[0..1]	int	
ProtectionTermEventNewsSourceGrp	[0..*]	Group	
ProtectionTermEventGrp	[0..*]	Group	
ProtectionTermObligationGrp	[0..*]	Group	
ProtectionTermXID	[0..1]	XID	

Used in components: Instrument

180.2.4326 ProtectionTermNotional

The notional amount of protection coverage.

Type: Amt

Used in groups: ProtectionTermGrp

180.2.4327 ProtectionTermObligationGrp

The ProtectionTermObligationGrp is a repeating component within the ProtectionTermGrp component used to report applicable CDS obligations.

Name	Mult.	Type	Description
NoProtectionTermObligations	[1..1]	NumInGroup	
ProtectionTermObligationType	[0..1]	String	Required if NoProtectionTermObligations(40201) > 0.
ProtectionTermObligationValue	[0..1]	String	

Used in groups: ProtectionTermGrp

180.2.4328 ProtectionTermObligationType

Specifies the type of obligation applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for code list of applicable obligation types.

Type: String

Used in groups: ProtectionTermObligationGrp

180.2.4329 ProtectionTermObligationValue

Protection term obligation value appropriate to ProtectionTermObligationType(40202).

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.

Type: String

Used in groups: ProtectionTermObligationGrp

180.2.4330 ProtectionTermSellerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

ProtectionTermSellerNotifies(40184)=Y indicates that the seller notifies.

Type: Boolean

Used in groups: ProtectionTermGrp

180.2.4331 ProtectionTermStandardSources

Indicates whether ISDA defined Standard Public Sources are applicable (ProtectionTermStandard-Sources(40187)=Y) or not.

Type: Boolean

Used in groups: ProtectionTermGrp

180.2.4332 ProtectionTermXID

A named string value referenced by UnderlyingProtectionTermXIDRef(41314).

Type: XID

Used in groups: ProtectionTermGrp

180.2.4333 ProvisionBreakFeeElection

Type of fee elected for the break provision.

Type: int

Allowed values in ProvisionBreakFeeElectionCodeSet:

Code	Name	Description
0	FlatFee	Flat fee
1	AmortizedFee	Amortized fee
2	FundingFee	Funding fee
3	FlatAndFundingFee	Flat fee and funding fee
4	AmortizedAndFundingFee	Amortized fee and funding fee

Used in groups: ProvisionGrp

180.2.4334 ProvisionBreakFeeRate

Break fee election rate when the break fee is proportional to the notional. A fee rate of 5% would be represented as "0.05".

Type: Percentage

Used in groups: ProvisionGrp

180.2.4335 ProvisionCalculationAgent

Used to identify the calculation agent. The calculation agent may be identified in ProvisionCalculation-Agent(40098) or in the ProvisionParties component.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Code	Name	Description

Used in groups: ProvisionGrp

180.2.4336 ProvisionCashSettlCurrency

Specifies the currency of settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ProvisionGrp

180.2.4337 ProvisionCashSettlCurrency2

Specifies the currency of settlement for a cross-currency provision. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ProvisionGrp

180.2.4338 ProvisionCashSettlMethod

An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e).

Type: int

Allowed values in ProvisionCashSettlMethodCodeSet:

Code	Name	Description
0	CashPrice	Cash price
1	CashPriceAlternate	Cash price alternate
2	ParYieldCurveAdjusted	Par yield curve adjusted
3	ZeroCouponYieldCurveAdjusted	Zero coupon yield curve adjusted
4	ParYieldCurveUnadjusted	Par yield curve unadjusted
5	CrossCurrency	Cross currency
6	CollateralizedPrice	Collateralized price

Used in groups: ProvisionGrp

180.2.4339 ProvisionCashSettlPaymentDate

The cash settlement payment date, unadjusted or adjusted depending on ProvisionCashSettlPaymentDateType(40173).

Type: LocalMktDate

Used in groups: ProvisionCashSettlPaymentFixedDateGrp

180.2.4340 ProvisionCashSettlPaymentDateBusinessCenter

The business center calendar used to adjust the provisional cash settlement payment's termination or relative termination date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.4341 ProvisionCashSettlPaymentDateBusinessCenterGrp

ProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the ProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionCashSettlPaymentDateBusinessCenters	[1..1]	NumInGroup	
ProvisionCashSettlPaymentDateBusinessCenter	[0..1]	String	Required if NoProvisionCashSettlPaymentDateBusinessCenters(40952) > 0.

Used in components: ProvisionCashSettlPaymentDates

180.2.4342 ProvisionCashSettlPaymentDateBusinessDayConvention

The business day convention used to adjust the provisional cash settlement payment's termination or relative termination date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ProvisionCashSettlPaymentDates

180.2.4343 ProvisionCashSettlPaymentDateOffsetDayType

Specifies the day type of the provision's relative cash settlement payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ProvisionCashSettlPaymentDates

180.2.4344 ProvisionCashSettlPaymentDateOffsetPeriod

Time unit multiplier for the relative cash settlement payment date offset.

Type: int

Used in components: ProvisionCashSettlPaymentDates

180.2.4345 ProvisionCashSettlPaymentDateOffsetUnit

Time unit associated with the relative cash settlement payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionCashSettlPaymentDates

180.2.4346 ProvisionCashSettlPaymentDateRangeFirst

First date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: ProvisionCashSettlPaymentDates

180.2.4347 ProvisionCashSettlPaymentDateRangeLast

The last date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: ProvisionCashSettlPaymentDates

180.2.4348 ProvisionCashSettlPaymentDateRelativeTo

Specifies the anchor date when the cash settlement payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: ProvisionCashSettlPaymentDates

180.2.4349 ProvisionCashSettlPaymentDates

The ProvisionCashSettlPaymentDates component is a sub-component within the ProvisionGrp component used to report the cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
ProvisionCashSettlPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement payment dates.
ProvisionCashSettlPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement payment dates.
ProvisionCashSettlPaymentDateRelativeTo	[0..1]	int	
ProvisionCashSettlPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionCashSettlPaymentDateOffsetUnit(40167) is specified.
ProvisionCashSettlPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionCashSettlPaymentDateOffsetPeriod(40166) is specified.
ProvisionCashSettlPaymentDateOffsetDayType	[0..1]	CodeSet	
ProvisionCashSettlPaymentDateRangeFirst	[0..1]	LocalMktDate	
ProvisionCashSettlPaymentDateRangeLast	[0..1]	LocalMktDate	
ProvisionCashSettlPaymentFixedDateGrp	[0..*]	Group	

Used in groups: ProvisionGrp

180.2.4350 ProvisionCashSettlPaymentDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionCashSettlPaymentDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: ProvisionCashSettlPaymentFixedDateGrp

180.2.4351 ProvisionCashSettlPaymentFixedDateGrp

The ProvisionCashSettlPaymentFixedDateGrp is a repeating component within the ProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
NoProvisionCashSettlPaymentDates	[1..1]	NumInGroup	
ProvisionCashSettlPaymentDate	[0..1]	LocalMktDate	Required if NoProvisionCashSettlPaymentDates (40171) > 0.
ProvisionCashSettlPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: ProvisionCashSettlPaymentDates

180.2.4352 ProvisionCashSettlQuoteReferencePage

Identifies the reference "page" from the quote source.

Type: String

Used in components: ProvisionCashSettlQuoteSource

180.2.4353 ProvisionCashSettlQuoteSource

Identifies the source of quote information.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: ProvisionCashSettlQuoteSource

180.2.4354 ProvisionCashSettlQuoteSource

The ProvisionCashSettlQuoteSource is a subcomponent of the ProvisionGrp component used to specify the reference source for currency or rate quote for cash settlement purposes.

Name	Mult.	Type	Description
ProvisionCashSettlQuoteSource	[0..1]	CodeSet	
ProvisionCashSettlQuoteReferen-cePage	[0..1]	String	

Used in groups: ProvisionGrp

180.2.4355 ProvisionCashSettlQuoteType

Identifies the type of quote to be used.

Type: int

Allowed values in ProvisionCashSettlQuoteTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Code	Name	Description
3	ExercisingPartyPays	Exercising party pays. See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays".

Used in groups: ProvisionGrp

180.2.4356 ProvisionCashSettlValueDateAdjusted

The adjusted cash settlement value date.

Type: LocalMktDate

Used in components: ProvisionCashSettlValueDates

180.2.4357 ProvisionCashSettlValueDateBusinessCenter

The business center calendar used to adjust the provision's cash settlement valuation date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionCashSettlValueDateBusinessCenterGrp

180.2.4358 ProvisionCashSettlValueDateBusinessCenterGrp

ProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the ProvisionCashSettlValueDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionCashSettlValueDateBusinessCenters	[1..1]	NumInGroup	
ProvisionCashSettlValueDateBusinessCenter	[0..1]	String	Required if NoProvisionCashSettlValueDatBusinessCenters(40953) > 0.

Used in components: ProvisionCashSettlValueDates

180.2.4359 ProvisionCashSettlValueDateBusinessDayConvention

The cash settlement valuation date adjustment business day convention. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ProvisionCashSettlValueDates

180.2.4360 ProvisionCashSettlValueDateOffsetDayType

Specifies the day type of the provision's relative cash settlement value date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ProvisionCashSettlValueDates

180.2.4361 ProvisionCashSettlValueDateOffsetPeriod

Time unit multiplier for the relative cash settlement value date offset.

Type: int

Used in components: ProvisionCashSettlValueDates

180.2.4362 ProvisionCashSettlValueDateOffsetUnit

Time unit associated with the relative cash settlement value date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionCashSettlValueDates

180.2.4363 ProvisionCashSettlValueDateRelativeTo

Specifies the anchor date when the cash settlement value date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values

Type: int

Used in components: ProvisionCashSettlValueDates

180.2.4364 ProvisionCashSettlValueDates

The ProvisionCashSettlValueDates component is a subcomponent within the ProvisionGrp component used to report the cash settlement value date and time defined in the provision.

Name	Mult.	Type	Description
ProvisionCashSettlValueTime	[0..1]	LocalMktTime	
ProvisionCashSettlValueTimeBusinessCenter	[0..1]	String	
ProvisionCashSettlValueDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional cash settlement value date.
ProvisionCashSettlValueDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional cash settlement value date.
ProvisionCashSettlValueDateRelativeTo	[0..1]	int	
ProvisionCashSettlValueDateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionCashSettlValueDateOffsetUnit(40120) is specified.
ProvisionCashSettlValueDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionCashSettlValueDateOffsetPeriod(40119) is specified.
ProvisionCashSettlValueDateOffsetDayType	[0..1]	CodeSet	
ProvisionCashSettlValueDateAdjusted	[0..1]	LocalMktDate	

Used in groups: ProvisionGrp

180.2.4365 ProvisionCashSettlValueTime

A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.

Type: LocalMktTime

Used in components: ProvisionCashSettlValueDates

180.2.4366 ProvisionCashSettlValueTimeBusinessCenter

Identifies the business center calendar used with the provision's cash settlement valuation time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: ProvisionCashSettlValueDates

180.2.4367 ProvisionDateAdjusted

The adjusted date of the provision.

Type: LocalMktDate

Used in groups: ProvisionGrp

180.2.4368 ProvisionDateBusinessCenter

The business center calendar used to adjust the instrument's provision's dates, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionDateBusinessCenterGrp

180.2.4369 ProvisionDateBusinessCenterGrp

ProvisionDateBusinessCenterGrp is a repeating subcomponent within the ProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionDateBusinessCenters	[1..1]	NumInGroup	
ProvisionDateBusinessCenter	[0..1]	String	Required if NoProvisionDateBusinessCenters(40957) > 0.

Used in groups: ProvisionGrp

180.2.4370 ProvisionDateBusinessDayConvention

The business day convention used to adjust the instrument's provision's dates. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: ProvisionGrp

180.2.4371 ProvisionDateTenorPeriod

Time unit multiplier for the provision's tenor period.

Type: int

Used in groups: ProvisionGrp

180.2.4372 ProvisionDateTenorUnit

Time unit associated with the provision's tenor period.

Type: String

Allowed values in ProvisionDateTenorUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ProvisionGrp

180.2.4373 ProvisionDateUnadjusted

The unadjusted date of the provision.

Type: LocalMktDate

Used in groups: ProvisionGrp

180.2.4374 ProvisionGrp

The ProvisionGrp is a repeating subcomponent of the Instrument component used to detail the additional terms and conditions associated with the instrument.

Name	Mult.	Type	Description
NoProvisions	[1..1]	NumInGroup	
ProvisionType	[0..1]	CodeSet	Required if NoProvisions(40090) > 0.
ProvisionDateUnadjusted	[0..1]	LocalMktDate	
ProvisionDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the instrument provisions.
ProvisionDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the instrument provisions.
ProvisionDateAdjusted	[0..1]	LocalMktDate	
ProvisionDateTenorPeriod	[0..1]	int	Conditionally required when ProvisionDateTenorUnit(40097) is specified.

Name	Mult.	Type	Description
ProvisionDateTenorUnit	[0..1]	CodeSet	Conditionally required when ProvisionDateTenorPeriod(40096) is specified.
ProvisionBreakFeeElection	[0..1]	CodeSet	
ProvisionBreakFeeRate	[0..1]	Percentage	
ProvisionCalculationAgent	[0..1]	CodeSet	
ProvisionOptionSinglePartyBuyerSide	[0..1]	CodeSet	
ProvisionOptionSinglePartySellerSide	[0..1]	CodeSet	
ProvisionCashSettlValueDates	[0..1]	Component	
ProvisionOptionExerciseDates	[0..1]	Component	
ProvisionOptionExpirationDate	[0..1]	Component	
ProvisionOptionRelevantUnderlying-Date	[0..1]	Component	
ProvisionOptionExerciseStyle	[0..1]	CodeSet	
ProvisionOptionExerciseMultipleNo-tional	[0..1]	Amt	
ProvisionOptionExerciseMinimumNo-tional	[0..1]	Amt	
ProvisionOptionExerciseMaximumNo-tional	[0..1]	Amt	
ProvisionOptionMinimumNumber	[0..1]	int	
ProvisionOptionMaximumNumber	[0..1]	int	
ProvisionOptionExerciseConfirmation	[0..1]	Boolean	
ProvisionCashSettlPaymentDates	[0..1]	Component	
ProvisionCashSettlMethod	[0..1]	CodeSet	
ProvisionCashSettlCurrency	[0..1]	Currency	
ProvisionCashSettlCurrency2	[0..1]	Currency	
ProvisionCashSettlQuoteType	[0..1]	CodeSet	
ProvisionCashSettlQuoteSource	[0..1]	Component	
ProvisionText	[0..1]	String	
EncodedProvisionTextLen	[0..1]	Length	Must be set if EncodedProvisionText(40987) field is specified and must immediately precede it.
EncodedProvisionText	[0..1]	data	Encoded (non-ASCII characters) representation of the ProvisionText(40113) field in the encoded format specified via the MessageEncoding(347) field.
ProvisionParties	[0..*]	Group	

Used in components: Instrument

180.2.4375 ProvisionOptionExerciseBoundsFirstDateUnadjusted

The unadjusted first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: ProvisionOptionExerciseDates

180.2.4376 ProvisionOptionExerciseBoundsLastDateUnadjusted

The unadjusted last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: ProvisionOptionExerciseDates

180.2.4377 ProvisionOptionExerciseBusinessCenter

The business center calendar used to adjust the instrument's provision's option exercise date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionOptionExerciseBusinessCenterGrp

180.2.4378 ProvisionOptionExerciseBusinessCenterGrp

ProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionOptionExerciseBusiness-Centers	[1..1]	NumInGroup	

Name	Mult.	Type	Description
ProvisionOptionExerciseBusinessCenter	[0..1]	String	Required if NoProvisionOptionExerciseBusinessCenters(40954) > 0.

Used in components: ProvisionOptionExerciseDates

180.2.4379 ProvisionOptionExerciseBusinessDayConvention

The business day convention used to adjust the instrument's provision's option exercise date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ProvisionOptionExerciseDates

180.2.4380 ProvisionOptionExerciseConfirmation

Used to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: Boolean

Used in groups: ProvisionGrp

180.2.4381 ProvisionOptionExerciseDates

The ProvisionOptionExerciseDates is a subcomponent within the ProvisionGrp component used to report the option exercise dates and times defined in the provision.

Name	Mult.	Type	Description
ProvisionOptionExerciseBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option exercise dates.
ProvisionOptionExerciseBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option exercise dates.
ProvisionOptionExerciseFixedDateGrp	[0..*]	Group	
ProvisionOptionExerciseEarliestDateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionOptionExerciseEarliestDateUnit(40126) is specified.
ProvisionOptionExerciseEarliestDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionOptionExerciseEasrliestDatePeriod(40125) is specified.
ProvisionOptionExerciseFrequencyPeriod	[0..1]	int	Conditionally required when ProvisionOptionExerciseFrequencyUnit(40128) is specified.
ProvisionOptionExerciseFrequencyUnit	[0..1]	CodeSet	Conditionally required when ProvisionOptionExerciseFrequencyPeriod(40127) is specified.
ProvisionOptionExerciseStartDateUnadjusted	[0..1]	LocalMktDate	
ProvisionOptionExerciseStartDateRelativeTo	[0..1]	int	
ProvisionOptionExerciseStartDateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionOptionExerciseStartDateOffsetUnit(40132) is specified.
ProvisionOptionExerciseStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionOptionExerciseStartDateOffsetPeriod(40131) is specified.
ProvisionOptionExerciseStartDateOffsetDayType	[0..1]	CodeSet	
ProvisionOptionExerciseStartDateAdjusted	[0..1]	LocalMktDate	
ProvisionOptionExercisePeriodSkip	[0..1]	int	

Name	Mult.	Type	Description
ProvisionOptionExerciseBoundsFirst-DateUnadjusted	[0..1]	LocalMktDate	
ProvisionOptionExerciseBoundsLast-DateUnadjusted	[0..1]	LocalMktDate	
ProvisionOptionExerciseEarliestTime	[0..1]	LocalMktTime	
ProvisionOptionExerciseEarliestTime-BusinessCenter	[0..1]	String	
ProvisionOptionExerciseLatestTime	[0..1]	LocalMktTime	
ProvisionOptionExerciseLatestTime-BusinessCenter	[0..1]	String	

Used in groups: ProvisionGrp

180.2.4382 ProvisionOptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the interval to the first (and possibly only) exercise date in the exercise period.

Type: int

Used in components: ProvisionOptionExerciseDates

180.2.4383 ProvisionOptionExerciseEarliestDateOffsetUnit

Time unit associated with the interval to the first (and possibly only) exercise date in the exercise period.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionOptionExerciseDates

180.2.4384 ProvisionOptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: ProvisionOptionExerciseDates

180.2.4385 ProvisionOptionExerciseEarliestTimeBusinessCenter

Identifies the business center calendar used with the provision's earliest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: ProvisionOptionExerciseDates

180.2.4386 ProvisionOptionExerciseFixedDate

A predetermined option exercise date, unadjusted or adjusted depending on ProvisionOptionExercise-FixedDateType(40144).

Type: LocalMktDate

Used in groups: ProvisionOptionExerciseFixedDateGrp

180.2.4387 ProvisionOptionExerciseFixedDateGrp

The ProvisionOptionExerciseFixedDateGrp is a repeating component within the ProvisionOptionExer-ciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.

Name	Mult.	Type	Description
NoProvisionOptionExerciseFixedDates	[1..1]	NumInGroup	
ProvisionOptionExerciseFixedDate	[0..1]	LocalMktDate	Required if NoProvisionOptionExerciseFixedDates (40142) > 0.
ProvisionOptionExerciseFixedDate-Type	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: ProvisionOptionExerciseDates

180.2.4388 ProvisionOptionExerciseFixedDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionOptionExerciseFixedDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: ProvisionOptionExerciseFixedDateGrp

180.2.4389 ProvisionOptionExerciseFrequencyPeriod

Time unit multiplier for the frequency of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.

Type: int

Used in components: ProvisionOptionExerciseDates

180.2.4390 ProvisionOptionExerciseFrequencyUnit

Time unit associated with the frequency of subsequent exercise dates in the exercise period following the earliest exercise date.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month

Code	Name	Description
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: ProvisionOptionExerciseDates

180.2.4391 ProvisionOptionExerciseLatestTime

For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

Type: LocalMktTime

Used in components: ProvisionOptionExerciseDates

180.2.4392 ProvisionOptionExerciseLatestTimeBusinessCenter

Identifies the business center calendar used with the provision's latest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: ProvisionOptionExerciseDates

180.2.4393 ProvisionOptionExerciseMaximumNotional

The maximum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: ProvisionGrp

180.2.4394 ProvisionOptionExerciseMinimumNotional

The minimum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: ProvisionGrp

180.2.4395 ProvisionOptionExerciseMultipleNotional

A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.

Type: Amt

Used in groups: ProvisionGrp

180.2.4396 ProvisionOptionExercisePeriodSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: ProvisionOptionExerciseDates

180.2.4397 ProvisionOptionExerciseStartDateAdjusted

The adjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: ProvisionOptionExerciseDates

180.2.4398 ProvisionOptionExerciseStartDateOffsetDayType

Specifies the day type of the provision's relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ProvisionOptionExerciseDates

180.2.4399 ProvisionOptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative option exercise start date offset.

Type: int

Used in components: ProvisionOptionExerciseDates

180.2.4400 ProvisionOptionExerciseStartDateOffsetUnit

Time unit associated with the relative option exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionOptionExerciseDates

180.2.4401 ProvisionOptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: ProvisionOptionExerciseDates

180.2.4402 ProvisionOptionExerciseStartDateUnadjusted

The unadjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: ProvisionOptionExerciseDates

180.2.4403 ProvisionOptionExerciseStyle

The instrument provision option's exercise style.

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in groups: ProvisionGrp

180.2.4404 ProvisionOptionExpirationDateAdjusted

The adjusted last date within an exercise period for an American style option. For a European style option it is the only date within the exercise period.

Type: LocalMktDate

Used in components: ProvisionOptionExpirationDate

180.2.4405 ProvisionOptionExpirationDateBusinessCenter

The business center calendar used to adjust the instrument's provision's option expiration date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionOptionExpirationDateBusinessCenterGrp

180.2.4406 ProvisionOptionExpirationDateBusinessCenterGrp

ProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionExpirationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionOptionExpirationDateBusinessCenters	[1..1]	NumInGroup	
ProvisionOptionExpirationDateBusinessCenter	[0..1]	String	Required if NoProvisionOptionExpirationDateBusinessCenters(40955) > 0.

Used in components: ProvisionOptionExpirationDate

180.2.4407 ProvisionOptionExpirationDateBusinessDayConvention

The business day convention used to adjust the instrument's provision's option expiration date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)

Code	Name	Description
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ProvisionOptionExpirationDate

180.2.4408 ProvisionOptionExpirationDate

The ProvisionOptionExerciseDate is a subcomponent within the ProvisionGrp component used to report the option expiration date and times defined in the provision.

Name	Mult.	Type	Description
ProvisionOptionExpirationDateUnadjusted	[0..1]	LocalMktDate	
ProvisionOptionExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option expiration date.
ProvisionOptionExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option expiration date.
ProvisionOptionExpirationDateRelativeTo	[0..1]	int	
ProvisionOptionExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionOptionExpirationDateOffsetUnit(40150) is specified.
ProvisionOptionExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionOptionExpirationDateOffsetPeriod(40149) is specified.
ProvisionOptionExpirationDateOffsetDayType	[0..1]	CodeSet	

Name	Mult.	Type	Description
ProvisionOptionExpirationDateAdjusted	[0..1]	LocalMktDate	
ProvisionOptionExpirationTime	[0..1]	LocalMktTime	
ProvisionOptionExpirationTimeBusinessCenter	[0..1]	String	

Used in groups: ProvisionGrp

180.2.4409 ProvisionOptionExpirationDateOffsetDayType

Specifies the day type of the provision's relative option expiration date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ProvisionOptionExpirationDate

180.2.4410 ProvisionOptionExpirationDateOffsetPeriod

Time unit multiplier for the relative option expiration date offset.

Type: int

Used in components: ProvisionOptionExpirationDate

180.2.4411 ProvisionOptionExpirationDateOffsetUnit

Time unit associated with the relative option expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionOptionExpirationDate

180.2.4412 ProvisionOptionExpirationDateRelativeTo

Specifies the anchor date when the option expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: ProvisionOptionExpirationDate

180.2.4413 ProvisionOptionExpirationDateUnadjusted

The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

Type: LocalMktDate

Used in components: ProvisionOptionExpirationDate

180.2.4414 ProvisionOptionExpirationTime

The latest time for exercise on the expiration date.

Type: LocalMktTime

Used in components: ProvisionOptionExpirationDate

180.2.4415 ProvisionOptionExpirationTimeBusinessCenter

Identifies the business center calendar used with the provision's latest exercise time on expiration date.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: ProvisionOptionExpirationDate

180.2.4416 ProvisionOptionMaximumNumber

The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.

Type: int

Used in groups: ProvisionGrp

180.2.4417 ProvisionOptionMinimumNumber

The minimum number of options that can be exercised on a given exercise date.

Type: int

Used in groups: ProvisionGrp

180.2.4418 ProvisionOptionRelevantUnderlyingDateAdjusted

The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4419 ProvisionOptionRelevantUnderlyingDateBusinessCenter

The business center calendar used to adjust the instrument's provision's option underlying date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.4420 ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the ProvisionOptionRelevantUnderlyingDate component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoProvisionOptionRelevantUnderlyingDateBusinessCenters	[1..1]	NumInGroup	
ProvisionOptionRelevantUnderlyingDateBusinessCenter	[0..1]	String	Required if NoProvisionOptionRelevantUnderlyingDateBusinessCenters(40956) > 0.

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4421 ProvisionOptionRelevantUnderlyingDateBusinessDayConvention

The business day convention used to adjust the instrument's provision's option underlying date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.

Code	Name	Description
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4422 ProvisionOptionRelevantUnderlyingDate

The ProvisionOptionRelevantUnderlyingDate is a subcomponent within the ProvisionGrp component used to report the option relevant underlying date defined in the provision.

Name	Mult.	Type	Description
ProvisionOptionRelevantUnderlying-DateUnadjusted	[0..1]	LocalMktDate	
ProvisionOptionRelevantUnderlying-DateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the provisional option relevant underlying date.
ProvisionOptionRelevantUnderlying-DateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the provisional option relevant underlying date.
ProvisionOptionRelevantUnderlying-DateRelativeTo	[0..1]	int	
ProvisionOptionRelevantUnderlying-DateOffsetPeriod	[0..1]	int	Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetUnit(40160) is specified.
ProvisionOptionRelevantUnderlying-DateOffsetUnit	[0..1]	CodeSet	Conditionally required when ProvisionOptionRelevantUnderlyingDateOffsetPeriod(40159) is specified.
ProvisionOptionRelevantUnderlying-DateOffsetDayType	[0..1]	CodeSet	
ProvisionOptionRelevantUnderlying-DateAdjusted	[0..1]	LocalMktDate	

Used in groups: ProvisionGrp

180.2.4423 ProvisionOptionRelevantUnderlyingDateOffsetDayType

Specifies the day type of the provision's relative option relevant underlying date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4424 ProvisionOptionRelevantUnderlyingDateOffsetPeriod

Time unit multiplier for the relative option relevant underlying date offset.

Type: int

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4425 ProvisionOptionRelevantUnderlyingDateOffsetUnit

Time unit associated with the relative option relevant underlying date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4426 ProvisionOptionRelevantUnderlyingDateRelativeTo

Specifies the anchor date when the date relevant to the underlying trade on exercise is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4427 ProvisionOptionRelevantUnderlyingDateUnadjusted

The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: ProvisionOptionRelevantUnderlyingDate

180.2.4428 ProvisionOptionSinglePartyBuyerSide

If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: ProvisionGrp

180.2.4429 ProvisionOptionSinglePartySellerSide

If optional early termination is not available to both parties then this component identifies the seller of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: ProvisionGrp

180.2.4430 ProvisionParties

ProvisionParties is a repeating component within the Provision component used to report the parties identified in the contract provision.

Name	Mult.	Type	Description
NoProvisionPartyIDs	[1..1]	NumInGroup	
ProvisionPartyID	[0..1]	String	Required if NoProvisionPartyIDs(40174) > 0.
ProvisionPartyIDSource	[0..1]	CodeSet	Required if NoProvisionPartyIDs(40174) > 0.
ProvisionPartyRole	[0..1]	CodeSet	Required if NoProvisionPartyIDs(40174) > 0.
ProvisionPartyRoleQualifier	[0..1]	CodeSet	
ProvisionPtysSubGrp	[0..*]	Group	

Used in groups: ProvisionGrp

180.2.4431 ProvisionPartyID

The party identifier/code for the payment settlement party.

Type: String

Used in groups: ProvisionParties

180.2.4432 ProvisionPartyIDSource

Identifies class or source of the ProvisionPartyID(40175) value.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.

Code	Name	Description
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: ProvisionParties

180.2.4433 ProvisionPartyRole

Identifies the type or role of ProvisionPartyID(40175) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)

Code	Name	Description
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: ProvisionParties

180.2.4434 ProvisionPartyRoleQualifier

Used to further qualify the value of ProvisionPartyRole(40177).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: ProvisionParties

180.2.4435 ProvisionPartySubID

Party sub-identifier, if applicable, for ProvisionPartyID(40175).

Type: String

Used in groups: ProvisionPtysSubGrp

180.2.4436 ProvisionPartySubIDType

The type of ProvisionPartySubID(40179).

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker

Code	Name	Description
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.

Code	Name	Description
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: ProvisionPtysSubGrp

180.2.4437 ProvisionPtysSubGrp

ProvisionPtysSubGrp is a repeating component within the ProvisionParties component used to extend information to be reported for the party.

Name	Mult.	Type	Description
NoProvisionPartySubIDs	[1..1]	NumInGroup	
ProvisionPartySubID	[0..1]	String	Required if NoProvisionPartySubIDs(40178) > 0.
ProvisionPartySubIDType	[0..1]	CodeSet	Required if NoProvisionPartySubIDs(40178) > 0.

Used in groups: ProvisionParties

180.2.4438 ProvisionText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: ProvisionGrp

180.2.4439 ProvisionType

Type of provisions.

Type: int

Allowed values in ProvisionTypeCodeSet:

Code	Name	Description
0	MandatoryEarlyTermination	Mandatory early termination
1	OptionalEarlyTermination	Optional early termination
2	Cancelable	Cancelable
3	Extendable	Extendable. The contract can be extended by either party usually with a specific time notice prior to the expiry date. In the context of EU SFTR reporting this corresponds to "termination optionality" code "ETSB".
4	MutualEarlyTermination	Mutual early termination

Code	Name	Description
5	Evergreen	Evergreen. The contract automatically renews after the expiry date until one party gives the other notice to terminate. In the context of EU SFTR reporting this corresponds to "termination optionality" code "EGRN".
6	Callable	Callable. Contract is callable.
7	Puttable	Puttable. Contract is puttable.

Used in groups: ProvisionGrp

180.2.4440 PtysSubGrp

Name	Mult.	Type	Description
NoPartySubIDs	[1..1]	NumInGroup	
PartySubID	[0..1]	String	
PartySubIDType	[0..1]	CodeSet	

Used in groups: Parties

180.2.4441 PublishTrdIndicator

Indicates if a trade should be reported via a market reporting service.

Type: Boolean

Allowed values in PublishTrdIndicatorCodeSet:

Code	Name	Description
N	DoNotReportTrade	Do Not Report Trade
Y	ReportTrade	Report Trade

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.4442 PutOrCall

Indicates whether an option contract is a put, call, chooser or undetermined.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate receiver or into a CDS contract as a seller of protection or for the case of a Floor.
1	Call	Call. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into a CDS contract as a buyer of protection or for the case of a Cap.
2	Other	Other. In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.
3	Chooser	Chooser. Indicates that the option buyer may choose to buy or sell the underlying security on exercise or if a Swaption to pay or receive the underlying IRS cash flow stream or to buy or sell CDS protection.

Used in components: Instrument

180.2.4443 QtyType

Type of quantity specified in quantity field. ContractMultiplier (tag 231) is required when QtyType = 1 (Contracts). UnitOfMeasure (tag 996) and TimeUnit (tag 997) are required when QtyType = 2 (Units of Measure per Time Unit).

Type: int

Allowed values in QtyTypeCodeSet:

Code	Name	Description
0	Units	Units (shares, par, currency)
1	Contracts	Contracts
2	UnitsOfMeasurePerTimeUnit	Unit of Measure per Time Unit

Used in components: SettlTradeDetails

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

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.4444 Quantity

Overall/total quantity (e.g. number of shares)

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

Type: Qty

Used in groups: InstrmtMatchSideGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AllocationReportAck, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse

180.2.4445 QuantityDate

Date associated to the quantity that is being reported for the position.

Type: LocalMktDate

Used in groups: PositionQty, TradePositionQty

180.2.4446 QuotCxlEntriesGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	The number of securities (instruments) whose quotes are to be canceled. Not required when cancelling all quotes.
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	

Used in messages: QuoteCancel

180.2.4447 QuoteAckStatus

Acknowledgement status of a Quote(35=S) or QuoteCancel(35=Z) message submission.

Type: int

Allowed values in QuoteAckStatusCodeSet:

Code	Name	Description
0	ReceivedNotYetProcessed	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected

Used in messages: QuoteAck

180.2.4448 QuoteAttributeGrp

The QuoteAttributeGrp component provides additional attributes about the quote. Attributes included in this component are primarily "indicators" that may be associated with regulatory requirements and are typically not part of normal trading activities.

Name	Mult.	Type	Description
NoQuoteAttributes	[1..1]	NumInGroup	
QuoteAttributeType	[0..1]	CodeSet	Required if NoQuoteAttributes(2706) > 0.
QuoteAttributeValue	[0..1]	String	Required if NoQuoteAttributes(2706) > 0.

Used in messages: Quote, QuoteAck, QuoteStatusReport

180.2.4449 QuoteAttributeType

The type of attribute for the quote.

Type: int

Allowed values in QuoteAttributeTypeCodeSet:

Code	Name	Description
0	QuoteAboveStandardMarketSize	Quote is above standard market size. In the context of ESMA pre-trade transparency under MiFIR to make prices public, the quote size is above standard market size, therefore the price is not made public. Applicable for cash equities instruments.
1	QuoteAboveSpecificInstrumentSize	Quote is above size specific to the instrument. In the context of ESMA pre-trade transparency under MiFID to make public prices, the quote size is above the size specific to the instrument, therefore the price is not or will not be made public. Applicable for non-cash equities instruments.
2	QuoteApplicableForLiquidtyProvisionActivity	Quote applicable for liquidity provision activity. In the context of ESMA RTS 24 Article 3, when QuoteAttributeValue(2708)=Y, it signifies that the quote was submitted "as part of a market making strategy pursuant to Articles 17 and 18 of Directive 2014/65/EU, or is submitted as part of another activity in accordance with Article 3" (of RTS 24).
3	QuoteIssuerStatus	Quote issuer status. Indicate whether quote issuer is available or not. Can be used in the context of US CAT to indicate if a market maker's quote is open (O) or closed (C) whenever the quote is sent to an inter-dealer quotation system.
4	BidOrAskRequest	Bid or ask request. Indicate explicitly whether a request for a quote is a request for a bid or an ask.

Used in groups: QuoteAttributeGrp

180.2.4450 QuoteAttributeValue

The value associated with the quote attribute type specified in QuoteAttributeType(2707).

Type: String

Used in groups: QuoteAttributeGrp

180.2.4451 QuoteCancelType

Identifies the type of quote cancel.

Type: int

Allowed values in QuoteCancelTypeCodeSet:

Code	Name	Description
1	CancelForOneOrMoreSecurities	Cancel quotes for one or more securities
2	CancelForSecurityType	Cancel quotes for security type(s)
3	CancelForUnderlyingSecurity	Cancel quotes for underlying security
4	CancelAllQuotes	Cancel all quotes
5	CancelSpecifiedSingleQuote	Cancel specified single quote. Cancel single quote specified in QuoteID(117) or SecondaryQuoteID(1751)
6	CancelByTypeOfQuote	Cancel by type of quote. Cancel quotes by type of quote specified in QuoteType(537)
7	CancelForSecurityIssuer	Cancel quotes for an issuer
8	CancelForIssuerOfUnderlyingSecurity	Cancel quotes for an issuer of underlying security

Used in messages: MassQuoteAck, QuoteAck, QuoteCancel, QuoteStatusReport

180.2.4452 QuoteCondition

Space-delimited list of conditions describing a quote.

Type: MultipleStringValue

Allowed values in QuoteConditionCodeSet:

Code	Name	Description
A	Open	Open/Active
B	Closed	Closed/Inactive
C	ExchangeBest	Exchange Best
D	ConsolidatedBest	Consolidated Best
E	Locked	Locked
F	Crossed	Crossed
G	Depth	Depth

Code	Name	Description
H	FastTrading	Fast Trading
I	NonFirm	Non-Firm
L	Manual	Manual/Slow Quote
J	OutrightPrice	Outright Price
K	ImpliedPrice	Implied Price
M	DepthOnOffer	Depth on Offer
N	DepthOnBid	Depth on Bid
O	Closing	Closing
P	NewsDissemination	News Dissemination
Q	TradingRange	Trading Range
R	OrderInflux	Order Influx
S	DueToRelated	Due to Related
T	NewsPending	News Pending
U	AdditionalInfo	Additional Info
V	AdditionalInfoDueToRelated	Additional Info due to related
W	Resume	Resume
X	ViewOfCommon	View of Common
Y	VolumeAlert	Volume Alert
Z	OrderImbalance	Order Imbalance
a	EquipmentChangeover	Equipment Changeover
b	NoOpen	No Open / No Resume
c	RegularETH	Regular ETH
d	AutomaticExecution	Automatic Execution
e	AutomaticExecutionETH	Automatic Execution ETH
f	FastMarketETH	Fast Market ETH
g	InactiveETH	Inactive ETH
h	Rotation	Rotation
i	RotationETH	Rotation ETH
j	Halt	Halt
k	HaltETH	Halt ETH
l	DueToNewsDissemination	Due to News Dissemination
m	DueToNewsPending	Due to News Pending
n	TradingResume	Trading Resume
o	OutOfSequence	Out of Sequence

Code	Name	Description
p	BidSpecialist	Bid Specialist
q	OfferSpecialist	Offer Specialist
r	BidOfferSpecialist	Bid Offer Specialist
s	EndOfDaySAM	End of Day SAM
t	ForbiddenSAM	Forbidden SAM
u	FrozenSAM	Frozen SAM
v	PreOpeningSAM	PreOpening SAM
w	OpeningSAM	Opening SAM
x	OpenSAM	Open SAM
y	SurveillanceSAM	Surveillance SAM
z	SuspendedSAM	Suspended SAM
0	ReservedSAM	Reserved SAM
1	NoActiveSAM	No Active SAM
2	Restricted	Restricted
3	RestOfBookVWAP	Rest of Book VWAP
4	BetterPricesInConditionalOrders	Better Prices in Conditional Orders
5	MedianPrice	Median Price
6	FullCurve	Full Curve
7	FlatCurve	Flat Curve

Used in components: MDStatisticParameters

Used in groups: MDFullGrp, MDIncGrp

180.2.4453 QuoteDisplayTime

Time by which the quote will be displayed.

Type: UTCTimestamp

Used in groups: QuotReqGrp

180.2.4454 QuoteEntryID

Unique identifier for a quote. The QuoteEntryID stays with the quote as a static identifier even if the quote is updated.

Type: String

Used in groups: MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp

180.2.4455 QuoteEntryRejectReason

Reason Quote Entry was rejected:

Type: int

Allowed values in QuoteRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (security). In the context of IA FX Reject codes, Trade Request Rejection Category F, this may be used with QuoteStatus(297)=5 (Rejected) to indicate product is not supported, e.g. by the specific venue, tenor restrictions on the market participant(s) involved.
2	Exchange	Exchange (security) closed
3	QuoteRequestExceedsLimit	Quote Request exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownQuote	Unknown quote
6	DuplicateQuote	Duplicate quote
7	InvalidBid	Invalid bid/ask spread
8	InvalidPrice	Invalid price. In the context of IA FX Reject codes, Trade Request Rejection Category A-2, this may be used with QuoteStatus(297)=5 (Rejected) to indicate price is not valid due to "last look latency".
9	NotAuthorizedToQuoteSecurity	Not authorized to quote security
10	PriceExceedsCurrentPriceBand	Price exceeds current price band
11	QuoteLocked	Quote locked - unable to update/cancel
12	InvalidOrUnknownSecurityIssuer	Invalid or unknown security issuer
13	InvalidOrUnknownIssuerOfUnderlyingSecurity	Invalid or unknown issuer of underlying security
14	NotionalValueExceedsThreshold	Notional value exceeds threshold
15	PriceExceedsCurrentPriceBandDepr	Price exceeds current price band
16	ReferencePriceNotAvailable	Reference price not available

Code	Name	Description
17	InsufficientCreditLimit	Insufficient credit limit. In the context of IA FX Reject codes, Trade Request Rejection Category C, this may be used with QuoteStatus(297)=5 (Rejected) to indicate credit limit is exceeded or not in place.
18	ExceededClipSizeLimit	Exceeded clip size limit
19	ExceededMaxNotionalOrderAmt	Exceeded maximum notional order amount
20	ExceededDV01PV01Limit	Exceeded DV01/PV01 limit
21	ExceededCS01Limit	Exceeded CS01 limit
22	UnavailablePriceLiquidity	Unavailable price or liquidity. In the context of IA FX Reject codes, Trade Request Rejection Category B, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the "Hit/lift" was not subjected to last look but pricing or liquidity is no longer available for execution.
23	InvalidMissingEntitlements	Invalid or missing entitlements. In the context of IA FX Reject codes, Trade Request Rejection Category D, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the counterparty is not authorized or has missing entitlements.
24	UnknownAccounts	Unknown account(s). In the context of IA FX Reject codes, Trade Request Rejection Category D, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the account/fund is unknown or not setup.
99	Other	Other. In the context of IA FX Reject codes, Trade Request Rejection Category E, order rejected due to other exceptions. Further detail may be provided in RejectText(1328)or Text(58), with preference for RejectText(1328) if field is present in the message.

Used in groups: QuotEntryAckGrp

180.2.4456 QuoteEntryStatus

Identifies the status of an individual quote. See also QuoteStatus(297) which is used for single Quotes.

Type: int

Allowed values in QuoteEntryStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted

Code	Name	Description
5	Rejected	Rejected
6	RemovedFromMarket	Removed from Market
7	Expired	Expired
12	LockedMarketWarning	Locked Market Warning
13	CrossMarketWarning	Cross Market Warning
14	CanceledDueToLockMarket	Canceled due to Lock Market
15	CanceledDueToCrossMarket	Canceled due to Cross Market
16	Active	Active

Used in groups: QuotEntryAckGrp

180.2.4457 QuoteID

Unique identifier for quote

Type: String

Used in groups: ListOrdGrp, QuotReqGrp

Used in messages: CrossOrderCancelReplaceRequest, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, Quote, QuoteAck, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest

180.2.4458 QuoteModelType

Quote model type

Type: int

Allowed values in QuoteModelTypeCodeSet:

Code	Name	Description
1	QuoteEntry	Quote entry. New quote is entered or previously submitted quote is updated in full without regard to amount executed when a subsequent quote (e.g. with the same QuoteID reference) is received by the Recipient of the quote message.

Code	Name	Description
2	QuoteModification	Quote modification. Previously submitted quote must be present and is updated, taking into consideration the amount already executed when a subsequent quote (e.g. with the same QuoteID reference) is received by the Recipient of the quote message.

Used in messages: MassQuote, Quote

180.2.4459 QuoteMsgID

Unique identifier for a quote message.

Type: String

Used in messages: ExecutionReport, Quote, QuoteAck, QuoteCancel, QuoteResponse, QuoteStatusReport

180.2.4460 QuotEntryAckGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	The number of quotes for this Symbol (QuoteSet) that follow in this message.
QuoteEntryID	[0..1]	String	Uniquely identifies the quote across the complete set of all quotes for a given quote provider. First field in repeating group. Required if NoQuoteEntries > 0.
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrmtLegGrp	[0..*]	Group	
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
BidSize	[0..1]	Qty	

Name	Mult.	Type	Description
OfferSize	[0..1]	Qty	
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
CurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	
QuoteEntryStatus	[0..1]	CodeSet	

QuoteEntryRejectReason	[0..1]	CodeSet	Reason Quote Entry was rejected.

Used in groups: QuotSetAckGrp

180.2.4461 QuotEntryGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	NumInGroup	The number of quotes for this Symbol (instrument) (QuoteSet) that follow in this message.
QuoteEntryID	[1..1]	String	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
InstrmtLegGrp	[0..*]	Group	
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
TotalBidSize	[0..1]	Qty	
TotalOfferSize	[0..1]	Qty	
BidSize	[0..1]	Qty	
OfferSize	[0..1]	Qty	
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
MidPx	[0..1]	Price	
BidYield	[0..1]	Percentage	
MidYield	[0..1]	Percentage	
OfferYield	[0..1]	Percentage	
TransactTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	CodeSet	

Name	Mult.	Type	Description
TradingSessionSubID	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
BidForwardPoints2	[0..1]	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
OfferForwardPoints2	[0..1]	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
CurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	

Used in groups: QuotSetGrp

180.2.4462 QuotePriceType

Code to represent price type requested in Quote.

If the Quote Request is for a Swap, values 1-8 apply to all legs.

Type: int

Allowed values in QuotePriceTypeCodeSet:

Code	Name	Description
1	Percent	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerShare	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed Amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points relative to benchmark). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	YieldSpread	Yield Spread (swaps)
10	Yield	Yield
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example: the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools.
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based
23	UpFrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageOfNotional	Percentage of notional

Used in groups: QuotReqGrp, QuotReqRjctGrp

180.2.4463 QuoteQualifier

Code to qualify Quote use and other aspects of price negotiation.

Type: char

Allowed values in IOIQualifierCodeSet:

Code	Name	Description
A	AllOrNone	All or None (AON)
B	MarketOnClose	Market On Close (MOC) (held to close)
C	AtTheClose	At the close (around/not held to close)
D	VWAP	VWAP (Volume Weighted Average Price)
E	Axe	Axe. Indicates that a quote is an Axe, without specifying a side preference. Mutually exclusive with F(Axe on bid) and G(Axe on offer).
F	AxeOnBid	Axe on bid. Indicates that a quote is an Axe, with a preference to execute on the bid side. Mutually exclusive with E(Axe) and G (Axe on offer)
G	AxeOnOffer	Axe on offer. Indicates that a quote is an Axe, with a preference to execute on the offer side. Mutually exclusive with E(Axe) and F (Axe on bid)
H	ClientNaturalWorking	Client natural working. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type C2 – Client Natural (Working). A client should be able to seek verification (from IOI publisher's management/compliance) that, for any C2 IOIs received, there was a corresponding live client order for at least the advertised size prior to the IOI being generated. Resulting trades are expected to be of a riskless nature.
I	InTouchWith	In touch with. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type P1 - Potential. Post-execution, a client should be able to seek verification (from IOI publisher's management/ compliance) that, for any P1 IOIs received and executed against, there was by time of the execution, an opposing specific client order. Resulting trades are expected to be of a riskless nature. If the anticipated client order does not materialise, and the broker elects to commit capital, this must be disclosed prior to execution.

Code	Name	Description
J	PositionWanted	Position wanted. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H2 – Position Wanted. Brokers will be likely be sourcing liquidity and therefore may advertise the size of IOI they wish; however, clients can expect the broker to honour the size of IOI shown. The presumption is that there is no intent to immediately unwind the position without notification, however, brokers may provide additional granularity to the category and may offer bilateral post trade commitments. Brokers will also offer clients a feedback mechanism.
K	MarketMaking	Market making. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H3 – Market Making, no enforcement is required.
L	Limit	Limit
M	MoreBehind	More Behind
N	ClientNaturalBlock	Client natural block. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type C1 - Client Natural (Block). A client should be able to seek verification (from IOI publisher's management/compliance) that, for any C1 IOIs received, there was a corresponding live client order for at least the advertised size prior to the IOI being generated. Resulting trades are expected to be of a riskless nature.
O	AtTheOpen	At the Open
P	TakingAPosition	Taking a Position
Q	AtTheMarket	At the Market (previously called Current Quote)
R	ReadyToTrade	Ready to Trade
S	PortfolioShown	Inventory or Portfolio Shown
T	ThroughTheDay	Through the Day
U	Unwind	Unwind. With reference to the AFME/IA Framework for Indications of Interest, this is to be used to denote IOIs of type H1 - Unwind. Brokers will be responsible for ensuring that the size of the IOI reflects the actual house position in the relevant business unit and should not inflate the size of the IOI. The presumption is that there is no intent to immediately replace the position without notification, however, brokers may provide additional granularity to the category and may offer bilateral post trade commitments. Brokers will also offer clients a feedback mechanism.
V	Versus	Versus

Code	Name	Description
W	Indication	Indication - Working Away
X	CrossingOpportunity	Crossing Opportunity
Y	AtTheMidpoint	At the Midpoint
Z	PreOpen	Pre-open
1	QuantityNegotiable	Quantity is negotiable. When specified, the dealer may counter with a reduced quantity in its Quotes in response to QuoteRequest(35=R). All-or-none if omitted.
2	AllowLateBids	Allow late bids. When specified in QuoteRequest(35=R) the dealer may submit quotes after curtain time has elapsed.
3	ImmediateOrCounter	Immediate or counter. When specified, the buy-side customer is permitted to counter a firm quote during wiretime.
4	AutoTrade	Auto trade. Trade is in an auto-trading mode whereby the best quote that satisfies user criteria as determined by the trading platform will be accepted automatically.
a	AutomaticSpot	Automatic spot. At completion of price negotiation based on spread the trading platform will propose a benchmark spot price which may be filled immediately by the dealer or countered.
b	PlatformCalculatedSpot	Platform calculated spot. At completion of price negotiation based on spread the trading platform will supply a benchmark spot price and immediately complete the trade reporting fill. There is no dealer last look.
c	OutsideSpread	Outside spread. The IOI is identifiable outside the current bid/offer.
d	DeferredSpot	Deferred spot. At a future time after completion of price negotiation based on spread and reported in StrikeTime(443) the trading platform will propose a benchmark spot price which may be filled immediately by the dealer or countered.
n	NegotiatedSpot	Negotiated spot. Once price negotiation based on spread is completed negotiation of the benchmark spot price proceeds immediately.

Used in groups: QuotQualGrp

180.2.4464 QuoteRejectReason

Reason quote was rejected.

Type: int

Allowed values in QuoteRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (security). In the context of IA FX Reject codes, Trade Request Rejection Category F, this may be used with QuoteStatus(297)=5 (Rejected) to indicate product is not supported, e.g. by the specific venue, tenor restrictions on the market participant(s) involved.
2	Exchange	Exchange (security) closed
3	QuoteRequestExceedsLimit	Quote Request exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownQuote	Unknown quote
6	DuplicateQuote	Duplicate quote
7	InvalidBid	Invalid bid/ask spread
8	InvalidPrice	Invalid price. In the context of IA FX Reject codes, Trade Request Rejection Category A-2, this may be used with QuoteStatus(297)=5 (Rejected) to indicate price is not valid due to "last look latency".
9	NotAuthorizedToQuoteSecurity	Not authorized to quote security
10	PriceExceedsCurrentPriceBand	Price exceeds current price band
11	QuoteLocked	Quote locked - unable to update/cancel
12	InvalidOrUnknownSecurityIssuer	Invalid or unknown security issuer
13	InvalidOrUnknownIssuerOfUnderly-ingSecurity	Invalid or unknown issuer of underlying security
14	NotionalValueExceedsThreshold	Notional value exceeds threshold
15	PriceExceedsCurrentPriceBandDepr	Price exceeds current price band
16	ReferencePriceNotAvailable	Reference price not available
17	InsufficientCreditLimit	Insufficient credit limit. In the context of IA FX Reject codes, Trade Request Rejection Category C, this may be used with QuoteStatus(297)=5 (Rejected) to indicate credit limit is exceeded or not in place.
18	ExceededClipSizeLimit	Exceeded clip size limit
19	ExceededMaxNotionalOrderAmt	Exceeded maximum notional order amount
20	ExceededDV01PV01Limit	Exceeded DV01/PV01 limit
21	ExceededCS01Limit	Exceeded CS01 limit

Code	Name	Description
22	UnavailablePriceLiquidity	Unavailable price or liquidity. In the context of IA FX Reject codes, Trade Request Rejection Category B, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the "Hit/lift" was not subjected to last look but pricing or liquidity is no longer available for execution.
23	InvalidMissingEntitlements	Invalid or missing entitlements. In the context of IA FX Reject codes, Trade Request Rejection Category D, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the counterparty is not authorized or has missing entitlements.
24	UnknownAccounts	Unknown account(s). In the context of IA FX Reject codes, Trade Request Rejection Category D, this may be used with QuoteStatus(297)=5 (Rejected) to indicate the account/fund is unknown or not setup.
99	Other	Other. In the context of IA FX Reject codes, Trade Request Rejection Category E, order rejected due to other exceptions. Further detail may be provided in RejectText(1328)or Text(58), with preference for RejectText(1328) if field is present in the message.

Used in messages: MassQuoteAck, QuoteAck, QuoteStatusReport

180.2.4465 QuoteReqID

Unique identifier for a QuoteRequest(35=R).

Type: String

Used in messages: MassQuote, MassQuoteAck, Quote, QuoteAck, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport

180.2.4466 QuoteRequestRejectReason

Reason quote request was rejected.

Type: int

Allowed values in QuoteRequestRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown Symbol (Security). In the context of IA FX Reject codes, Quote Rejection Category F, the RFQ is rejected due to unknown or unsupported product, e.g. by the specific venue, tenor restrictions on the market participant(s) involved.
2	Exchange	Exchange (Security) Closed
3	QuoteRequestExceedsLimit	Quote Request Exceeds Limit. In the context of IA FX Reject codes, Quote Rejection Category D, the RFQ is rejected due to risk limit exceeded or not in place.
4	TooLateToEnter	Too Late to enter
5	InvalidPrice	Invalid Price
6	NotAuthorizedToRequestQuote	Not Authorized To Request Quote
7	NoMatchForInquiry	No Match For Inquiry
8	NoMarketForInstrument	No Market For Instrument. In the context of IA FX Reject codes, Quote Rejection Category F, the RFQ is rejected due to unknown or unsupported product.
9	NoInventory	No Inventory
10	Pass	Pass
11	InsufficientCredit	Insufficient credit. In the context of IA FX Reject codes, Quote Rejection Category A, the RFQ is rejected due to credit limit exceeded or not in place.
12	ExceededClipSizeLimit	Exceeded clip size limit
13	ExceededMaxNotionalOrderAmt	Exceeded maximum notional order amount
14	ExceededDV01PV01Limit	Exceeded DV01/PV01 limit
15	ExceededCS01Limit	Exceeded CS01 limit
16	UnavailablePriceLiquidity	Unavailable price or liquidity. In the context of IA FX Reject codes, Quote Rejection Category B, the RFQ is rejected due to unavailable price information.
17	UnmetRegulatoryRequirement	Unmet regulatory requirement. In the context of IA FX Reject codes, Quote Rejection Category C, the RFQ is rejected due to regulatory requirements not being met. For example, a RFQ is submitted into a SEF by a non-SEF participant, or an NDF was submitted into the trading platform.
18	UnknownAccounts	Unknown account(s). In the context of IA FX Reject codes, Quote Rejection Category E, the RFQ is rejected due to static data when the account/fund is not setup or unknown.
19	InvalidMissingEntitlements	Invalid or missing entitlements. In the context of IA FX Reject codes, Quote Rejection Category E, the RFQ is rejected due to static data when the counterparty is not authorized or has missing entitlements.

Code	Name	Description
99	Other	Other. In the context of IA FX Reject codes, Quote Rejection Category G, the RFQ is rejected due to other exceptions. Further detail may be provided in RejectText(1328) or Text(58), with preference for RejectText(1328) if field is present in the message.

Used in messages: QuoteRequestReject

180.2.4467 QuoteRequestType

Indicates the type of Quote Request being generated

Type: int

Allowed values in QuoteRequestTypeCodeSet:

Code	Name	Description
1	Manual	Manual
2	Automatic	Automatic
3	ConfirmQuote	Confirm quote

Used in groups: QuotReqGrp, QuotReqRjctGrp, RFQReqGrp

180.2.4468 QuoteRespID

Message reference for Quote Response

Type: String

Used in messages: ExecutionReport, Quote, QuoteResponse, QuoteStatusReport

180.2.4469 QuoteResponseLevel

Level of Response requested from receiver of quote messages. A default value should be bilaterally agreed.

Type: int

Allowed values in QuoteResponseLevelCodeSet:

Code	Name	Description
0	NoAcknowledgement	No Acknowledgement
1	AcknowledgeOnlyNegativeOrErroneousQuotes	Acknowledge only negative or erroneous quotes
2	AcknowledgeEachQuoteMessage	Acknowledge each quote message
3	SummaryAcknowledgement	Summary Acknowledgement

Used in messages: MassQuote, MassQuoteAck, Quote, QuoteCancel

180.2.4470 QuoteRespType

Identifies the type of Quote Response.

Type: int

Allowed values in QuoteRespTypeCodeSet:

Code	Name	Description
1	Hit	Hit/Lift
2	Counter	Counter
3	Expired	Expired
4	Cover	Cover. Trade was done with another quote provider. Quote provider's original quoted price was the best price not traded (i.e. the cover price).
5	DoneAway	Done away. Trade was done with another quote provider.
6	Pass	Pass
7	EndTrade	End trade. Indicates an end to the trade negotiation.
8	TimedOut	Timed out
9	Tied	Tied. Trade was done with another quote provider. Quote provider's original quoted price was the same as the traded price.
10	TiedCover	Tied cover. Trade was done with another quote provider. Quote provider's original quoted price was the best price not traded. There were other quote provider(s) at the same price.
11	Accept	Accept. Used in a response to acknowledge an action communicated by the counterparty.

Code	Name	Description
12	TerminateContract	Terminate contract. Used to communicate the termination of an existing contract.

Used in messages: QuoteResponse

180.2.4471 QuoteSetID

Unique id for the Quote Set.

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp

180.2.4472 QuoteSetValidUntilTime

Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuotSetAckGrp, QuotSetGrp

180.2.4473 QuoteSideIndicator

Indicates whether single sided quotes are allowed.

Type: Boolean

Allowed values in QuoteSideIndicatorCodeSet:

Code	Name	Description
N	No	Single sided quotes are not allowed.
Y	Yes	Single sided quotes are allowed.

Used in components: BaseTradingRules

180.2.4474 QuoteSizeRuleGrp

Rules for minimum bid and offer sizes of quotes.

Name	Mult.	Type	Description
NoQuoteSizeRules	[1..1]	NumInGroup	Number of quote size rules.
MinBidSize	[0..1]	Qty	Required if NoQuoteSizeRules(2558) > 0.
MinOfferSize	[0..1]	Qty	Required if NoQuoteSizeRules(2558) > 0.
FastMarketIndicator	[0..1]	Boolean	Used to define the sizes applicable for fast market conditions.

Used in components: BaseTradingRules

180.2.4475 QuoteStatus

Identifies the status of the quote acknowledgement.

Type: int

Allowed values in QuoteStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	CancelForSymbol	Canceled for specific securities
2	CanceledForSecurityType	Canceled for specific SecurityTypes(167)
3	CanceledForUnderlying	Canceled for underlying
4	CanceledAll	Canceled all
5	Rejected	Rejected
6	RemovedFromMarket	Removed from market
7	Expired	Expired. In the context of IA FX Reject codes, Trade Request Rejection Category A-2, this may be used to indicate price or liquidity is unavailable due to "last look latency".
8	Query	Query
9	QuoteNotFound	Quote not found
10	Pending	Pending
11	Pass	Pass. In the context of IA FX Reject codes, Trade Request Rejection Category A-1, this is used by price maker to pass due to a "last look".

Code	Name	Description
12	LockedMarketWarning	Locked market warning
13	CrossMarketWarning	Crossed market warning
14	CanceledDueToLockMarket	Canceled due to locked market
15	CanceledDueToCrossMarket	Canceled due to crossed market
16	Active	Active
17	Canceled	Canceled
18	UnsolicitedQuoteReplenishment	Unsolicited quote replenishment
19	PendingEndTrade	Pending end trade
20	TooLateToEnd	Too late to end
21	Traded	Traded
22	TradedAndRemoved	Traded and removed
23	ContractTerminates	Contract terminated. Indicates a contract has been or is being terminated.

Used in messages: MassQuoteAck, QuoteStatusReport

180.2.4476 QuoteStatusReqID

Unique identifier for Quote Status Request.

Type: String

Used in messages: QuoteStatusReport, QuoteStatusRequest

180.2.4477 QuoteType

Identifies the type of quote.

An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade.

A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market.

A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with restrictions are sent to the quote issuer who can choose to accept or decline the order.

A counter quote is used in the negotiation model. See Volume 7 - Product: Fixed Income for example usage.

Type: int

Allowed values in QuoteTypeCodeSet:

Code	Name	Description
0	Indicative	Indicative
1	Tradeable	Tradeable
2	RestrictedTradeable	Restricted tradeable
3	Counter	Counter (tradeable)
4	InitiallyTradeable	Initially tradeable

Used in groups: InstrmtMDReqGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp

Used in messages: MassQuote, MassQuoteAck, Quote, QuoteAck, QuoteCancel, QuoteResponse, QuoteStatusReport

180.2.4478 QuotQualGrp

Name	Mult.	Type	Description
NoQuoteQualifiers	[1..1]	NumInGroup	
QuoteQualifier	[0..1]	CodeSet	Required if NoQuoteQualifiers > 1

Used in groups: QuotReqGrp, QuotReqRjctGrp

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.4479 QuotReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Number of related symbols (instruments) in Request
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	Useful for verifying security identification
QuoteRequestType	[0..1]	CodeSet	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
QuoteID	[0..1]	String	Can be used when QuoteRequestType(303) = 3(Confirm Quote).
SecondaryQuoteID	[0..1]	String	Can be used when QuoteRequestType(303) = 3(Confirm Quote).
QuoteType	[0..1]	CodeSet	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable). Valid values used by FX in the request: 0 = Indicative, 1 = Tradeable; Absence implies a request for an indicative quote.
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
TradeOriginationDate	[0..1]	LocalMktDate	
NumOfCompetitors	[0..1]	int	
Side	[0..1]	CodeSet	If OrdType = "Forex - Swap", should be the side of the future portion of a F/X swap. The absence of a side implies that a two-sided quote is being requested. For single instrument use. FX values, 1 = Buy, 2 = Sell; This is from the perspective of the Initiator. If absent then a two-sided quote is being requested for spot or forward.
QtyType	[0..1]	CodeSet	Type of quantity specified in a quantity field. For FX, if used, should be "0".
OrderQtyData	[0..1]	Component	Conditionally required for single instrument quoting when applicable for the type of instrument.
MinQty	[0..1]	Qty	
SettlType	[0..1]	CodeSet	For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.
SettlDate	[0..1]	LocalMktDate	Can be used (e.g. with forex quotes) to specify the desired "value date". For NDFs either SettlType (specifying the tenor) or SettlDate must be specified.

Name	Mult.	Type	Description
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Currency	[0..1]	Currency	Can be used to specify the desired currency of the quoted price. May differ from the 'normal' trading currency of the instrument being quote requested.
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Required for NDFs to specify the settlement currency (fixing currency).
SettlCurrencyCodeSource	[0..1]	CodeSet	
RateSource	[0..*]	Group	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
QuotReqLegsGrp	[0..*]	Group	
QuotQualGrp	[0..*]	Group	
TrdType	[0..1]	CodeSet	May be used by SEFs (Swap Execution Facilities) to indicate a block swap transaction.
RegulatoryTransactionType	[0..1]	CodeSet	
RegulatoryTradeIDGrp	[0..*]	Group	
NegotiationMethod	[0..1]	CodeSet	
QuotePriceType	[0..1]	CodeSet	Initiator can specify the price type the quote needs to be quoted at. If not specified, the Respondent has option to specify how quote is quoted.
PriceQualifierGrp	[0..*]	Group	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote request is for
ValidUntilTime	[0..1]	UTCTimestamp	Used by the quote initiator to indicate the period of time the resulting Quote must be valid until
ExpireTime	[0..1]	UTCTimestamp	The time when the request for quote or negotiation dialog will expire.

Name	Mult.	Type	Description
ResponseTime	[0..1]	UTCTimestamp	
QuoteDisplayTime	[0..1]	UTCTimestamp	
ExposureDuration	[0..1]	int	The (minimum or suggested) period of time a quote price is tradable before it becomes indicative (i.e. off-the-wire).
ExposureDurationUnit	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	Time transaction was entered
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Quoted or target price
MidPx	[0..1]	Price	For OTC swaps, may be used to provide the estimated mid-market-mark.
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the Quoted or target price for the future portion of a F/X swap.
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Parties	[0..*]	Group	
TradeContinuation	[0..1]	CodeSet	Maybe used to indicate quote/negotiation is for the specified post-execution trade continuation or lifecycle event.
TradeContinuationText	[0..1]	String	
EncodedTradeContinuationTextLen	[0..1]	Length	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
EncodedTradeContinuationText	[0..1]	data	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
StrikeTime	[0..1]	UTCTimestamp	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.

Used in messages: QuoteRequest

180.2.4480 QuotReqLegsGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegOrderQty	[0..1]	Qty	
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegMidPx	[0..1]	Price	For OTC swaps, may be used to provide the estimated mid-market mark.
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	CodeSet	
LegSettlDate	[0..1]	LocalMktDate	
LegStipulations	[0..*]	Group	
NestedParties	[0..*]	Group	
LegBenchmarkCurveData	[0..1]	Component	
LegRefID	[0..1]	String	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.

Used in groups: QuotReqGrp, QuotReqRjctGrp

180.2.4481 QuotReqRjctGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Number of related symbols (instruments) in Request
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	Useful for verifying security identification

Name	Mult.	Type	Description
QuoteRequestType	[0..1]	CodeSet	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
QuoteType	[0..1]	CodeSet	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable)
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
TradeOriginationDate	[0..1]	LocalMktDate	
Side	[0..1]	CodeSet	If OrdType = "Forex - Swap", should be the side of the future portion of a F/X swap. The absence of a side implies that a two-sided quote is being requested. Required if specified in Quote Request message.
QtyType	[0..1]	CodeSet	
OrderQtyData	[0..1]	Component	Insert here the set of "OrderQytData" fields defined in "Common Components of Application Messages". Required if component is specified in Quote Request message.
SettlType	[0..1]	CodeSet	
SettlDate	[0..1]	LocalMktDate	Can be used (e.g. with forex quotes) to specify the desired "value date"
SettlDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of a F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of a F/X swap.
Currency	[0..1]	Currency	Can be used to specify the desired currency of the quoted price. May differ from the 'normal' trading currency of the instrument being quote requested.
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" (repeating group of Fixed Income stipulations) fields defined in "Common Components of Application Messages"
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
QuotReqLegsGrp	[0..*]	Group	

Name	Mult.	Type	Description
QuotQualGrp	[0..*]	Group	
NegotiationMethod	[0..1]	CodeSet	
QuotePriceType	[0..1]	CodeSet	Initiator can specify the price type the quote needs to be quoted at. If not specified, the Respondent has option to specify how quote is quoted.
PriceQualifierGrp	[0..*]	Group	
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote request is for
ExpireTime	[0..1]	UTCTimestamp	The time when Quote Request will expire.
TransactTime	[0..1]	UTCTimestamp	Time transaction was entered
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" (Fixed Income spread or benchmark curve) fields defined in "Common Components of Application Messages"
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	Quoted or target price
Price2	[0..1]	Price	Can be used with OrdType = "Forex - Swap" to specify the Quoted or target price for the future portion of a F/X swap.
YieldData	[0..1]	Component	Insert here the set of "YieldData" (yield-related) fields defined in "Common Components of Application Messages"
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
StrikeTime	[0..1]	UTCTimestamp	Conditionally required when QuoteQual(695) = d (Deferred spot) is specified.

Used in messages: QuoteRequestReject

180.2.4482 QuotSetAckGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	NumInGroup	The number of sets of quotes in the message
QuoteSetID	[0..1]	String	First field in repeating group. Required if NoQuoteSets > 0

Name	Mult.	Type	Description
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages". Required if NoQuoteSets > 0
QuoteSetValidUntilTime	[0..1]	UTCTimestamp	
TotNoQuoteEntries	[0..1]	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set. Required if NoQuoteEntries > 0
TotNoCxldQuotes	[0..1]	int	Total number of quotes canceled for the quote set across all messages.
TotNoAccQuotes	[0..1]	int	Total number of quotes accepted for the quote set across all messages.
TotNoRejQuotes	[0..1]	int	Total number of quotes rejected for the quote set across all messages.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
QuotEntryAckGrp	[0..*]	Group	

Used in messages: MassQuoteAck

180.2.4483 QuotSetGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	NumInGroup	The number of sets of quotes in the message
QuoteSetID	[1..1]	String	Sequential number for the Quote Set. For a given QuoteID - assumed to start at 1. Must be the first field in the repeating group.
UnderlyingInstrument	[0..1]	Component	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"
QuoteSetValidUntilTime	[0..1]	UTCTimestamp	

Name	Mult.	Type	Description
TotNoQuoteEntries	[1..1]	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set.
LastFragment	[0..1]	CodeSet	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
QuotEntryGrp	[1..*]	Group	

Used in messages: MassQuote

180.2.4484 RateSource

Identifies the source of rate information.

For FX, the reference source to be used for the FX spot rate.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: RateSource

180.2.4485 RateSource

The RateSource component is used to identify the source for the rate information as required by the trade for pricing reasons.

Name	Mult.	Type	Description
NoRateSources	[1..1]	NumInGroup	
RateSource	[0..1]	CodeSet	Required if NoRateSource(1445) > 0
RateSourceType	[0..1]	CodeSet	Required if NoRateSources(1445) > 0
ReferencePage	[0..1]	String	May be used when RateSource(1446)=99 (Other)
RateSourceReferencePageHeading	[0..1]	String	
FXBenchmarkRateFix	[0..1]	String	
RateSourceSymbol	[0..1]	String	
FXBenchmark	[0..1]	CodeSet	
FXBenchmarkDate	[0..1]	LocalMktDate	Conditionally required when FXBenchmarkTime(3075) or FXBenchmarkBusinessCenter(3076) is specified.
FXBenchmarkTime	[0..1]	LocalMktTime	Conditionally required when FXBenchmarkDate(3074) or FXBenchmarkBusinessCenter(3076) is specified.
FXBenchmarkBusinessCenter	[0..1]	String	Conditionally required when FXBenchmarkDate(3074) or FXBenchmarkTime(3075) is specified.

Used in groups: MDFullGrp, MDIncGrp, QuotReqGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest, Quote, TradeCaptureReport

180.2.4486 RateSourceReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in groups: RateSource

180.2.4487 RateSourceSymbol

Identifies the currency pair/symbol that the instance of the rate source information is applicable for the fixing.

Type: String

Used in groups: RateSource

180.2.4488 RateSourceType

Indicates whether the rate source specified is a primary or secondary source.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: RateSource

180.2.4489 RawData

Unformatted raw data, can include bitmaps, word processor documents, etc.

Type: data

Used in messages: Email, Logon, News, UserRequest

180.2.4490 RawDataLength

Number of bytes in raw data field.

Type: Length

Used in messages: Email, Logon, News, UserRequest

180.2.4491 RealizedVariance

Actual or realized variance of an instrument used to calculate settlement prices, e.g. for variance futures.

Type: float

Used in groups: ClearingPriceParametersGrp

180.2.4492 ReceivedDeptID

Identifies the broker-dealer department that first took the order.

Type: String

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.4493 ReceivingDeptID

An identifier representing the department or desk within the firm that received the order.

Type: String

Used in groups: SideCrossOrdModGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.4494 RedemptionDate

Return of investor's principal in a security. Bond redemption can occur before maturity date.(Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: Instrument

180.2.4495 RefAllocID

Reference identifier to be used with AllocTransType (71) = Replace or Cancel.

(Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.4496 RefApplExtID

The extension pack number associated with an application message.

Type: int

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

180.2.4497 RefApplID

Reference to the unique application identifier which corresponds to ApplID(1180) from the Application Sequence Group component

Type: String

Used in groups: ApplIDReportGrp, ApplIDRequestAckGrp, ApplIDRequestGrp

180.2.4498 RefApplLastSeqNum

Application sequence number of last message in transmission.

Type: SeqNum

Used in groups: ApplIDReportGrp, ApplIDRequestAckGrp

180.2.4499 RefApplReqID

Used to reference a previously submitted ApplReqID (1346) from within a subsequent ApplicationMessageRequest(MsgType=BW)

Type: String

Used in groups: ApplIDRequestAckGrp, ApplIDRequestGrp

180.2.4500 RefApplVerID

Specifies the service pack release being applied to a message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as ApplVerID

Type: String

Allowed values in ApplVerIDCodeSet:

Code	Name	Description
0	FIX27	FIX27
1	FIX30	FIX30
2	FIX40	FIX40
3	FIX41	FIX41
4	FIX42	FIX42

Code	Name	Description
5	FIX43	FIX43
6	FIX44	FIX44
7	FIX50	FIX50
8	FIX50SP1	FIX50SP1
9	FIX50SP2	FIX50SP2
10	FIXLatest	FIXLatest

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

180.2.4501 RefClOrdID

Used to reference an order via ClOrdID(11).

Type: String

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle

180.2.4502 RefCompID

Assigned value used to identify a firm.

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp

180.2.4503 RefCstmApplVerID

Specifies a custom extension to a message being applied at the session level.

Type: String

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

180.2.4504 ReferenceDataDate

Reference data entry's date-time of the type specified in ReferenceDataDateType(2748).

Type: UTCTimestamp

Used in groups: ReferenceDataDateGrp

180.2.4505 ReferenceDataDateGrp

Used to carry the different date-time stamps related to the reference data entry.

Name	Mult.	Type	Description
NoReferenceDataDates	[1..1]	NumInGroup	
ReferenceDataDate	[0..1]	UTCTimestamp	Required if NoReferenceDataDates(2746) > 0.
ReferenceDataDateType	[0..1]	CodeSet	

Used in components: InstrumentExtension

180.2.4506 ReferenceDataDateType

Reference data entry's date-time type.

Type: int

Allowed values in ReferenceDataDateTypeCodeSet:

Code	Name	Description
0	AdmitToTradeRequestDate	Date of request for admission to trading. In the context of MiFID II ESMA RTS 23 this is defined as "Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue." (Reference: Annex I Table 3 Field 9)
1	AdmitToTradeApprovalDate	Date of approval of admission to trading. In the context of MiFID II ESMA RTS 23 this is defined as "Date and time of the request for admission to trading on the trading venue." (Reference: Annex I Table 3 Field 10)

Code	Name	Description
2	AdmitToTradeOrFirstTradeDate	Date of admission to trading or date of first trade. In the context of MiFID II ESMA RTS 23 this is defined as "Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue." (Reference: Annex I Table 3 Field 11)
3	TerminationDate	Termination date. In the context of MiFID II ESMA RTS 23 this is defined as "Where available, the date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue." (Reference: Annex I Table 3 Field 12)

Used in groups: ReferenceDataDateGrp

180.2.4507 ReferenceEntityType

Specifies the type of reference entity for first-to-default CDS basket contracts.

Type: int

Allowed values in ReferenceEntityTypeCodeSet:

Code	Name	Description
1	Asian	Asian
2	AustralianNewZealand	Australian and New Zealand
3	EuropeanEmergingMarkets	European emerging markets
4	Japanese	Japanese
5	NorthAmericanHighYield	North American high yield
6	NorthAmericanInsurance	North American insurance
7	NorthAmericanInvestmentGrade	North American investment grade
8	Singaporean	Singaporean
9	WesternEuropean	Western European
10	WesternEuropeanInsurance	Western European insurance

Used in components: Instrument

180.2.4508 ReferencePage

Identifies the reference "page" from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: RateSource

180.2.4509 RefMsgType

The MsgType (35) of the FIX message being referenced.

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat. The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
1	TestRequest	TestRequest. The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.
2	ResendRequest	ResendRequest. The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.
3	Reject	Reject. The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.

Code	Name	Description
4	SequenceReset	SequenceReset. The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
5	Logout	Logout. The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.
6	IOI	IOI. Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade. Indication messages can be transmitted in various transaction types; NEW, CANCEL, and REPLACE. All message types other than NEW modify the state of the message identified in IOIRefID.
7	Advertisement	Advertisement. Advertisement messages are used to announce completed transactions. The advertisement message can be transmitted in various transaction types; NEW, CANCEL and REPLACE. All message types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID.
8	ExecutionReport	ExecutionReport. The execution report message is used to:. 1. confirm the receipt of an order. 2. confirm changes to an existing order (i.e. accept cancel and replace requests). 3. relay order status information. 4. relay fill information on working orders. 5. relay fill information on tradeable or restricted tradeable quotes. 6. reject orders. 7. report post-trade fees calculations associated with a trade
9	OrderCancelReject	OrderCancelReject. The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
A	Logon	Logon. The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.
B	News	News. The news message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol). The News message can be originated at either the broker or institution side, or exchanges and other marketplace venues.

Code	Name	Description
C	Email	Email. The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.
D	NewOrderSingle	NewOrderSingle. The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution. The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.
E	NewOrderList	NewOrderList. The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
F	OrderCancelRequest	OrderCancelRequest. The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).
G	OrderCancelReplaceRequest	OrderCancelReplaceRequest. The order cancel/replace request is used to change the parameters of an existing order. Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.
H	OrderStatusRequest	OrderStatusRequest. The order status request message is used by the institution to generate an order status message back from the broker.
J	AllocationInstruction	AllocationInstruction. The AllocationInstruction(35=J) message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.
K	ListCancelRequest	ListCancelRequest. The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
L	ListExecute	ListExecute. The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.
M	ListStatusRequest	ListStatusRequest. The list status request message type is used by institutions to instruct the broker to generate status messages for a list.

Code	Name	Description
N	ListStatus	ListStatus. The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker's site. This message may also be used to respond to the List Cancel Request.
P	AllocationInstructionAck	AllocationInstructionAck. In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message. The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.
Q	DontKnowTrade	DontKnowTrade. The Don’t Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.
R	QuoteRequest	QuoteRequest. In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as an Request For Quote (RFQ)
S	Quote	Quote. The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
T	SettlementInstructions	SettlementInstructions. The Settlement Instructions message provides the broker’s, the institution’s, or the intermediary’s instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.
V	MarketDataRequest	MarketDataRequest. Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.
W	MarketDataSnapshotFullRefresh	MarketDataSnapshotFullRefresh. The Market Data messages are used as the response to a Market Data Request message. In all cases, one Market Data message refers only to one Market Data Request. It can be used to transmit a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.

Code	Name	Description
X	MarketDataIncrementalRefresh	MarketDataIncrementalRefresh. The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.
Y	MarketDataRequestReject	MarketDataRequestReject. The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons. Brokers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether Full or Incremental updates must be used.
Z	QuoteCancel	QuoteCancel. The Quote Cancel message is used by an originator of quotes to cancel quotes. The Quote Cancel message supports cancellation of:. • All quotes. • Quotes for a specific symbol or security ID. • All quotes for a security type. • All quotes for an underlying
a	QuoteStatusRequest	QuoteStatusRequest. The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:. • For the issuer of a quote in a market to query the status of that quote (using the QuoteID to specify the target quote). • To subscribe and unsubscribe for Quote Status Report messages for one or more securities.
b	MassQuoteAck	MassQuoteAck. Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.
c	SecurityDefinitionRequest	SecurityDefinitionRequest. The SecurityDefinitionRequest(35=c) message is used for the following:. 1. Request a specific security to be traded with the second party. The requested security can be defined as a multileg security made up of one or more instrument legs. 2. Request a set of individual securities for a single market segment. 3. Request all securities, independent of market segment.

Code	Name	Description
d	SecurityDefinition	SecurityDefinition. The SecurityDefinition(35=d) message is used for the following:. 1. Accept the security defined in a SecurityDefinition(35=d) message. 2. Accept the security defined in a SecurityDefinition(35=d) message with changes to the definition and/or identity of the security. 3. Reject the security requested in a SecurityDefinition(35=d) message. 4. Respond to a request for securities within a specified market segment. 5. Convey comprehensive security definition for all market segments that the security participates in. 6. Convey the security's trading rules that differ from default rules for the market segment.
e	SecurityStatusRequest	SecurityStatusRequest. The Security Status Request message provides for the ability to request the status of a security. One or more Security Status messages are returned as a result of a Security Status Request message.
f	SecurityStatus	SecurityStatus. The Security Status message provides for the ability to report changes in status to a security. The Security Status message contains fields to indicate trading status, corporate actions, financial status of the company. The Security Status message is used by one trading entity (for instance an exchange) to report changes in the state of a security.
g	TradingSessionStatusRequest	TradingSessionStatusRequest. The Trading Session Status Request is used to request information on the status of a market. With the move to multiple sessions occurring for a given trading party (morning and evening sessions for instance) there is a need to be able to provide information on what product is trading on what market.
h	TradingSessionStatus	TradingSessionStatus. The Trading Session Status provides information on the status of a market. For markets multiple trading sessions on multiple-markets occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session.
i	MassQuote	MassQuote. The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).

Code	Name	Description
j	BusinessMessageReject	BusinessMessageReject. The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.
k	BidRequest	BidRequest. The BidRequest Message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention (e.g. US/European model) the BidRequest message can be used to request a bid based on the sector, country, index and liquidity information contained within the message itself. In the "Non disclosed" convention the entry repeating group is used to define liquidity of the program. See " Program/Basket/List Trading" for an example. In the "Disclosed" convention (e.g. Japanese model) the BidRequest message can be used to request bids based on the ListOrderDetail messages sent in advance of BidRequest message. In the "Disclosed" convention the list repeating group is used to define which ListOrderDetail messages a bid is being sort for and the directions of the required bids.
l	BidResponse	BidResponse. The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example. In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.
m	ListStrikePrice	ListStrikePrice. The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.
n	XMLnonFIX	XMLnonFIX.
o	RegistrationInstructions	RegistrationInstructions. The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.
p	RegistrationInstructionsResponse	RegistrationInstructionsResponse. The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.

Code	Name	Description
q	OrderMassCancelRequest	OrderMassCancelRequest. The order mass cancel request message requests the cancellation of all of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).
r	OrderMassCancelReport	OrderMassCancelReport. The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.
s	NewOrderCross	NewOrderCross. Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID.
t	CrossOrderCancelReplaceRequest	CrossOrderCancelReplaceRequest. Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.
u	CrossOrderCancelRequest	CrossOrderCancelRequest. Used to fully cancel the remaining open quantity of a cross order.
v	SecurityTypeRequest	SecurityTypeRequest. The Security Type Request message is used to return a list of security types available from a counterparty or market.
w	SecurityTypes	SecurityTypes. The Security Type Request message is used to return a list of security types available from a counterparty or market.
x	SecurityListRequest	SecurityListRequest. The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
y	SecurityList	SecurityList. The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.
z	DerivativeSecurityListRequest	DerivativeSecurityListRequest. The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
AA	DerivativeSecurityList	DerivativeSecurityList. The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.
AB	NewOrderMultileg	NewOrderMultileg. The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.

Code	Name	Description
AC	MultilegOrderCancelReplace	MultilegOrderCancelReplace. Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.
AD	TradeCaptureReportRequest	TradeCaptureReportRequest. The Trade Capture Report Request can be used to:. • Request one or more trade capture reports based upon selection criteria provided on the trade capture report request. • Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.
AE	TradeCaptureReport	TradeCaptureReport. The Trade Capture Report message can be:. - Used to report trades between counterparties. - Used to report trades to a trade matching system. - Sent unsolicited between counterparties. - Sent as a reply to a Trade Capture Report Request. - Used to report unmatched and matched trades.
AF	OrderMassStatusRequest	OrderMassStatusRequest. The order mass status request message requests the status for orders matching criteria specified within the request.
AG	QuoteRequestReject	QuoteRequestReject. The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
AH	RFQRequest	RFQRequest. In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument. Quote Requests are then distributed by the market to liquidity providers who make markets in the instrument. The RFQ Request is used by liquidity providers to indicate to the market for which instruments they are interested in receiving Quote Requests. It can be used to register interest in receiving quote requests for a single instrument or for multiple instruments
AI	QuoteStatusReport	QuoteStatusReport. The quote status report message is used:. • as the response to a Quote Status Request message. • as a response to a Quote Cancel message. • as a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME and USER GROUP: EXCHANGES AND MARKETS)
AJ	QuoteResponse	QuoteResponse. The QuoteResponse(35=AJ) message is used for the following purposes:. 1. Respond to an IOI(35=6) message. 2. Respond to a Quote(35=S) message. 3. Counter a Quote. 4. End a negotiation dialog. 5. Follow-up or end a QuoteRequest(35=R) dialog that did not receive a response.

Code	Name	Description
AK	Confirmation	Confirmation. The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.
AL	PositionMaintenanceRequest	PositionMaintenanceRequest. The Position Maintenance Request message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a party providing investment services.
AM	PositionMaintenanceReport	PositionMaintenanceReport. The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.
AN	RequestForPositions	RequestForPositions. The Request For Positions message is used by the owner of a position to request a Position Report from the holder of the position, usually the central counter party or clearing organization. The request can be made at several levels of granularity.
AO	RequestForPositionsAck	RequestForPositionsAck. The Request for Positions Ack message is returned by the holder of the position in response to a Request for Positions message. The purpose of the message is to acknowledge that a request has been received and is being processed.
AP	PositionReport	PositionReport. The Position Report message is returned by the holder of a position in response to a Request for Position message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.

Code	Name	Description
AQ	TradeCaptureReportRequestAck	TradeCaptureReportRequestAck. The Trade Capture Request Ack message is used to:. - Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod. - Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments. - Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request or the Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.
AR	TradeCaptureReportAck	TradeCaptureReportAck. The Trade Capture Report Ack message can be:. - Used to acknowledge trade capture reports received from a counterparty. - Used to reject a trade capture report received from a counterparty.
AS	AllocationReport	AllocationReport. Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the AllocationReport(35=AS) message (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.
AT	AllocationReportAck	AllocationReportAck. The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.
AU	ConfirmationAck	ConfirmationAck. The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.
AV	SettlementInstructionRequest	SettlementInstructionRequest. The Settlement Instruction Request message is used to request standing settlement instructions from another party.
AW	AssignmentReport	AssignmentReport. Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.
AX	CollateralRequest	CollateralRequest. An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

Code	Name	Description
AY	CollateralAssignment	CollateralAssignment. Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.
AZ	CollateralResponse	CollateralResponse. Used to respond to a Collateral Assignment message.
BA	CollateralReport	CollateralReport. Used to report collateral status when responding to a Collateral Inquiry message.
BB	CollateralInquiry	CollateralInquiry. Used to inquire for collateral status.
BC	NetworkCounterpartySystemStatus-Request	NetworkCounterpartySystemStatusRequest. This message is send either immediately after logging on to inform a network (counterparty system) of the type of updates required or to at any other time in the FIX conversation to change the nature of the types of status updates required. It can also be used with a NetworkRequestType of Snapshot to request a one-off report of the status of a network (or counterparty) system. Finally this message can also be used to cancel a request to receive updates into the status of the counterparties on a network by sending a NetworkRequestStatusMessage with a NetworkRequestType of StopSubscribing.
BD	NetworkCounterpartySystemStatus-Response	NetworkCounterpartySystemStatusResponse. This message is sent in response to a Network (Counterparty System) Status Request Message.
BE	UserRequest	UserRequest. This message is used to initiate a user action, logon, logout or password change. It can also be used to request a report on a user's status.
BF	UserResponse	UserResponse. This message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.
BG	CollateralInquiryAck	CollateralInquiryAck. Used to respond to a Collateral Inquiry in the following situations:. • When the CollateralInquiry will result in an out of band response (such as a file transfer). • When the inquiry is otherwise valid but no collateral is found to match the criteria specified on the Collateral Inquiry message. • When the Collateral Inquiry is invalid based upon the business rules of the counterparty.
BH	ConfirmationRequest	ConfirmationRequest. The Confirmation Request message is used to request a Confirmation message.

Code	Name	Description
BO	ContraryIntentionReport	ContraryIntentionReport. The Contrary Intention Report is used for reporting of contrary expiration quantities for Saturday expiring options. This information is required by options exchanges for regulatory purposes.
BP	SecurityDefinitionUpdateReport	SecurityDefinitionUpdateReport. This message is used for reporting updates to a product security master file. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions.
BK	SecurityListUpdateReport	SecurityListUpdateReport. The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
BL	AdjustedPositionReport	AdjustedPositionReport. Used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions
BM	AllocationInstructionAlert	AllocationInstructionAlert. This message is used in a 3-party allocation model (buy-side and sell-side using a central clearing entity) where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties.
BN	ExecutionAck	ExecutionAck. The Execution Report Acknowledgement message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).
BJ	TradingSessionList	TradingSessionList. The Trading Session List message is sent as a response to a Trading Session List Request. The Trading Session List should contain the characteristics of the trading session and the current state of the trading session.
BI	TradingSessionListRequest	TradingSessionListRequest. The Trading Session List Request is used to request a list of trading sessions available in a market place and the state of those trading sessions. A successful request will result in a response from the counterparty of a Trading Session List (MsgType=BJ) message that contains a list of zero or more trading sessions.
BQ	SettlementObligationReport	SettlementObligationReport. The Settlement Obligation Report message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation.

Code	Name	Description
BR	DerivativeSecurityListUpdateReport	DerivativeSecurityListUpdateReport. The Derivative Security List Update Report message is used to send updates to an option family or the strikes that comprise an option family.
BS	TradingSessionListUpdateReport	TradingSessionListUpdateReport. The Trading Session List Update Report is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions.
BT	MarketDefinitionRequest	MarketDefinitionRequest. The Market Definition Request message is used to request for market structure information from the Respondent that receives this request.
BU	MarketDefinition	MarketDefinition. The MarketDefinition(35=BU) message is used to respond to MarketDefinitionRequest(35=BT). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV).
BV	MarketDefinitionUpdateReport	MarketDefinitionUpdateReport. In a subscription for market structure information, this message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message.
BW	ApplicationMessageRequest	ApplicationMessageRequest. This message is used to request a retransmission of a set of one or more messages generated by the application specified in RefApplID (1355).
BX	ApplicationMessageRequestAck	ApplicationMessageRequestAck. This message is used to acknowledge an Application Message Request providing a status on the request (i.e. whether successful or not). This message does not provide the actual content of the messages to be resent.
BY	ApplicationMessageReport	ApplicationMessageReport. This message is used for three difference purposes: to reset the ApplSeqNum (1181) of a specified ApplID (1180). to indicate that the last message has been sent for a particular ApplID, or as a keep-alive mechanism for ApplIDs with infrequent message traffic.
BZ	OrderMassActionReport	OrderMassActionReport. The Order Mass Action Report is used to acknowledge an Order Mass Action Request. Note that each affected order that is suspended or released or canceled is acknowledged with a separate Execution Report for each order.
CA	OrderMassActionRequest	OrderMassActionRequest. The Order Mass Action Request message can be used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual Order Cancel Replace Requests for each order with or without adding "S" to the ExecInst values. It can also be used for mass order cancellation.

Code	Name	Description
CB	UserNotification	UserNotification. The User Notification message is used to notify one or more users of an event or information from the sender of the message. This message is usually sent unsolicited from a marketplace (e.g. Exchange, ECN) to a market participant.
CC	StreamAssignmentRequest	StreamAssignmentRequest. In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.
CD	StreamAssignmentReport	StreamAssignmentReport. The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the aggregator as to which clients to assign to receive which price stream based on requested CCY pair. This message can be sent unsolicited to the Aggregator from the Price Maker.
CE	StreamAssignmentReportACK	StreamAssignmentReportACK. This message is used to respond to the Stream Assignment Report, to either accept or reject an unsolicited assingment.
CF	PartyDetailsListRequest	PartyDetailsListRequest. The PartyDetailsListRequest is used to request party detail information.
CG	PartyDetailsListReport	PartyDetailsListReport. The PartyDetailsListReport message is used to disseminate party details between counterparties. PartyDetailsListReport messages may be sent in response to a PartyDetailsListRequest message or sent unsolicited.

Code	Name	Description
CH	MarginRequirementInquiry	MarginRequirementInquiry. The purpose of this message is to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted at the detail level or the summary level. It can also be used to inquire margin excess/deficit or net position information. Margin excess/deficit will provide information about the surplus or shortfall compared to the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport messages instead of one or more MarginRequirementReport messages. If the inquiry is made at the detail level, an Instrument block must be provided with the desired level of detail. If the inquiry is made at the summary level, the Instrument block is not provided, implying a summary request is being made. For example, if the inquiring firm specifies the Security Type of “FUT” in the Instrument block, then a detail report will be generated containing the margin requirements for all futures positions for the inquiring account. Similarly, if the inquiry is made at the summary level, the report will contain the total margin requirement aggregated to the margin account level.
CI	MarginRequirementInquiryAck	MarginRequirementInquiryAck. Used to respond to a Margin Requirement Inquiry.
CJ	MarginRequirementReport	MarginRequirementReport. The Margin Requirement Report returns information about margin requirement either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component block. Application sequencing can be used to re-request a range of reports.
CK	PartyDetailsListUpdateReport	PartyDetailsListUpdateReport. The PartyDetailsListUpdateReport(35=CK) is used to disseminate updates to party detail information.
CL	PartyRiskLimitsRequest	PartyRiskLimitsRequest. The PartyRiskLimitsRequest message is used to request for risk information for specific parties, specific party roles or specific instruments.
CM	PartyRiskLimitsReport	PartyRiskLimitsReport. The PartyRiskLimitsReport message is used to communicate party risk limits. The message can either be sent as a response to the PartyRiskLimitsRequest message or can be published unsolicited.
CN	SecurityMassStatusRequest	SecurityMassStatusRequest.
CO	SecurityMassStatus	SecurityMassStatus.

Code	Name	Description
CQ	AccountSummaryReport	AccountSummaryReport. The AccountSummaryReport is provided by the clearinghouse to its clearing members on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing member level account type. Clearing member account types will be described through use of the Parties component and PtysSubGrp sub-component. In certain usages, the clearing members can send the AccountSummaryReport message to the clearinghouse as needed. For example, clearing members can send this message to the clearinghouse to identify the value of collateral for each customer (to satisfy CFTC Legally Segregated Operationally Commingled (LSOC) regulatory reporting obligations). Clearing organizations can also send the AccountSummaryReport message to regulators to meet regulatory reporting obligations. For example, clearing organizations can use this message to submit daily reports for each clearing member (“CM”) by house origin and by each customer origin for all futures, options, and swaps positions, and all securities positions held in a segregated account or pursuant to a cross margining agreement, to a regulator (e.g. to the CFTC to meet Part 39, Section 39.19 reporting obligations).
CR	PartyRiskLimitsUpdateReport	PartyRiskLimitsUpdateReport. The PartyRiskLimitsUpdateReport(35=CR) is used to convey incremental changes to risk limits. It is similar to the regular report but uses the PartyRiskLimitsUpdateGrp component instead of the PartyRiskLimitsGrp component to include an update action.
CS	PartyRiskLimitsDefinitionRequest	PartyRiskLimitsDefinitionRequest. PartyRiskLimitDefinitionRequest is used for defining new risk limits.
CT	PartyRiskLimitsDefinitionRequestAck	PartyRiskLimitsDefinitionRequestAck. PartyRiskLimitDefinitionRequestAck is used for accepting (with or without changes) or rejecting the definition of risk limits.
CU	PartyEntitlementsRequest	PartyEntitlementsRequest. The PartyEntitlementsRequest message is used to request for entitlement information for one or more party(-ies), specific party role(s), or specific instruments(s).
CV	PartyEntitlementsReport	PartyEntitlementsReport. The PartyEntitlementsReport is used to report entitlements for one or more parties, party role(s), or specific instrument(s).

Code	Name	Description
CW	QuoteAck	QuoteAck. The QuoteAck(35=CW) message is used to acknowledge a Quote(35=S) submittal or request to cancel an individual quote using the QuoteCancel(35=Z) message during a Quote/Negotiation dialog.
CX	PartyDetailsDefinitionRequest	PartyDetailsDefinitionRequest. The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties. The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) to indicate whether the request was accepted or rejected.
CY	PartyDetailsDefinitionRequestAck	PartyDetailsDefinitionRequestAck. The PartyDetailsDefinitionRequestAck(35=CY) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.
CZ	PartyEntitlementsUpdateReport	PartyEntitlementsUpdateReport. The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).
DA	PartyEntitlementsDefinitionRequest	PartyEntitlementsDefinitionRequest. The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).
DB	PartyEntitlementsDefinitionReques-tAck	PartyEntitlementsDefinitionRequestAck. The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlemensDefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.
DC	TradeMatchReport	TradeMatchReport. The TradeMatchReport(35=DC) message is used by exchanges and ECN’s to report matched trades to central counterparties (CCPs) as an atomic event. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments.
DD	TradeMatchReportAck	TradeMatchReportAck. The TradeMatchReportAck(35=DD) is used to respond to theTradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request).

Code	Name	Description
DE	PartyRiskLimitsReportAck	PartyRiskLimitsReportAck. PartyRiskLimitsReportAck is an optional message used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages.
DF	PartyRiskLimitCheckRequest	PartyRiskLimitCheckRequest. PartyRiskLimitCheckRequest is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information.
DG	PartyRiskLimitCheckRequestAck	PartyRiskLimitCheckRequestAck. PartyRiskLimitCheckRequestAck is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the Respondent may also include the limit amount that was approved.
DH	PartyActionRequest	PartyActionRequest. The PartyActionRequest message is used suspend or halt the specified party from further trading activities at the Respondent. The Respondent must respond with a PartyActionReport(35=DI) message.
DI	PartyActionReport	PartyActionReport. Used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. Can also be used in an unsolicited manner to report party actions, e.g. reinstatements after a manual intervention out of band.
DJ	MassOrder	MassOrder. The MassOrder(35=DJ) message can be used to add, modify or delete multiple unrelated orders with a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.
DK	MassOrderAck	MassOrderAck. The mass order acknowledgement message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message.
DL	PositionTransferInstruction	PositionTransferInstruction. The PositionTransferInstruction(35=DL) is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers.
DM	PositionTransferInstructionAck	PositionTransferInstructionAck. The PositionTransferInstructionAck(35=DM) is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions.

Code	Name	Description
DN	PositionTransferReport	PositionTransferReport. The PositionTransferReport(35=DN) is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on status of the transfer to the clearing firms involved in the transfer process.
DO	MarketDataStatisticsRequest	MarketDataStatisticsRequest. The MarketDataStatisticsRequest(35=DO) is used to request for statistical data. The simple form is to use an identifier (MDStatisticID(2475)) assigned by the market place which would denote a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.
DP	MarketDataStatisticsReport	MarketDataStatisticsReport. The MarketDataStatisticsReport(35=DP) is used to provide unsolicited statistical information or in response to a specific request. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.
DQ	CollateralReportAck	CollateralReportAck. CollateralReportAck(35=DQ) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).
DR	MarketDataReport	MarketDataReport. The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle.
DS	CrossRequest	CrossRequest. The CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.
DT	CrossRequestAck	CrossRequestAck. The CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message.
DU	AllocationInstructionAlertRequest	AllocationInstructionAlertRequest. This message is used in a clearinghouse 3-party allocation model to request for AllocationInstructionAlert(35=BM) from the clearinghouse. The request may be used to obtain a one-time notification of the status of an allocation group.

Code	Name	Description
DV	AllocationInstructionAlertRequestAck	AllocationInstructionAlertRequestAck. This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse.
DW	TradeAggregationRequest	TradeAggregationRequest. TradeAggregationRequest(35=DW) is used to request that the identified trades between the initiator and respondent be aggregated together for further processing.
DX	TradeAggregationReport	TradeAggregationReport. TradeAggregationReport(35=DX) is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent.
EA	PayManagementReport	PayManagementReport. PayManagementReport(35=EA) may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request. PayManagementReport(35=EA) may also be sent unsolicited by the broker to a client. In which case the client may acknowledge and resolve disputes out-of-band or with a simple PayManagementReportAck(35=EB). PayManagementReport(35=EA) may also be sent unsolicited to report the progress status of the payment itself with PayReportTransType(2804)=2 (Status).
EB	PayManagementReportAck	PayManagementReportAck. PayManagementReportAck(35=EB) is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message.
DY	PayManagementRequest	PayManagementRequest. PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.
DZ	PayManagementRequestAck	PayManagementRequestAck. PayManagementRequestAck(35=DZ) is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA).

Code	Name	Description
EC	SettlementStatusRequest	SettlementStatusRequest. SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.
ED	SettlementStatusRequestAck	SettlementStatusRequestAck. SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.
EE	SettlementStatusReport	SettlementStatusReport. SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.
EF	SettlementStatusReportAck	SettlementStatusReportAck. SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.
EG	SecurityRiskMetricsReport	SecurityRiskMetricsReport. SecurityRiskMetricsReport(35=EG) is used for publishing the risk metrics, valuation metrics or analytics of one or more securities, or for an option series.
EH	AlgoCertificateRequest	AlgoCertificateRequest. AlgoCertificateRequest(35=EH) is used to request algo testing certificate information for one or more algorithms.
EI	AlgoCertificateRequestAck	AlgoCertificateRequestAck. AlgoCertificateRequestAck(35=EI) is used to respond to the AlgoCertificateRequest(35=EH) to acknowledge the request and provide status for the request message.
EJ	AlgoCertificateReport	AlgoCertificateReport. AlgoCertificateReport(35=EJ) is a response to the AlgoCertificateRequest(35=EH) to certify an algo. It may also be sent unsolicited without an explicit request message by the party able to provide certificate information for the algo identified in the report message.
EK	AlgoCertificateReportAck	AlgoCertificateReportAck. AlgoCertificateReportAck(35=EK) is used to respond to the AlgoCertificateReport(35=EJ) to acknowledge or reject the report message.
EL	TestSuiteDefinitionRequest	TestSuiteDefinitionRequest. TestSuiteDefinitionRequest(35=EL) is used to convey to the test system the suite of test scenarios to perform.
EM	TestSuiteDefinitionRequestAck	TestSuiteDefinitionRequestAck. TestSuiteDefinitionRequestAck(35=EM) is used to respond to the TestSuiteDefinitionRequest(35= EL) to acknowledge the request and provide status for the request message.

Code	Name	Description
EN	TestActionRequest	TestActionRequest. TestActionRequest(35=EN) is used to manage test executions or request for testing activity state of the identified test suite.
EO	TestActionRequestAck	TestActionRequestAck. TestActionRequestAck(35=EO) is used to respond to the TestActionRequest(35=EN) to acknowledge the request and provide status for the request message.
EP	TestActionReport	TestActionReport. TestActionReport(35=EP) is used to report the testing results of the identified test suite that has been executed with TestActionRequest(35=EN). In the context of algorithmic trading, the results may be used to create a certificate for the algorithm upon meeting the success criteria.

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

180.2.4510 RefOrderID

The ID reference to the order being hit or taken.

For pre-trade credit/risk limit check process, this is the reference to the placed order, quote request or quote for the credit/risk limit check.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, Quote

180.2.4511 RefOrderIDSource

Used to specify the source for the identifier in RefOrderID(1080). This can be an identifier provided in order depth market data when hitting (taking) a specific order or to identify what type of order or quote reference is being provided when seeking credit limit check. In the context of US CAT this can be used to identify related orders and quotes which are parent, previous, or manual orders or quotes. Previous relates to orders changing their unique system assigned order identifier.

Type: char

Allowed values in RefOrderIDSourceCodeSet:

Code	Name	Description
0	SecondaryOrderID	Secondary order ID. Can be used to refer to an additional order identifier assigned by the party accepting an order, e.g. SecondaryOrderID(198).
1	OrderID	Order ID. Can be used to refer to an order identifier assigned by the party accepting an order, e.g. OrderID(37).
2	MDEntryID	Market data entry ID. Can be used to refer to a market data entry identifier provided with market data, e.g. MDEntryID(278).
3	QuoteEntryID	Quote entry ID. Can be used to refer to a quote identifier provided with market data or quote, e.g. QuoteEntryID(299).
4	OriginalOrderID	Original order ID. Can be used to refer to an initial order identifier assigned by the party accepting an order, e.g. OrderID(37) that changed.
5	QuoteID	Quote ID. Can be used to refer to a quote identifier assigned by the party issuing the quote, e.g. QuoteID(117).
6	QuoteReqID	Quote request ID. Can be used to refer to a quote identifier or quote request identifier assigned by the party issuing the request, e.g. QuoteReqID(131).
7	PreviousOrderIdentifier	Previous order identifier. Can be used when previously assigned (unique) system order identifier has changed.
8	PreviousQuoteIdentifier	Previous quote identifier. Can be used when previously assigned (unique) quote identifier has changed.
9	ParentOrderIdentifier	Parent order identifier. Can be used where orders are split into child orders and need to refer back to their parent order.
A	ManualOrderIdentifier	Manual order identifier. Can be used to refer to a manually received order that is being replaced by an electronically received order.

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, Quote

180.2.4512 RefOrdIDReason

The reason for updating the RefOrdID

Type: int

Allowed values in RefOrdIDReasonCodeSet:

Code	Name	Description
0	GTCFromPreviousDay	GTC from previous day
1	PartialFillRemaining	Partial Fill Remaining
2	OrderChanged	Order Changed

Used in components: TradeReportOrderDetail

180.2.4513 RefreshIndicator

Set by the sender to tell the receiver to perform an immediate refresh of the book due to disruptions in the accompanying real-time feed

'Y' - Mandatory refresh by all participants

'N' - Process as required

Type: Boolean

Used in messages: MarketDataSnapshotFullRefresh

180.2.4514 RefreshQty

Defines the quantity used to refresh DisplayQty.

Type: Qty

Used in components: DisplayInstruction

180.2.4515 RefRiskLimitCheckID

The reference identifier of the PartyRiskLimitCheckRequest(35=DF) message, or a similar out of band message, that contained the approval for the risk/credit limit check request.

Type: String

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport

180.2.4516 RefRiskLimitCheckIDType

Specifies which type of identifier is specified in RefRiskLimitCheckID(2334) field.

Type: int

Allowed values in RefRiskLimitCheckIDTypeCodeSet:

Code	Name	Description
0	RiskLimitRequestID	RiskLimitRequestID(1666)
1	RiskLimitCheckID	RiskLimitCheckID(2319)
3	OutOfBandID	Out of band identifier

Used in groups: TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport

180.2.4517 RefSeqNum

Reference message sequence number

Type: SeqNum

Used in messages: BusinessMessageReject, Reject

180.2.4518 RefSubID

Assigned value used to identify specific elements within a firm.

Type: String

Used in groups: CompIDReqGrp, CompIDStatGrp

180.2.4519 RefTagID

The tag number of the FIX field being referenced.

Type: int

Used in messages: Reject

180.2.4520 RefTickTableID

Spread table code referred by the security or symbol.

Type: int

Used in components: Instrument

180.2.4521 RegistAcctType

For CIV - a fund manager-defined code identifying which of the fund manager's account types is required.

Type: String

Used in messages: RegistrationInstructions

180.2.4522 RegistDtls

Set of Registration name and address details, possibly including phone, fax etc.

Type: String

Used in groups: RgstDtlsGrp

180.2.4523 RegistEmail

Email address relating to Registration name and address details

Type: String

Used in groups: RgstDtlsGrp

180.2.4524 RegistID

Unique identifier of the registration details as assigned by institution or intermediary.

Type: String

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

180.2.4525 RegistRefID

Reference identifier for the RegistID(513) with Cancel and Replace RegistTransType(514) transaction types.

Type: String

Used in messages: RegistrationInstructions, RegistrationInstructionsResponse

180.2.4526 RegistRejReasonCode

Reason(s) why Registration Instructions has been rejected.

The reason may be further amplified in the RegistRejReasonCode field.

Possible values of reason code include:

Type: int

Allowed values in RegistRejReasonCodeCodeSet:

Code	Name	Description
1	InvalidAccountType	Invalid/unacceptable Account Type
2	InvalidTaxExemptType	Invalid/unacceptable Tax Exempt Type
3	InvalidOwnershipType	Invalid/unacceptable Ownership Type
4	NoRegDetails	Invalid/unacceptable No Reg Details
5	InvalidRegSeqNo	Invalid/unacceptable Reg Seq No
6	InvalidRegDetails	Invalid/unacceptable Reg Details
7	InvalidMailingDetails	Invalid/unacceptable Mailing Details
8	InvalidMailingInstructions	Invalid/unacceptable Mailing Instructions
9	InvalidInvestorID	Invalid/unacceptable Investor ID
10	InvalidInvestorIDSource	Invalid/unaceeptable Investor ID Source
11	InvalidDateOfBirth	Invalid/unacceptable Date Of Birth
12	InvalidCountry	Invalid/unacceptable Investor Country Of Residence
13	InvalidDistribInstns	Invalid/unacceptable No Distrib Instns
14	InvalidPercentage	Invalid/unacceptable Distrib Percentage
15	InvalidPaymentMethod	Invalid/unacceptable Distrib Payment Method
16	InvalidAccountName	Invalid/unacceptable Cash Distrib Agent Acct Name
17	InvalidAgentCode	Invalid/unacceptable Cash Distrib Agent Code
18	InvalidAccountNum	Invalid/unacceptable Cash Distrib Agent Acct Num

Code	Name	Description
99	Other	Other

Used in messages: RegistrationInstructionsResponse

180.2.4527 RegistRejReasonText

Text indicating reason(s) why a Registration Instruction has been rejected.

Type: String

Used in messages: RegistrationInstructionsResponse

180.2.4528 RegistStatus

Registration status as returned by the broker or (for CIV) the fund manager:

Type: char

Allowed values in RegistStatusCodeSet:

Code	Name	Description
A	Accepted	Accepted
R	Rejected	Rejected
H	Held	Held
N	Reminder	Reminder - i.e. Registration Instructions are still outstanding

Used in messages: PositionReport, RegistrationInstructionsResponse

180.2.4529 RegistTransType

Identifies Registration Instructions transaction type

Type: char

Allowed values in RegistTransTypeCodeSet:

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

Used in messages: RegistrationInstructions, RegistrationInstructionsResponse

180.2.4530 RegulatoryLegRefID

Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: RegulatoryTradeIDGrp

180.2.4531 RegulatoryReportType

Type of regulatory report.

Type: int

Allowed values in RegulatoryReportTypeCodeSet:

Code	Name	Description
0	RT	Real-time (RT). Report of data relating to a regulated transaction including price and volume that is to be disseminated publically. If dissemination is to be suppressed due to an end user exception or to local regulatory rules that allow suppression of certain types of transactions use TradePublishIndicator(1390)=0.
1	PET	Primary economic terms (PET). Report to regulators of the full terms of a regulated transaction included in the legal confirmation.
2	Snapshot	Snapshot. Periodic report of full primary economic terms data throughout the life cycle of a regulated transaction.
3	Confirmation	Confirmation. Report from a clearing organization of a cleared regulated transaction.
4	RTPET	Combination of RT and PET. A single report combining the requirements of both real-time and full primary economy terms of a regulated transaction.

Code	Name	Description
5	PETConfirmation	Combination of PET and confirmation. A single report combining the requirements of both full primary economic terms of a regulated transaction report and confirmation.
6	RTPETConfirmation	Combination of RT, PET and confirmation. A single report combining the requirements of real-time and full primary economic terms of a regulated transaction report, and confirmation.
7	PostTrade	Post-trade valuation. Periodic report of the ongoing mark-to-market value of a regulated transaction.
8	Verification	Verification. Used by the trading counterparty to report its full primary economic terms of a regulated transaction separately to the repository.
9	PstTrdEvnt	Post-trade event. Report of a regulated transaction continuation event that does not fall within the requirements for real-time reporting.
10	PstTrdEvntRTReportable	Post trade event RT reportable. Report of a regulated transaction continuation event that falls within the requirements for real-time reporting and public dissemination. If dissemination is to be suppressed due to an end user exception or to local regulatory rules that allow suppression of certain types of transactions, use TradePublishIndicator(1390) = 0 (Do not publish trade).
11	LMTF	Limited Details Trade. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(a)(i) for immediate publication of all details except the quantity. This is ESMA RTS 2 deferral flag "LMTF".
12	DATF	Daily Aggregated Trade. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(a)(ii) for aggregated publication of at least 5 transactions before 9:00 a.m. local time next day. This is ESMA RTS 2 deferral flag "DATF".
13	VOLO	Volume Omission Trade. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(b) for immediate publication of all details except the quantity. This is ESMA RTS 2 deferral flag "VOLO".
14	FWAF	Four Weeks Aggregation Trade. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(c) (non-sovereign debt only) for aggregated publication of transactions executed over the course of one calendar week before 9:00 a.m. local time following Tuesday. This is ESMA RTS 2 deferral flag "FWAF".

Code	Name	Description
15	IDAF	Indefinite Aggregation Trade. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(d) (sovereign debt only) for aggregated publication of transactions executed over the course of one calendar week before 9:00 a.m. local time following Tuesday. This is ESMA RTS 2 deferral flag "IDAF".
16	VOLW	Volume Omission Trade Eligible for Subsequent Aggregated Enrichment. Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(b) and (d) consecutively (sovereign debt only) for immediate publication of all details except the quantity. This is ESMA RTS 2 deferral flag "VOLW".
17	FULF	Full Details Trade of "Limited Details Trade". Full details of a previously reported "limited details trade (LMTF)". Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(a)(i) which is a follow-up publication of all details before 7pm local time on the second day after initial publication. This is ESMA RTS deferral flag "FULF".
18	FULA	Full Details of "Daily Aggregated Trade". Full details of a previously reported "daily aggregated trade (DATF)". Designates a trade in instruments specified in RTS 2 Article 11 (1)(a)(ii) which is a follow-up publication of the individual transaction with full details before 7pm local time on the second day after initial publication. This is ESMA RTS 2 deferral flag "FULA".
19	FULV	Full Details of "Volume Omission Trade". Full details of a previously reported "volume omission trade (VOLO)". Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(b) which is a follow-up publication of all details before 9 am local time four weeks after initial publication. This is ESMA RTS 2 deferral flag "FULV".
20	FULJ	Full Details of "Four Weeks Aggregation Trade". Full details of a previously reported "four weeks aggregation trade (FWAF)". Designates a trade in instruments specified in ESMA RTS 2 Article 11 (1)(c) (non-sovereign debt only) which is a follow-up publication of the individual transaction with full details before 9 am local time four weeks after initial publication. This is ESMA RTS 2 deferral flag "FULJ".

Code	Name	Description
21	COAF	Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment". Full details of a previously reported "volume omission trade eligible for subsequent aggregated enrichment (VOLW)". Designates a trade report in instruments specified in ESMA RTS 2 Article 11(1)(b) and (d) consecutively which is an aggregated publication of transactions executed over the course of one calendar week before 9:00 a.m. CET local time the following Tuesday four weeks after initial publication. This is ESMA RTS 2 deferral flag "COAF".
22	Order	Order. Report for order handling events to enter, change or delete orders. In the context of US CAT this is used for the event types MENO, MEOM, MEOJ, and MEOC.
23	ChildOrder	Child order. Report for child order handling events to enter, change or delete child orders. Child orders are created when a (parent) order is split into multiple (child) orders. In the context of US CAT this is used for the event types MECO, MECOM, and MECOC.
24	OrderRoute	Order route. Reported when an order is routed between market participants and/or execution venues such as an exchange. In the context of US CAT this is used for the event types MEOR, MEOA and MEIR.
25	Trade	Trade. Report for trade handling events to enter, change or delete trades. In the context of US CAT this is used for the event types MEOT, MEOF and MEFA.
26	Quote	Quote. Report for quote handling events to enter, change or delete quotes. In the context of US CAT this is used for the event types MENQ, MEQR, and MEQC.
27	Supplement	Supplement. Reported when an order, quote or trade report is split across multiple messages. The recipient must be able to create the full report by combining the initial and supplement reports. In the context of US CAT this is used for the event types MENOS, MEOMS and MEOTS.
28	NewTransaction	New transaction. In the context of EU SFTR reporting this corresponds to "action type" "NEWT".
29	TransactionCorrection	Transaction correction. In the context of EU SFTR reporting this corresponds to "action type" "CORR".
30	TransactionModification	Transaction modification. In the context of EU SFTR reporting this corresponds to "action type" "MODI".

Code	Name	Description
31	CollateralUpdate	Collateral update. In the context of EU SFTR reporting this corresponds to "action type" "COLU" if CollStatus(910)=3 (Assigned (Accepted)), or "REUU" if CollStatus(910)=5 (Reused).
32	MarginUpdate	Margin update. In the context of EU SFTR reporting this corresponds to "action type" "MARU".
33	TransactionReportedInError	Transaction reported in error. In the context of EU SFTR reporting this corresponds to "action type" "EROR".
34	TerminationEarlyTermination	Termination / Early termination. In the context of EU SFTR reporting this corresponds to "action type" "ETRM".

Used in groups: MDFullGrp, MDIncGrp

Used in messages: CollateralReport, ExecutionReport, MarginRequirementReport, NewOrderSingle, PositionReport, Quote, QuoteStatusReport, TradeCaptureReport

180.2.4532 RegulatoryReportTypeBusinessDate

The business date on which the event identified in RegulatoryReportType(1934) took place.

Type: LocalMktDate

Used in messages: CollateralReport, MarginRequirementReport, PositionReport, TradeCaptureReport

180.2.4533 RegulatoryTradeID

Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifer (USI) as required by the U.S. Commodity Futures Trading Commission.

Type: String

Used in groups: RegulatoryTradeIDGrp

180.2.4534 RegulatoryTradeIDEvent

Identifies the event which caused origination of the identifier in RegulatoryTradeID(1903). When more than one event is the cause, use the higher enumeration value. For example, if the identifier is

originated due to an allocated trade which was cleared and reported, use the enumeration value 2 (Clearing).

Type: int

Allowed values in RegulatoryTradeIDEventCodeSet:

Code	Name	Description
0	InitialBlockTrade	Initial block trade.
1	Allocation	Allocation. Determination that the block trade will not be further allocated.
2	Clearing	Clearing
3	Compression	Compression
4	Novation	Novation
5	Termination	Termination
6	PostTrdVal	Post-trade valuation

Used in groups: RegulatoryTradeIDGrp

180.2.4535 RegulatoryTradeIDGrp

The RegulatoryTradeIDGrp is a repeating component within the TradeCaptureReport message used to report the source, value and relationship of multiple identifiers for the same trade or position.

This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) in the US or the Unique Trade Identifier (UTI) in Europe and Canada are required to be reported, showing the chaining of these identifiers as needed.

Name	Mult.	Type	Description
NoRegulatoryTradeIDs	[1..1]	NumInGroup	
RegulatoryTradeID	[0..1]	String	Required if NoRegulatoryTradeIDs(1907) > 0.
RegulatoryTradeIDSource	[0..1]	CodeSet	
RegulatoryTradeIDEvent	[0..1]	CodeSet	
RegulatoryTradeIDType	[0..1]	CodeSet	
RegulatoryLegRefID	[0..1]	String	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
RegulatoryTradeIDScope	[0..1]	CodeSet	

Used in groups: QuotReqGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationReport, AllocationReportAck, CollateralReport, Confirmation, ConfirmationAck, ExecutionAck, ExecutionReport, PositionMaintenanceReport, PositionReport, SettlementStatusReport, SettlementStatusRequest, TradeCaptureReport

180.2.4536 RegulatoryTradeIDScope

Specifies the scope to which the RegulatoryTradeID(1903) applies. Used when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe.

Type: int

Allowed values in RegulatoryTradeIDScopeCodeSet:

Code	Name	Description
1	ClearingMember	Clearing member
2	Client	Client

Used in groups: RegulatoryTradeIDGrp

180.2.4537 RegulatoryTradeIDSource

Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator or from a supported standard identifier source scheme.

Type: String

Allowed values in RegulatoryTradeIDSourceCodeSet:

Code	Name	Description
1	UniqueTransactionIdentifier	Unique Transaction Identifier (ISO 23897)

Used in groups: RegulatoryTradeIDGrp

180.2.4538 RegulatoryTradeIDType

Specifies the type of trade identifier provided in RegulatoryTradeID(1903).

Contextual hierarchy of events for the same trade or transaction maybe captured through use of the different RegulatoryTradeIDType(1906) values using multiple instances of the repeating group as needed for regulatory reporting.

Type: int

Allowed values in RegulatoryTradeIDTypeCodeSet:

Code	Name	Description
0	Current	Current. The default if not specified.
1	Previous	Previous. The previous trade's identifier when reporting a cleared trade or novation of a previous trade.
2	Block	Block. The block trade's identifier when reporting an allocated subtrade.
3	Related	Related. The related trade identifier when reporting a mixed swap.
4	ClearedBlockTrade	Cleared block trade. Assigned by the CCP to a bunched order/trade when it needs to be cleared with the standby clearing firm prior to post-trade allocation.
5	TradingVenueTransactionIdentifier	Trading venue transaction identifier. Assigned by the trading venue to a transaction. In the context of ESMA RTS 22 and RTS 24, this is an unique transaction identification "number generated by trading venues and disseminated to both the buying and selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU]." (quoted text from RTS 22). "Uniqueness" may be defined per relevant regulations.
6	ReportTrackingNumber	Report tracking number. In the context of EMIR Refit this is a "unique code assigned to the execution of an order and common for a group of reports related to the same execution" (see Q28 in https://www.esma.europa.eu/sites/default/files/library/esma74-362-2281_final_report_guidelines_emir_refit.pdf). Also referred to as the RTN.

Used in groups: RegulatoryTradeIDGrp

180.2.4539 RegulatoryTransactionType

Specifies the regulatory mandate or rule that the transaction complies with.

Type: int

Allowed values in RegulatoryTransactionTypeCodeSet:

Code	Name	Description
0	None	None (default if not specified). The transaction does not fall under any special regulatory rule or mandate.
1	SEFRequiredTransaction	Swap Execution Facility (SEF) required transaction. The transaction is a "Required" transaction under Dodd-Frank Act SEF Rules. "Required" transactions are subject to the trade execution mandate under section 2(h)(8) of the CEA and are not block trades.
2	SEFPermittedTransaction	Swap Execution Facility (SEF) permitted transaction. The transaction is a "Permitted" transaction under Dodd-Frank Act SEF Rules. "Permitted" transactions are not subject to the clearing and trade execution mandates, illiquid or bespoke swaps, or block trades.

Used in groups: QuotReqGrp

Used in messages: ExecutionReport, QuoteResponse, TradeCaptureReport

180.2.4540 RejectText

Identifies the reason for rejection.

Type: String

Used in groups: PartyDetailAckGrp, PartyEntitlementAckGrp, PartyRiskLimitsAckGrp

Used in messages: AlgoCertificateReportAck, AlgoCertificateRequestAck, AllocationInstructionAck, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck, CollateralReportAck, CollateralResponse, ExecutionReport, MassOrderAck, OrderCancelReject, PartyActionReport, PartyDetailsListReport, PartyEntitlementsReport, PartyRiskLimitCheckRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PayManagementReport, PayManagementReportAck, PositionMaintenanceReport, PositionTransferInstructionAck, PositionTransferReport, QuoteAck, QuoteStatusReport, SettlementStatusReportAck, SettlementStatusRequestAck, TestActionRequestAck, TestSuiteDefinitionRequestAck, TradeAggregationReport, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReportAck

180.2.4541 RelatedClosePrice

Closing price of the underlying required to calculate the RealizedVariance(2587).

Type: Price

Used in groups: ClearingPriceParametersGrp

180.2.4542 RelatedHighPrice

Upper boundary for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order.

Type: Price

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg

180.2.4543 RelatedInstrumentGrp

The RelatedInstrumentGrp is a repeating component at the same hierarchical level as the Instrument component, describing relationships and linkages between the Instrument, UnderlyingInstrument and InstrumentLeg entries. If all instances of the UnderlyingInstrument in the message are true underliers of the Instrument then the RelatedInstrumentGrp component is not needed. If any instance of the UnderlyingInstrument has a different relationship, e.g. underlier of an InstrumentLeg, stream, equity equivalent or nearest exchange-traded contract or there are multiple instances of InstrumentLeg, then an entry for every relationship should be included in this component. When the RelatedInstrumentGrp appears within a repeating group, each entry only apply to the Instrument component at the same hierarchical level.

In messages, such as Email(35=C) and News(35=B), where Instrument and the InstrumentLeg are within their repeating groups, the RelatedInstrumentGrp component may be used to link legs and underliers to their appropriate base Instrument.

Name	Mult.	Type	Description
NoRelatedInstruments	[1..1]	NumInGroup	
RelatedInstrumentType	[0..1]	CodeSet	Conditionally required when NoRelatedInstruments > 0

Name	Mult.	Type	Description
RelatedSymbol	[0..1]	String	Either RelatedSymbol(1649) or RelatedSecurityID(1650) must be specified. For RelatedInstrumentType(1648)=1 ("hedges for" instrument) this would be the instrument being used to offset the option Instrument. If one of the "related to" fields is specified, this is the UnderlyingSymbol(311) of an underlying instrument defining the related security in the current message.
RelatedSecurityID	[0..1]	String	Either RelatedSymbol(1649) or RelatedSecurityID(1650) must be specified. If one of the "related to" fields is specified, this is the UnderlyingSecurityID(309) of an underlying instrument defining the related security in the current message.
RelatedSecurityIDSource	[0..1]	CodeSet	Conditionally required when RelatedSecurityID(1650) is specified.
RelatedSecurityType	[0..1]	CodeSet	May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.
RelatedMaturityMonthYear	[0..1]	MonthYear	May be omitted if RelatedSecurityID(1650) or RelatedSymbol(1649) refers to an underlying instrument in the current message.
RelatedToSecurityID	[0..1]	String	Mutually exclusive with RelatedToStreamXIDRef(2415) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all "related to" fields may be omitted.
RelatedToSecurityIDSource	[0..1]	CodeSet	Conditionally required when RelatedToSecurityID(2413) is specified.
RelatedToStreamXIDRef	[0..1]	XIDREF	Mutually exclusive with RelatedToSecurityID(2413) and RelatedToDividendPeriodXIDRef(2417). If correlation is with the security in Instrument component then all "related to" fields may be omitted.
RelatedToDividendPeriodXIDRef	[0..1]	XIDREF	Mutually exclusive with RelatedToSecurityID(2413) and RelatedToStreamXIDRef(2415). If correlation is with the security in Instrument component then all "related to" fields may be omitted.

Used in groups: InstrmtGrp, InstrmtMDReqGrp, MDIncGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp

Used in messages: Advertisement, IOI, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport

180.2.4544 RelatedInstrumentType

The type of instrument relationship

Type: int

Allowed values in RelatedInstrumentTypeCodeSet:

Code	Name	Description
1	HedgesForInstrument	"hedges for" instrument
2	Underlier	Underlier
3	EquityEquivalent	Equity equivalent
4	NearestExchangeTradedContract	Nearest exchange traded contract
5	RetailEquivalent	Retail equivalent of wholesale instrument.
6	Leg	Leg. Used to associate or link InstrumentLeg to Instrument in messages where there can be multiple instruments, such as in Email(35=C) and News(35=B) messages.

Used in groups: RelatedInstrumentGrp

180.2.4545 RelatedLowPrice

Lower boundary for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order.

Type: Price

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg

180.2.4546 RelatedMarketSegmentGrp

This component is used to identify market segments that are related to each other for a business purpose. This component should not be used in lieu of available explicit FIX fields that denote specific

relationships (e.g. ParentMktSegmID(1325) for parent market segments), but rather should be used when no such fields exist.

Name	Mult.	Type	Description
NoRelatedMarketSegments	[1..1]	NumInGroup	Number of market segments.
RelatedMarketSegmentID	[0..1]	String	Required if NoRelatedMarketSegments (2545) > 0.
MarketSegmentRelationship	[0..1]	CodeSet	

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.4547 RelatedMarketSegmentID

Identifies a related market segment.

Type: String

Used in groups: RelatedMarketSegmentGrp

180.2.4548 RelatedMaturityMonthYear

Expiration date for the related instrument contract.

Type: MonthYear

Used in groups: RelatedInstrumentGrp

180.2.4549 RelatedOrderGrp

This component is used to identify orders that are related to the order identified outside of this component for a business purpose. For example, the bundling of multiple orders into a single order. This component should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist.

Name	Mult.	Type	Description
NoOrders	[1..1]	NumInGroup	
RelatedOrderID	[0..1]	String	Required if NoOrders(73) > 0.
RelatedOrderIDSource	[0..1]	CodeSet	The same value must be used for all orders having the same OrderRelationship(2890) value.

Name	Mult.	Type	Description
RelatedOrderTime	[0..1]	UTCTimestamp	
RelatedOrderQty	[0..1]	Qty	
OrderRelationship	[0..1]	CodeSet	May be used to explicitly express the type of relationship or to provide orders having different relationships.
OrderOriginationFirmID	[0..1]	String	May be used when aggregating orders that were originally submitted by different firms, e.g. due to a merger or acquisition.

Used in components: TradeReportOrderDetail

Used in messages: ExecutionReport

180.2.4550 RelatedOrderID

Identifier of a related order.

Type: String

Used in groups: RelatedOrderGrp

180.2.4551 RelatedOrderIDSource

Describes the source of the identifier that RelatedOrderID(2887) represents.

Type: int

Allowed values in RelatedOrderIDSourceCodeSet:

Code	Name	Description
0	NonFIXSource	Non-FIX Source
1	SystemOrderIdentifier	Order identifier. Can be used to refer to an order identifier assigned by the party accepting the order, e.g. OrderID(37).
2	ClientOrderIdentifier	Client order identifier. Can be used to refer to an order identifier assigned by the party initiating the order, e.g. ClOrdID(11).
3	SecondaryOrderIdentifier	Secondary order identifier. Can be used to refer to an additional order identifier assigned by the party accepting the order, e.g. SecondaryOrderID(198).

Code	Name	Description
4	SecondaryClientOrderIdentifier	Secondary client order identifier. Can be used to refer to an additional order identifier assigned by the party initiating the order, e.g. SecondaryClOrdID(526).

Used in groups: RelatedOrderGrp

180.2.4552 RelatedOrderQty

Quantity of the related order which can be less than its total quantity. For example, when only parts of an order contribute to an aggregated order.

Type: Qty

Used in groups: RelatedOrderGrp

180.2.4553 RelatedOrderTime

Timestamp for the assignment of a (unique) identifier to an order.

Type: UTCTimestamp

Used in groups: RelatedOrderGrp

180.2.4554 RelatedPartyDetailAltID

An alternate party identifier for the party specified in RelatedPartyID(1563).

Type: String

Used in groups: RelatedPartyDetailAltIDGrp

180.2.4555 RelatedPartyDetailAltIDGrp

Alternative identifiers for parties related to the party specified in the PartyDetailGrp.

Name	Mult.	Type	Description
NoRelatedPartyDetailAltID	[1..1]	NumInGroup	
RelatedPartyDetailAltID	[0..1]	String	Required when NoRelatedPartyDetailAltID > 0.

Name	Mult.	Type	Description
RelatedPartyDetailAltIDSource	[0..1]	CodeSet	Required when NoRelatedPartyDetailAltID > 0.
RelatedPartyDetailAltSubGrp	[0..*]	Group	

Used in groups: RelatedPartyDetailGrp

180.2.4556 RelatedPartyDetailAltIDSource

Identifies the source of the RelatedPartyDetailAltID(1570) value.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number

Code	Name	Description
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: RelatedPartyDetailAltIDGrp

180.2.4557 RelatedPartyDetailAltSubGrp

Sub identifiers for related parties alternate identifiers.

Name	Mult.	Type	Description
NoRelatedPartyDetailAltSubIDs	[1..1]	NumInGroup	
RelatedPartyDetailAltSubID	[0..1]	String	Required when NoRelatedPartyDetailAltSubIDs > 0.
RelatedPartyDetailAltSubIDType	[0..1]	CodeSet	Required when NoRelatedPartyDetailAltSubIDs > 0.

Used in groups: RelatedPartyDetailAltIDGrp

180.2.4558 RelatedPartyDetailAltSubID

Sub-identifier for the party specified in RelatedPartyDetailAltID(1570).

Type: String

Used in groups: RelatedPartyDetailAltSubGrp

180.2.4559 RelatedPartyDetailAltSubIDType

Type of RelatedPartyDetailAltSubID(1573) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address

Code	Name	Description
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code

Code	Name	Description
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier

Code	Name	Description
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N

Code	Name	Description
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI

Code	Name	Description
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: RelatedPartyDetailAltSubGrp

180.2.4560 RelatedPartyDetailGrp

Party details for parties related to the Party specified in the PartyDetailGrp.

Name	Mult.	Type	Description
NoRelatedPartyDetailID	[1..1]	NumInGroup	
RelatedPartyDetailID	[0..1]	String	Required if NoRelatedPartyDetails > 0.
RelatedPartyDetailIDSource	[0..1]	CodeSet	Required if NoRelatedPartyDetails > 0.
RelatedPartyDetailRole	[0..1]	CodeSet	Required if NoRelatedPartyDetails > 0.
RelatedPartyDetailRoleQualifier	[0..1]	CodeSet	
RelatedPartyDetailSubGrp	[0..*]	Group	
RelatedPartyDetailAltIDGrp	[0..*]	Group	
PartyRelationshipGrp	[0..*]	Group	

Used in groups: PartyDetailGrp

Used in messages: PartyActionReport, PartyActionRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4561 RelatedPartyDetailID

Party identifier for the party related to the party specified in PartyDetailID(1691).

Type: String

Used in groups: RelatedPartyDetailGrp

180.2.4562 RelatedPartyDetailIDSource

Identifies the source of the RelatedPartyDetailID(1563).

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number

Code	Name	Description
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: RelatedPartyDetailGrp

180.2.4563 RelatedPartyDetailRole

Identifies the type or role of the RelatedPartyDetailID(1563) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization

Code	Name	Description
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty

Code	Name	Description
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank

Code	Name	Description
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent

Code	Name	Description
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.

Code	Name	Description
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: RelatedPartyDetailGrp

180.2.4564 RelatedPartyDetailRoleQualifier

Qualifies the value of RelatedPartyRole(1565)

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.

Code	Name	Description
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).

Code	Name	Description
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: RelatedPartyDetailGrp

180.2.4565 RelatedPartyDetailSubGrp

PartySubGrp for related parties.

Name	Mult.	Type	Description
NoRelatedPartyDetailSubIDs	[1..1]	NumInGroup	
RelatedPartyDetailSubID	[0..1]	String	Required when NoRelatedPartyDetailSubIDs > 0.
RelatedPartyDetailSubIDType	[0..1]	CodeSet	Required when NoRelatedPartyDetailSubIDs > 0.

Used in groups: RelatedPartyDetailGrp

180.2.4566 RelatedPartyDetailSubID

Sub-identifier for the party specified in RelatedPartyID(1563).

Type: String

Used in groups: RelatedPartyDetailSubGrp

180.2.4567 RelatedPartyDetailSubIDType

Type of RelatedPartyDetailSubID(1567) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System

Code	Name	Description
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code

Code	Name	Description
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.

Code	Name	Description
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N

Code	Name	Description
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.

Code	Name	Description
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."

Code	Name	Description
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: RelatedPartyDetailSubGrp

180.2.4568 RelatedPositionDate

Used to help identify the position when RelatedPositionID(1862) is not unique across multiple days. This date is generally the creation date of the identifier.

Type: LocalMktDate

Used in groups: RelatedPositionGrp

180.2.4569 RelatedPositionGrp

This component is used to identify positions that are related to each other or to other trades. This should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist.

Name	Mult.	Type	Description
NoRelatedPositions	[1..1]	NumInGroup	
RelatedPositionID	[0..1]	String	Required if NoRelatedPositions(1861) > 0.
RelatedPositionIDSource	[0..1]	CodeSet	
RelatedPositionDate	[0..1]	LocalMktDate	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4570 RelatedPositionID

Identifier of a related position.

Type: String

Used in groups: RelatedPositionGrp

180.2.4571 RelatedPositionIDSource

Describes the source of the identifier that RelatedPositionID(1862) represents.

Type: int

Allowed values in RelatedPositionIDSourceCodeSet:

Code	Name	Description
1	PosMaintRptID	Position maintenance report ID - PosMaintRptID(721)
2	TransferID	Position transfer ID - TransferID(2437)
3	PositionEntityID	Position entity ID - PositionID(2618)

Used in groups: RelatedPositionGrp

180.2.4572 RelatedPriceSource

Source for the price of a related entity, e.g. price of the underlying instrument in an Underlying Price Contingency (UPC) order. Can be used together with RelatedHighPrice (1819) and/or RelatedLowPrice (1820).

Type: int

Allowed values in RelatedPriceSourceCodeSet:

Code	Name	Description
1	NBBid	NBB (National Best Bid)
2	NBOffer	NBO (National Best Offer)

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg

180.2.4573 RelatedRegulatoryTradeIDSource

Specifies the identifier of the reporting entity as assigned by regulatory agency.

Type: String

Used in groups: RelatedTradeGrp

180.2.4574 RelatedSecurityID

Related security identifier value of RelatedSecurityIDSource(1651) type.

Type: String

Used in groups: RelatedInstrumentGrp

180.2.4575 RelatedSecurityIDSource

Identifies class or source of the RelatedSecurityID (1650) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: RelatedInstrumentGrp

180.2.4576 RelatedSecurityType

Security type of the related instrument.

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation
CPP	CorporatePrivatePlacement	Corporate Private Placement
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond

Code	Name	Description
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond
FXSWAP	FXSwap	FX Swap
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit

Code	Name	Description
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper
DEFLTED	Defaulted	Defaulted
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes

Code	Name	Description
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax
TCAL	PrincipalStripOfACallableBondOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative
TAN	TaxAnticipationNote	Tax Anticipation Note
TPRN	PrincipalStripFromANonCallableBondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced

Code	Name	Description
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChine-seYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward
WAR	Warrant	Warrant
MCPIB	MunicipalInterestBearingCommer-cialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket

Code	Name	Description
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit
MMF	MoneyMarketFund	Money Market Fund
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in groups: RelatedInstrumentGrp

180.2.4577 RelatedSymbol

Ticker symbol of the related security. Common "human understood" representation of the security.

Type: String

Used in groups: RelatedInstrumentGrp

180.2.4578 RelatedToDividendPeriodXIDRef

The DividendPeriodXID(42293) of the stream dividend period with which the related instrument has correlation.

Type: XIDREF

Used in groups: RelatedInstrumentGrp

180.2.4579 RelatedToSecurityID

The security identifier of the instrument, instrument leg or underlying instrument with which the related instrument has correlation.

Type: String

Used in groups: RelatedInstrumentGrp

180.2.4580 RelatedToSecurityIDSource

Identifies class or source of the RelatedToSecurityID(2413) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN

Code	Name	Description
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: RelatedInstrumentGrp

180.2.4581 RelatedToStreamXIDRef

StreamXID(41303), LegStreamXID(41700) or UnderlyingStreamXID(42016) of the stream with which the related instrument has correlation.

Type: XIDREF

Used in groups: RelatedInstrumentGrp

180.2.4582 RelatedTradeDate

Date of a related trade.

Type: LocalMktDate

Used in groups: RelatedTradeGrp

180.2.4583 RelatedTradeGrp

This component is used to identify trades that are related to each other for a business purpose, such as netting of forwards. This component should not be used in lieu of explicit FIX fields that denote specific semantic relationships, but rather should be used when no such fields exist.

Name	Mult.	Type	Description
NoRelatedTrades	[1..1]	NumInGroup	
RelatedTradeID	[0..1]	String	Required if NoRelatedTrades(1855) > 0.
RelatedTradeIDSource	[0..1]	CodeSet	
RelatedRegulatoryTradeIDSource	[0..1]	String	Optionally used for RelatedTradeIDSource(1857)=6(Regulatory trade ID) when RelatedTradeID(1856) is not unique across multiple reporting entities.
RelatedTradeDate	[0..1]	LocalMktDate	Optionally used to help identify the trade when RelatedTradeID(1856) is not unique across multiple days.
RelatedTradeMarketID	[0..1]	Exchange	Optionally used to help identify the trade when RelatedTradeID(1856) is not unique across multiple markets.
RelatedTradeQuantity	[0..1]	Qty	

Used in groups: MDFullGrp, MDIncGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionReport

180.2.4584 RelatedTradeID

Identifier of a related trade.

Type: String

Used in groups: RelatedTradeGrp

180.2.4585 RelatedTradeIDSource

Describes the source of the identifier that RelatedTradeID(1856) represents.

Type: int

Allowed values in RelatedTradeIDSourceCodeSet:

Code	Name	Description
0	NonFIXSource	Non-FIX source
1	TradeID	Trade ID
2	SecondaryTradeID	Secondary trade ID
3	TradeReportID	Trade report ID
4	FirmTradeID	Firm trade ID
5	SecondaryFirmTradeID	Secondary firm Trade ID
6	RegulatoryTradeID	Regulatory trade ID

Used in groups: RelatedTradeGrp

180.2.4586 RelatedTradeMarketID

Market of execution of related trade.

Type: Exchange

Used in groups: RelatedTradeGrp

180.2.4587 RelatedTradeQuantity

Quantity of the related trade which can be less than or equal to the actual quantity of the related trade. For example, when one trade offsets another across asset classes.

Type: Qty

Used in groups: RelatedTradeGrp

180.2.4588 RelativeValue

The valuation of an instrument relative to a base measurement specified in RelativeValueType(2530). This value can be negative.

Type: float

Used in groups: RelativeValueGrp

180.2.4589 RelativeValueGrp

The RelativeValueGrp component is used to convey relative valuation metrics or analytics for a given instrument.

Name	Mult.	Type	Description
NoRelativeValues	[1..1]	NumInGroup	
RelativeValueType	[0..1]	CodeSet	Required if NoRelativeValues(2529) > 0.
RelativeValue	[0..1]	float	Required if NoRelativeValues(2529) > 0.
RelativeValueSide	[0..1]	CodeSet	
RelativeValueTimestamp	[0..1]	UTCTimestamp	

Used in groups: SecurityRiskMetricGrp

Used in messages: ExecutionReport, IOI, Quote

180.2.4590 RelativeValueSide

Specifies the side of the relative value.

Type: int

Allowed values in RelativeValueSideCodeSet:

Code	Name	Description
1	Bid	Bid
2	Mid	Mid
3	Offer	Offer

Used in groups: RelativeValueGrp

180.2.4591 RelativeValueTimestamp

Timestamp at which the relative valuation metric or analytic is calculated or captured.

Type: UTCTimestamp

Used in groups: RelativeValueGrp

180.2.4592 RelativeValueType

Indicates the type of relative value measurement being specified.

Type: int

Allowed values in RelativeValueTypeCodeSet:

Code	Name	Description
1	ASWSpread	Asset Swap Spread. ASW Spread. The asset swap spread is the difference in the bond's yield (yield to maturity) and a floating interest rate (usually LIBOR), expressed in basis points.
2	OIS	Overnight Indexed Swap Spread. OIS Spread. The overnight indexed swap spread is the spread, expressed in basis points, between the bond yield (the fixed rate) and an overnight indexed rate (e.g. Fed Funds rate, EONIA, SONIA, etc.) (the floating rate).
3	ZSpread	Zero Volatility Spread. Z-Spread. The zero coupon spread is the constant spread added to the reference zero coupon yield curve (usually Treasury spot rate curve), expressed in basis points, to derive the adjusted yield curve used to determine the present value of the cash flows so that it equals the dirty price of the bond (i.e. accrued interested factored in).

Code	Name	Description
4	DiscountMargin	Discount Margin. The DM is the spread, expressed in basis points, added to the bond's reference rate that will equate the bond's cash flows to its current price.
5	ISpread	Interpolated Spread. I-Spread or I-Curve spread. The spread, expressed in basis points, added to an interpolated point on the reference yield curve.
6	OAS	Option Adjusted Spread. OAS or OA-spread. Used to evaluate bonds with embedded (callable or put-able) options. The option adjusted spread is a constant spread, expressed in basis points, applied to each point on the spot rate curve (usually Treasury spot rate curve) where the bond's cash flow is received, such that the price of the bond is the same as the present value of its cash flows.
7	GSpread	G-Spread. The spread difference between the bond's yield and the interpolated yield from the government reference yield curve, expressed in basis points. It represents the curve adjusted value of the bond by accounting for the difference between the bond's benchmark yield and the interpolated government reference yield at the same point on the curve that matches the bond's remaining life.
8	CDSBasis	CDS Basis. Also referred to as CDS Bond Basis. The CDS basis is the spread difference between the CDS spread or premium for the obligor and the Z-Spread or the ASW spread of the same reference or obligor bond, expressed in basis points.
9	CDSInterpolatedBasis	CDS Interpolated Basis. Also referred to as CDS Bond Interpolated Basis. The CDS interpolated basis is the difference between the reference or obligor bond's Z Spread or ASW spread and an interpolated point on CDS curve that matches the maturity of the reference bond, expressed in basis points.
10	DV01	DV01. The currency value change in response to a move of one basis point in the yield of the instrument. Typically used as a measure of interest rate risk of a single bond. Also known as "basis point value" or BPV.
11	PV01	PV01. The present value change in response to a move of one basis point all along the yield curve used for the instrument. In certain cases the DV01 and PV01 values may be the same.
12	CS01	CS01. Credit spread sensitivity. Represents the change in value of a (CDS) transaction for a one basis point change in the credit spread.

Used in groups: RelativeValueGrp

180.2.4593 ReleaseInstruction

Instruction to define conditions under which to release a locked order or parts of it.

Type: int

Allowed values in ReleaseInstructionCodeSet:

Code	Name	Description
1	ISO	Intermarket Sweep Order (ISO)
2	NoAwayMarketBetterCheck	No Away Market Better check

Used in messages: ExecutionReport, OrderCancelReplaceRequest

180.2.4594 ReleaseQty

Quantity to be made available, i.e. released from a lock.

Type: Qty

Used in messages: ExecutionReport, OrderCancelReplaceRequest

180.2.4595 RelSymDerivSecGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Specifies the number of repeating symbols (instruments) specified
Instrument	[0..1]	Component	
SecondaryPriceLimits	[0..1]	Component	Secondary price limit rules
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	Identifies the type of Corporate Action
InstrumentExtension	[0..1]	Component	
InstrmtLegGrp	[0..*]	Group	
RelSymTransactTime	[0..1]	UTCTimestamp	
NumOfSimpleInstruments	[0..1]	int	Number of simple instruments.
Text	[0..1]	String	Comment, instructions, or other identifying information.

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

Used in messages: DerivativeSecurityList

180.2.4596 RelSymDerivSecUpdGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
ListUpdateAction	[0..1]	CodeSet	If provided, then Instrument occurrence has explicitly changed
CorporateAction	[0..1]	CodeSet	
Instrument	[0..1]	Component	
InstrumentExtension	[0..1]	Component	
SecondaryPriceLimits	[0..1]	Component	Secondary price limit rules
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
InstrmtLegGrp	[0..*]	Group	
RelSymTransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: DerivativeSecurityListUpdateReport

180.2.4597 RelSymTransactTime

See TransactTime(60)

Type: UTCTimestamp

Used in groups: RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp

180.2.4598 RemunerationIndicator

Indicates whether the trade price was adjusted for compensation (i.e. includes a mark-up, mark-down or commission) in the price paid.

Type: int

Allowed values in RemunerationIndicatorCodeSet:

Code	Name	Description
0	NoRemunerationPaid	No remuneration paid
1	RemunerationPaid	Remuneration paid

Used in groups: TrdCapRptSideGrp

180.2.4599 ReplaceText

Identifies the reason for amendment.

Type: String

Used in messages: PayManagementReport

180.2.4600 RepoCollateralSecurityType

Identifies the collateral used in the transaction.

Valid values: see SecurityType (167) field (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: Instrument

180.2.4601 ReportedPx

Reported price (used to differentiate from AvgPx on a confirmation of a marked-up or marked-down principal trade)

Type: Price

Used in messages: Confirmation

180.2.4602 ReportedPxDiff

Indicates that the reported price that is different from the market price. The price difference should be stated by using field 828 TrdType and, if required, field 829 TrdSubType

Type: Boolean

Used in messages: TradeCaptureReport

180.2.4603 ReportingPx

Represents the reportable price on fill when an instance of the Parties component with PartyRole(452) = 73 (Execution Venue) is present to prevent having to compute running totals.

Type: Price

Used in messages: ExecutionReport

180.2.4604 ReportingQty

Represents the reportable quantity on fill when an instance of the Parties component with PartyRole(452) = 73 (Execution Venue) is present to prevent having to compute running totals.

Type: Qty

Used in messages: ExecutionReport

180.2.4605 ReportToExch

Identifies party of trade responsible for exchange reporting.

Type: Boolean

Allowed values in ReportToExchCodeSet:

Code	Name	Description
N	SenderReports	Indicates the party sending message will report trade
Y	ReceiverReports	Indicates the party receiving message must report trade

Used in messages: ExecutionReport

180.2.4606 RepurchaseRate

Percent of par at which a Repo will be repaid. Represented as a percent, e.g. .9525 represents 95-/4 percent of par. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: Instrument

180.2.4607 RepurchaseTerm

Number of business days before repurchase of a repo. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: int

Used in components: Instrument

180.2.4608 RequestedPartyRole

Identifies the type or role of party that has been requested.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)

Code	Name	Description
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account

Code	Name	Description
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)

Code	Name	Description
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm

Code	Name	Description
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)

Code	Name	Description
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: RequestedPartyRoleGrp

180.2.4609 RequestedPartyRoleGrp

Used to specify one or more PartyRoles as part of a request.

Name	Mult.	Type	Description
NoRequestedPartyRoles	[1..1]	NumInGroup	
RequestedPartyRole	[0..1]	CodeSet	Identifies the type of party role requested. Required if NoRequestedPartyRoles > 0.
RequestedPartyRoleQualifier	[0..1]	CodeSet	

Used in messages: PartyDetailsListRequest, PartyEntitlementsRequest, PartyRiskLimitsRequest

180.2.4610 RequestedPartyRoleQualifier

Used to further qualify the value of RequestedPartyRole(1509).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.

Code	Name	Description
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: RequestedPartyRoleGrp

180.2.4611 RequestedRiskLimitTypesGrp

List of risk limit types being requested.

Name	Mult.	Type	Description
NoRequestedRiskLimitType	[1..1]	NumInGroup	
RiskLimitType	[0..1]	CodeSet	Required if NoRequestedRiskLimitType > 0.

Used in messages: PartyRiskLimitsRequest

180.2.4612 RequestingPartyGrp

Identifies the party making the request.

Name	Mult.	Type	Description
NoRequestingPartyIDs	[1..1]	NumInGroup	
RequestingPartyID	[0..1]	String	Required when NoRequestingPartyIDs > 0.
RequestingPartyIDSource	[0..1]	CodeSet	Required when NoRequestingPartyIDs > 0.
RequestingPartyRole	[0..1]	CodeSet	Required when NoRequestingPartyIDs > 0.
RequestingPartyRoleQualifier	[0..1]	CodeSet	
RequestingPartySubGrp	[0..*]	Group	

Used in messages: PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport

180.2.4613 RequestingPartyID

Party identifier for the requesting party.

Type: String

Used in groups: RequestingPartyGrp

180.2.4614 RequestingPartyIDSource

Identifies the source of the RequestingPartyID(1658) value.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI

Code	Name	Description
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: RequestingPartyGrp

180.2.4615 RequestingPartyRole

Identifies the type or role of the RequestingPartyID(1658) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: RequestingPartyGrp

180.2.4616 RequestingPartyRoleQualifier

Qualifies the value of RequestingPartyRole(1660).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: RequestingPartyGrp

180.2.4617 RequestingPartySubGrp

Sub identifiers for the requesting party.

Name	Mult.	Type	Description
NoRequestingPartySubIDs	[1..1]	NumInGroup	

Name	Mult.	Type	Description
RequestingPartySubID	[0..1]	String	Required when NoRequestingPartySubIDs > 0.
RequestingPartySubIDType	[0..1]	CodeSet	Required when NoRequestingPartySubIDs > 0.

Used in groups: RequestingPartyGrp

180.2.4618 RequestingPartySubID

Sub-identifier for the party specified in RequestingPartyID(1658).

Type: String

Used in groups: RequestingPartySubGrp

180.2.4619 RequestingPartySubIDType

Type of RequestingPartySubID(1662) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)

Code	Name	Description
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).

Code	Name	Description
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.

Code	Name	Description
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.

Code	Name	Description
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.

Code	Name	Description
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.

Code	Name	Description
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: RequestingPartySubGrp

180.2.4620 RequestResult

Result of a request as identified by the appropriate request ID field

Type: int

Allowed values in RequestResultCodeSet:

Code	Name	Description
0	ValidRequest	Valid request
1	InvalidOrUnsupportedRequest	Invalid or unsupported request
2	NoDataFound	No data found that match selection criteria
3	NotAuthorized	Not authorized to retrieve data
4	DataTemporarilyUnavailable	Data temporarily unavailable
5	RequestForDataNotSupported	Request for data not supported
99	Other	Other (further information in RejectText (1328) field)

Used in messages: PartyDetailsListReport, PartyEntitlementsReport, PartyRiskLimitsReport

180.2.4621 ResetSeqNumFlag

Indicates that both sides of the FIX session should reset sequence numbers.

Type: Boolean

Allowed values in ResetSeqNumFlagCodeSet:

Code	Name	Description
N	No	No
Y	Yes	Yes, reset sequence numbers

Used in messages: Logon

180.2.4622 RespondentType

Specifies the type of respondents requested.

Type: int

Allowed values in RespondentTypeCodeSet:

Code	Name	Description
1	AllMarketParticipants	All market participants
2	SpecifiedMarketParticipants	Specified market participants
3	AllMarketMakers	All Market Makers
4	PrimaryMarketMaker	Primary Market Maker(s)

Used in messages: QuoteRequest, QuoteRequestReject

180.2.4623 ResponseDestination

URI (Uniform Resource Identifier) for details or other pre-arranged value. Used in conjunction with ResponseTransportType (725) value of Out-of-Band to identify the out-of-band destination.

See Appendix 6-B FIX Fields Based Upon Other Standards

Type: String

Used in messages: CollateralInquiry, CollateralInquiryAck, MarginRequirementInquiry, MarginRequirementInquiryAck, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.4624 ResponseTime

The time by which a meaningful response should arrive back (always expressed in UTC (Universal Time Coordinated, also known as "GMT").

Type: UTCTimestamp

Used in groups: QuotReqGrp

180.2.4625 ResponseTransportType

Identifies how the response to the request should be transmitted.

Type: int

Allowed values in ResponseTransportTypeCodeSet:

Code	Name	Description
0	Inband	In-band (default). Transport of the request was sent over in-band.
1	OutOfBand	Out of band. Pre-arranged out-of-band delivery mechanism (e.g. FTP, HTTP, NDM, etc.) between counterparties. Details specified via ResponseDestination(726).

Used in messages: CollateralInquiry, CollateralInquiryAck, MarginRequirementInquiry, MarginRequirementInquiryAck, RequestForPositions, RequestForPositionsAck, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.4626 RestructuringType

A category of CDS credit event in which the underlying bond experiences a restructuring.

Used to define a CDS instrument.

Type: String

Allowed values in RestructuringTypeCodeSet:

Code	Name	Description
FR	FullRestructuring	Full Restructuring
MR	ModifiedRestructuring	Modified Restructuring
MM	ModifiedModRestructuring	Modified Mod Restructuring
XR	NoRestructuringSpecified	No Restructuring specified

Used in components: Instrument

180.2.4627 ReturnRateAmountRelativeTo

Specifies the reference amount when the return rate amount is relative to another amount in the trade.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of relative amounts.

Type: int

Used in groups: ReturnRateGrp

180.2.4628 ReturnRateCashFlowType

Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc.

See http://www.fpml.org/coding-scheme/cashflow-type for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4629 ReturnRateCommissionAmount

The commission amount.

Type: Amt

Used in groups: ReturnRateGrp

180.2.4630 ReturnRateCommissionBasis

Specifies the basis or unit used to calculate the commission.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent

Code	Name	Description
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in groups: ReturnRateGrp

180.2.4631 ReturnRateCommissionCurrency

Specifies the currency the commission amount is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ReturnRateGrp

180.2.4632 ReturnRateDateGrp

ReturnRateDateGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRateDates	[1..1]	NumInGroup	
ReturnRateDateMode	[0..1]	CodeSet	Required if NoReturnRateDates(42709) > 0.
ReturnRateValuationDateGrp	[0..*]	Group	
ReturnRateValuationDateRelativeTo	[0..1]	int	
ReturnRateValuationDateOffsetPeriod	[0..1]	int	Conditionally required when ReturnRateValuationDateOffsetUnit(42713) is specified.

Name	Mult.	Type	Description
ReturnRateValuationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ReturnRateValuationDateOffsetPeriod(42712) is specified.
ReturnRateValuationDateOffsetDayType	[0..1]	CodeSet	
ReturnRateValuationStartDateUnadjusted	[0..1]	LocalMktDate	
ReturnRateValuationStartDateRelativeTo	[0..1]	int	
ReturnRateValuationStartDateOffsetPeriod	[0..1]	int	Conditionally required when ReturnRateValuationStartDateOffsetUnit(42718) is specified.
ReturnRateValuationStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ReturnRateValuationStartDateOffsetPeriod(42717) is specified.
ReturnRateValuationStartDateOffsetDayType	[0..1]	CodeSet	
ReturnRateValuationStartDateAdjusted	[0..1]	LocalMktDate	
ReturnRateValuationEndDateUnadjusted	[0..1]	LocalMktDate	
ReturnRateValuationEndDateRelativeTo	[0..1]	int	
ReturnRateValuationEndDateOffsetPeriod	[0..1]	int	Conditionally required when ReturnRateValuationEndDateOffsetUnit(42724) is specified.
ReturnRateValuationEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when ReturnRateValuationEndDateOffsetPeriod(42723) is specified.
ReturnRateValuationEndDateOffsetDayType	[0..1]	CodeSet	
ReturnRateValuationEndDateAdjusted	[0..1]	LocalMktDate	
ReturnRateValuationFrequencyPeriod	[0..1]	int	Conditionally required when ReturnRateValuationFrequencyUnit(42728) is specified.
ReturnRateValuationFrequencyUnit	[0..1]	CodeSet	Conditionally required when ReturnRateValuationFrequencyPeriod(42727) is specified.

Name	Mult.	Type	Description
ReturnRateValuationFrequencyRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the payment stream return rate valuation dates.
ReturnRateValuationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to payment stream return rate valuation dates.
ReturnRateValuationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified values would be specific to payment stream return rate valuation dates.

Used in groups: ReturnRateGrp

180.2.4633 ReturnRateDateMode

Specifies the valuation type applicable to the return rate date.

Type: int

Allowed values in ReturnRateDateModeCodeSet:

Code	Name	Description
0	PriceValuation	Price valuation
1	DividendValuation	Dividend valuation

Used in groups: ReturnRateDateGrp

180.2.4634 ReturnRateDeterminationMethod

Specifies the method by which the underlier prices are determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4635 ReturnRateFinalPriceFallback

Specifies the fallback provision for the hedging party in the determination of the final price.

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: ReturnRateGrp

180.2.4636 ReturnRateFXConversionGrp

ReturnRateFXConversionGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRateFXConversions	[1..1]	NumInGroup	
ReturnRateFXCurrencySymbol	[0..1]	String	Required if NoReturnRateFXConversions(42731) > 0.
ReturnRateFXRate	[0..1]	float	Required if NoReturnRateFXConversions(42731) > 0.
ReturnRateFXRateCalc	[0..1]	CodeSet	

Used in groups: ReturnRateGrp

180.2.4637 ReturnRateFXCurrencySymbol

Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.

Type: String

Used in groups: ReturnRateFXConversionGrp

180.2.4638 ReturnRateFXRate

The rate of exchange between the two currencies specified in ReturnRateFXCurrencySymbol(42732).

Type: float

Used in groups: ReturnRateFXConversionGrp

180.2.4639 ReturnRateFXRateCalc

Specifies whether ReturnRateFXRate(42733) should be multiplied or divided.

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
M	Multiply	Multiply
D	Divide	Divide

Used in groups: ReturnRateFXConversionGrp

180.2.4640 ReturnRateGrp

ReturnRateGrp is a repeating subcomponent within the PaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRates	[1..1]	NumInGroup	
ReturnRatePriceSequence	[0..1]	CodeSet	Required if NoReturnRates(42735) > 0.
ReturnRateCommissionBasis	[0..1]	CodeSet	
ReturnRateCommissionAmount	[0..1]	Amt	
ReturnRateCommissionCurrency	[0..1]	Currency	If not specified, this is defaulted to the reporting currency.
ReturnRateTotalCommissionPerTrade	[0..1]	Amt	
ReturnRateDeterminationMethod	[0..1]	String	
ReturnRatePriceGrp	[0..*]	Group	
ReturnRateFXConversionGrp	[0..*]	Group	

Name	Mult.	Type	Description
ReturnRateAmountRelativeTo	[0..1]	int	
ReturnRateQuoteMeasureType	[0..1]	String	
ReturnRateQuoteUnits	[0..1]	String	
ReturnRateQuoteMethod	[0..1]	CodeSet	
ReturnRateQuoteCurrency	[0..1]	Currency	
ReturnRateQuoteCurrencyType	[0..1]	String	
ReturnRateQuoteTimeType	[0..1]	CodeSet	Mutually exclusive with ReturnRateQuoteTime(42749).
ReturnRateQuoteTime	[0..1]	LocalMktTime	Mutually exclusive with ReturnRateQuoteTimeType(42748).
ReturnRateQuoteDate	[0..1]	LocalMktDate	
ReturnRateQuoteExpirationTime	[0..1]	LocalMktTime	
ReturnRateQuoteBusinessCenter	[0..1]	String	
ReturnRateQuoteExchange	[0..1]	Exchange	
ReturnRateInformationSourceGrp	[0..*]	Group	
ReturnRateQuotePricingModel	[0..1]	String	
ReturnRateCashFlowType	[0..1]	String	
ReturnRateDateGrp	[0..*]	Group	
ReturnRateValuationTimeType	[0..1]	CodeSet	Mutually exclusive with ReturnRateValuationTime(42757).
ReturnRateValuationTime	[0..1]	LocalMktTime	Mutually exclusive with ReturnRateValuationTimeType(42756).
ReturnRateValuationTimeBusiness-Center	[0..1]	String	
ReturnRateValuationPriceOption	[0..1]	CodeSet	
ReturnRateFinalPriceFallback	[0..1]	CodeSet	

Used in components: PaymentStreamFloatingRate

180.2.4641 ReturnRateInformationSource

Identifies the source of rate information. For FX the references source to be used for the FX spot rate.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: ReturnRateInformationSourceGrp

180.2.4642 ReturnRateInformationSourceGrp

ReturnRateInformationSourceGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRateInformationSources	[1..1]	NumInGroup	
ReturnRateInformationSource	[0..1]	CodeSet	Required if NoReturnRateInformationSources(42761) > 0.
ReturnRateReferencePage	[0..1]	String	
ReturnRateReferencePageHeading	[0..1]	String	

Used in groups: ReturnRateGrp

180.2.4643 ReturnRateNotionalReset

Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.

Type: Boolean

Used in components: PaymentStreamFloatingRate

180.2.4644 ReturnRatePrice

Specifies the price of the underlying swap asset.

Type: Price

Used in groups: ReturnRatePriceGrp

180.2.4645 ReturnRatePriceBasis

The basis of the return price.

Type: int

Allowed values in ReturnRatePriceBasisCodeSet:

Code	Name	Description
0	Gross	Gross.
1	Net	Net
2	Accrued	Accrued
3	CleanNet	Clean net

Used in groups: ReturnRatePriceGrp

180.2.4646 ReturnRatePriceCurrency

Specifies the currency of the price of the underlying swap asset. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: ReturnRatePriceGrp

180.2.4647 ReturnRatePriceGrp

ReturnRatePriceGrp is a repeating subcomponent within the ReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRatePrices	[1..1]	NumInGroup	

Name	Mult.	Type	Description
ReturnRatePriceBasis	[0..1]	CodeSet	Required if NoReturnRatePrices(42765) > 0.
ReturnRatePrice	[0..1]	Price	
ReturnRatePriceCurrency	[0..1]	Currency	
ReturnRatePriceType	[0..1]	CodeSet	

Used in groups: ReturnRateGrp

180.2.4648 ReturnRatePriceSequence

Specifies the type of price sequence of the return rate.

Type: int

Allowed values in ReturnRatePriceSequenceCodeSet:

Code	Name	Description
0	Initial	Initial
1	Interim	Interim
2	Final	Final

Used in groups: ReturnRateGrp

180.2.4649 ReturnRatePriceType

Specifies whether the ReturnRatePrice(42767) is expressed in absolute or relative terms.

Type: int

Allowed values in ReturnRatePriceTypeCodeSet:

Code	Name	Description
0	AbsoluteTerms	Absolute terms
1	PercentageOfNotional	Percentage of notional

Used in groups: ReturnRatePriceGrp

180.2.4650 ReturnRateQuoteBusinessCenter

The business center calendar used for adjustments associated with ReturnRateQuoteTimeType(42748) or ReturnRateQuoteTime(42749) and ReturnRateQuoteDate(42750), e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ReturnRateGrp

180.2.4651 ReturnRateQuoteCurrency

Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: ReturnRateGrp

180.2.4652 ReturnRateQuoteCurrencyType

Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in.

See http://www.fpml.org/coding-scheme/reporting-currency-type for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4653 ReturnRateQuoteDate

The date when the quote is to be generated.

Type: LocalMktDate

Used in groups: ReturnRateGrp

180.2.4654 ReturnRateQuoteExchange

Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.

Type: Exchange

Used in groups: ReturnRateGrp

180.2.4655 ReturnRateQuoteExpirationTime

The time when the quote ceases to be valid.

Type: LocalMktTime

Used in groups: ReturnRateGrp

180.2.4656 ReturnRateQuoteMeasureType

Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc.

See http://www.fpml.org/coding-scheme/asset-measure for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4657 ReturnRateQuoteMethod

Specifies the type of quote used to determine the return rate of the swap.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: ReturnRateGrp

180.2.4658 ReturnRateQuotePricingModel

Specifies the pricing model used to evaluate the underlying asset price.

See http://www.fpml.org/coding-scheme/pricing-model for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4659 ReturnRateQuoteTime

The time when the quote is to be generated.

Type: LocalMktTime

Used in groups: ReturnRateGrp

180.2.4660 ReturnRateQuoteTimeType

Specifies how or the timing when the quote is to be obtained.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: ReturnRateGrp

180.2.4661 ReturnRateQuoteUnits

Specifies the units that the measure is expressed in. If not specified, the default is a price/value in currency units.

See http://www.fpml.org/coding-scheme/price-quote-units for values.

Type: String

Used in groups: ReturnRateGrp

180.2.4662 ReturnRateReferencePage

Identifies the reference "page" from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When ReturnRateInformationSource(42762) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions.

See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: ReturnRateInformationSourceGrp

180.2.4663 ReturnRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in groups: ReturnRateInformationSourceGrp

180.2.4664 ReturnRateTotalCommissionPerTrade

The total commission per trade.

Type: Amt

Used in groups: ReturnRateGrp

180.2.4665 ReturnRateValuationDate

The return rate valuation date. Type of date is specified in ReturnRateValuationDateType(42774).

Type: LocalMktDate

Used in groups: ReturnRateValuationDateGrp

180.2.4666 ReturnRateValuationDateBusinessCenter

The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ReturnRateValuationDateBusinessCenterGrp

180.2.4667 ReturnRateValuationDateBusinessCenterGrp

ReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the ReturnRateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRateValuationDateBusiness-Centers	[1..1]	NumInGroup	
ReturnRateValuationDateBusinessCen-ter	[0..1]	String	Required if NoReturnRateValuationDateBusiness-Centers(42770) > 0.

Used in groups: ReturnRateDateGrp

180.2.4668 ReturnRateValuationDateBusinessDayConvention

The return rate valuation dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: ReturnRateDateGrp

180.2.4669 ReturnRateValuationDateGrp

ReturnRateValuationDateGrp is a repeating subcomponent within the ReturnRateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoReturnRateValuationDates	[1..1]	NumInGroup	
ReturnRateValuationDate	[0..1]	LocalMktDate	Required if NoReturnRateValuationDates(42772) > 0.
ReturnRateValuationDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in groups: ReturnRateDateGrp

180.2.4670 ReturnRateValuationDateOffsetDayType

Specifies the day type of the relative return rate valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: ReturnRateDateGrp

180.2.4671 ReturnRateValuationDateOffsetPeriod

Time unit multiplier for the relative return rate valuation date offset.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4672 ReturnRateValuationDateOffsetUnit

Time unit associated with the relative return rate valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ReturnRateDateGrp

180.2.4673 ReturnRateValuationDateRelativeTo

Specifies the anchor date when the return rate valuation dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4674 ReturnRateValuationDateType

Specifies the type of return rate valuation date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted

Code	Name	Description
1	Adjusted	Adjusted

Used in groups: ReturnRateValuationDateGrp

180.2.4675 ReturnRateValuationEndDateAdjusted

The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: ReturnRateDateGrp

180.2.4676 ReturnRateValuationEndDateOffsetDayType

Specifies the day type of the relative return rate valuation end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: ReturnRateDateGrp

180.2.4677 ReturnRateValuationEndDateOffsetPeriod

Time unit multiplier for the relative return rate valuation end date offset.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4678 ReturnRateValuationEndDateOffsetUnit

Time unit associated with the relative return rate valuation end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ReturnRateDateGrp

180.2.4679 ReturnRateValuationEndDateRelativeTo

Specifies the anchor date when the return rate valuation end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4680 ReturnRateValuationEndDateUnadjusted

The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: ReturnRateDateGrp

180.2.4681 ReturnRateValuationFrequencyPeriod

Time unit multiplier for the frequency at which return rate valuation dates occur.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4682 ReturnRateValuationFrequencyRollConvention

The convention for determining the sequence of return rate valuation dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month

Code	Name	Description
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: ReturnRateDateGrp

180.2.4683 ReturnRateValuationFrequencyUnit

Time unit associated with the frequency at which return rate valuation dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day

Code	Name	Description
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: ReturnRateDateGrp

180.2.4684 ReturnRateValuationPriceOption

Indicates whether an ISDA price option applies, and if applicable which type of price.

Type: int

Allowed values in ReturnRateValuationPriceOptionCodeSet:

Code	Name	Description
0	None	None (the default)
1	FuturesPrice	Futures price. The official settlement price as announced by the related futures exchange is applicable.
2	OptionsPrice	Options price. The official settlement price as announced by the related options exchange is applicable.

Used in groups: ReturnRateGrp

180.2.4685 ReturnRateValuationStartDateAdjusted

The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: ReturnRateDateGrp

180.2.4686 ReturnRateValuationStartDateOffsetDayType

Specifies the day type of the relative return rate valuation start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: ReturnRateDateGrp

180.2.4687 ReturnRateValuationStartDateOffsetPeriod

Time unit multiplier for the relative return rate valuation start date offset.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4688 ReturnRateValuationStartDateOffsetUnit

Time unit associated with the relative return rate valuation start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: ReturnRateDateGrp

180.2.4689 ReturnRateValuationStartDateRelativeTo

Specifies the anchor date when the return rate valuation start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: ReturnRateDateGrp

180.2.4690 ReturnRateValuationStartDateUnadjusted

The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: ReturnRateDateGrp

180.2.4691 ReturnRateValuationTime

The time at which the calculation agent values the underlying asset.

Type: LocalMktTime

Used in groups: ReturnRateGrp

180.2.4692 ReturnRateValuationTimeBusinessCenter

The business center calendar used for adjustments associated with ReturnRateValuationTime-Type(42756) or ReturnRateValuationTime(42757), e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: ReturnRateGrp

180.2.4693 ReturnRateValuationTimeType

Specifies the timing at which the calculation agent values the underlying.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: ReturnRateGrp

180.2.4694 ReturnTrigger

Indicates the type of return or payout trigger for the swap or forward.

Type: int

Allowed values in ReturnTriggerCodeSet:

Code	Name	Description
1	Dividend	Dividend
2	Variance	Variance
3	Volatility	Volatility
4	TotalReturn	Total return
5	ContractForDifference	Contract for difference
6	CreditDefault	Credit default
7	SpreadBet	Spread bet
8	Price	Price
9	ForwardPriceUnderlyingInstrument	Forward price of underlying instrument
99	Other	Other

Used in components: Instrument

180.2.4695 ReversalIndicator

Indicates a trade that reverses a previous trade.

Type: Boolean

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.4696 RFQReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Number of related symbols (instruments) in Request
Instrument	[1..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
PrevClosePx	[0..1]	Price	Useful for verifying security identification
QuoteRequestType	[0..1]	CodeSet	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
QuoteType	[0..1]	CodeSet	Type of quote being requested from counterparty or market (e.g. Indicative, Firm, or Restricted Tradeable)
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	

Used in messages: RFQRequest

180.2.4697 RFQReqID

RFQ Request ID - used to identify an RFQ Request.

Type: String

Used in messages: QuoteRequest, QuoteRequestReject, RFQRequest

180.2.4698 RgstDistInstGrp

Name	Mult.	Type	Description
NoDistribInsts	[1..1]	NumInGroup	Number of Distribution instructions in this message (number of repeating groups to follow)
DistribPaymentMethod	[0..1]	CodeSet	Must be first field in the repeating group if NoDistribInsts > 0.
DistribPercentage	[0..1]	Percentage	
CashDistribCurr	[0..1]	Currency	
CashDistribAgentName	[0..1]	String	
CashDistribAgentCode	[0..1]	String	
CashDistribAgentAcctNumber	[0..1]	String	
CashDistribPayRef	[0..1]	String	
CashDistribAgentAcctName	[0..1]	String	

Used in messages: RegistrationInstructions

180.2.4699 RgstDtlsGrp

Name	Mult.	Type	Description
NoRegistDtls	[1..1]	NumInGroup	Number of registration details in this message (number of repeating groups to follow)
RegistDtls	[0..1]	String	Must be first field in the repeating group
RegistEmail	[0..1]	String	
MailingDtls	[0..1]	String	
MailingInst	[0..1]	String	
NestedParties	[0..*]	Group	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages". Used for NestedPartyRole=InvestorID
OwnerType	[0..1]	CodeSet	
DateOfBirth	[0..1]	LocalMktDate	
InvestorCountryOfResidence	[0..1]	Country	

Used in messages: RegistrationInstructions

180.2.4700 Rho

The security's value rate of change in response to a 1% change in (risk-free) interest rate. Measures the security's sensitivity to interest rate change.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.4701 RiskFreeRate

Interest rate. Usually some form of short term rate.

Type: float

Used in groups: ClearingPriceParametersGrp

Used in messages: ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, SecurityRiskMetricsReport, TradeCaptureReport

180.2.4702 RiskInstrumentMultiplier

Multiplier applied to the transaction amount for comparison with risk limits. Default if not specified is 1.0.

Type: float

Used in groups: RiskInstrumentScopeGrp

180.2.4703 RiskInstrumentScopeGrp

Repeating group of InstrumentScope Components. Used to specify the instruments to which a request applies.

Name	Mult.	Type	Description
NoRiskInstrumentScopes	[1..1]	NumInGroup	
InstrumentScopeOperator	[0..1]	CodeSet	Required when NoRiskInstrumentScopes > 0.
InstrumentScope	[0..1]	Component	
RiskInstrumentMultiplier	[0..1]	float	

Used in groups: RiskLimitsGrp

Used in messages: PartyRiskLimitsRequest

180.2.4704 RiskLimitAction

Identifies the action to take or risk model to assume should risk limit be exceeded or breached for the specified party.

Type: int

Allowed values in RiskLimitActionCodeSet:

Code	Name	Description
0	QueueInbound	Queue inbound
1	QueueOutbound	Queue outbound
2	Reject	Reject
3	Disconnect	Disconnect
4	Warning	Warning
5	PingCreditCheckWithRevalidation	Ping credit check model with revalidation. Each subsequent order, quote request or quote submission by the Credit. User must obtain pre-approval. Any open orders, quote requests or quotes are to be cancelled.
6	PingCreditCheckNoRevalidation	Ping credit check model without revalidation. Each subsequent order, quote request or quote submission by the Credit. User must obtain pre-approval. Any open orders, quote requests or quotes will remain active.
7	PushCreditCheckWithRevalidation	Push credit check model with revalidation. Each subsequent order, quote request or quote subnmission by the Credit. User must be checked against the limit amounts pushed to the trading platform. Any open orders, quote requests or quotes are. to be cancelled.
8	PushCreditCheckNoRevalidation	Push credit check model without revalidation. Each subsequent order, quote request or quote subnmission by the Credit. User must be checked against the limit amounts pushed to the trading platform. Any open orders, quote requests or quotes will. remain active.
9	Suspend	Suspend. Suspend the Credit User from trading once limit(s) is breached. This is. considered a "soft" stop.
10	HaltTrading	Halt trading. Halt or stop the Credit User from trading once limit(s) is breached. This is considered a "hard" stop and may require more involved actions to reinstate the Credit User's ability. to trade.

Used in groups: RiskLimitTypesGrp

180.2.4705 RiskLimitAmount

Specifies the risk limit amount.

Type: Amt

Used in groups: RiskLimitTypesGrp

180.2.4706 RiskLimitApprovedAmount

The credit/risk limit amount approved.

Type: Amt

Used in messages: PartyRiskLimitCheckRequestAck

180.2.4707 RiskLimitCheckAmount

Specifies the amount being requested for approval.

Type: Amt

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4708 RiskLimitCheckID

The unique and static identifier, at the business entity level, of a risk limit check request.

Type: String

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4709 RiskLimitCheckModelType

Specifies the type of credit limit check model workflow to apply for the specified party

Type: int

Allowed values in RiskLimitCheckModelTypeCodeSet:

Code	Name	Description
0	None	None (default if not specified). No specified limit check model is defined. Limit checks for the party will be based on parameters defined.
1	PlusOneModel	PlusOne model. A pre-trade credit limit check model which allows trades to occur until it is determined by the clearinghouse or other designated limit checker that the party's limit(s) was breached by the most recent trade executed.
2	PingModel	Ping model. A pre-trade credit limit check model which requires the execution venue to obtain limit approval from the Credit Provider for every transaction about to be conducted by the Credit User.
3	PushModel	Push model. A pre-trade credit limit check model in which the Credit Provider "pushes" to the execution venue the credit limit information allocated to each of the Credit Provider's counterparty or customer.

Used in groups: PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp

180.2.4710 RiskLimitCheckRequestID

The unique identifier of the PartyRiskLimitCheckRequest(35=DF) message.

Type: String

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4711 RiskLimitCheckRequestRefID

Specifies the message reference identifier of the risk limit check request message.

Type: int

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4712 RiskLimitCheckRequestResult

Result of the credit limit check request.

Type: int

Allowed values in RiskLimitCheckRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party
2	ReqExceedsCreditLimit	Requested amount exceeds credit limit
3	ReqExceedsClipSizeLimit	Requested amount exceeds clip size limit
4	ReqExceedsMaxNotional	Request exceeds maximum notional order amount
99	Other	Other

Used in messages: PartyRiskLimitCheckRequestAck

180.2.4713 RiskLimitCheckRequestStatus

Indicates the status of the risk limit check request.

Type: int

Allowed values in RiskLimitCheckRequestStatusCodeSet:

Code	Name	Description
0	Approved	Approved. Request has been accepted and processed. The credit amount requested has been reserved for the transaction.
1	PartiallyApproved	Partially approved. Only a partial amount of the credit amount requested has been approved and has been reserved for the transaction.
2	Rejected	Rejected
3	ApprovalPending	Approval pending
4	Cancelled	Cancelled

Used in messages: PartyRiskLimitCheckRequestAck

180.2.4714 RiskLimitCheckRequestType

Specifies the type of limit amount check being requested.

Type: int

Allowed values in RiskLimitCheckRequestTypeCodeSet:

Code	Name	Description
0	AllOrNone	All or none (default if not specified). The limit check request is for the full amount requested or none at all. Request can only be responded to with a full approval of the amount requested or a rejection of the request.
1	Partial	Partial. The requester will accept a partial approval of the requested credit limit amount.

Used in messages: PartyRiskLimitCheckRequest

180.2.4715 RiskLimitCheckStatus

Indicates the status of the risk limit check performed on a trade.

Type: int

Allowed values in RiskLimitCheckStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted. For use when none of the more specific status enumerations apply.
1	Rejected	Rejected. For use when none of the more specific status enumerations apply.
2	ClaimRequired	Claim required. Indicates that the clearing firm is required to accept or decline the trade.
3	PreDefinedLimitCheckSucceeded	Pre-defined limit check succeeded. Indicates a check enforced automatically by the clearing house.
4	PreDefinedLimitCheckFailed	Pre-defined limit check failed. Indicates a check enforced automatically by the clearing house.
5	PreDefinedAutoAcceptRuleInvoked	Pre-defined auto-accept rule invoked. Indicates that the clearing firm is required to accept or decline the trade because no limit or rule applies.
6	PreDefinedAutoRejectRuleInvoked	Pre-defined auto-reject rule invoked. Indicates a check enforced automatically by the clearing house. Note that clearing house rules of engagement may still require a clearing firm accept or reject the trade.
7	AcceptedByClearingFirm	Accepted by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for accepting the trade.

Code	Name	Description
8	RejectedByClearingFirm	Rejected by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for rejecting the trade.
9	Pending	Pending. Indicates that one or more side level risk checks are in progress.
10	AcceptedByCreditHub	Accepted by credit hub. Indicates that a credit hub accepted the trade. An identifier assigned by the credit hub may appear in the appropriate RefRiskLimitCheckID(2334) field.
11	RejectedByCreditHub	Rejected by credit hub. Indicates that a credit hub rejected the trade.
12	PendingCreditHubCheck	Pending credit hub check. Indicates that a check is pending at a credit hub.
13	AcceptedByExecVenue	Accepted by execution venue. Indicates acceptance by an execution venue, such as a SEF.
14	RejectedByExecVenue	Rejected by execution venue. Indicates that the trade was rejected by an execution venue, such as a SEF.

Used in messages: AllocationInstruction, AllocationReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4716 RiskLimitCheckTransType

Specifies the transaction type of the risk limit check request.

Type: int

Allowed values in RiskLimitCheckTransTypeCodeSet:

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

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4717 RiskLimitCheckType

Specifies the type of limit check message.

Type: int

Allowed values in RiskLimitCheckTypeCodeSet:

Code	Name	Description
0	Submit	Submit. Indicates a submission for a limit check. The RiskLimitCheckTransType(2320) indicates whether the submission is a new request, a cancel or replace/amend of a prior submission.
1	LimitConsumed	Limit consumed. Indicates that the limit reserved by a prior request has been used or consumed by a transaction that occurred.

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4718 RiskLimitCurrency

Used to specify the currency of the risk limit amount.

Type: Currency

Used in groups: RiskLimitTypesGrp

180.2.4719 RiskLimitCurrencyCodeSource

Identifies class or source of the RiskLimitCurrency(1532) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: RiskLimitTypesGrp

180.2.4720 RiskLimitID

Unique reference identifier for a specific risk limit defined for the specified party.

Type: String

Used in groups: PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp

Used in messages: PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck

180.2.4721 RiskLimitPlatform

The area to which risk limit is applicable. This can be a trading platform or an offering.

Type: String

Used in groups: RiskLimitTypesGrp

Used in messages: PartyRiskLimitsRequest

180.2.4722 RiskLimitReportID

Identifier for the PartyRiskLimitsReport

Type: String

Used in messages: PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsUpdateReport

180.2.4723 RiskLimitReportRejectReason

The reason for rejecting the PartyRiskLimitsReport(35=CM) or PartyRiskLimitsUpdateReport(35=CR).

Type: int

Allowed values in RiskLimitReportRejectReasonCodeSet:

Code	Name	Description
0	UnkRiskLmtRprtID	Unknown RiskLimitReportID(1667)
1	UnkPty	Unknown party
99	Other	Other

Used in messages: PartyRiskLimitsReportAck

180.2.4724 RiskLimitReportStatus

Status of risk limit report.

Type: int

Allowed values in RiskLimitReportStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Rejected	Rejected

Used in messages: PartyRiskLimitsReportAck

180.2.4725 RiskLimitRequestID

Unique identifier for the PartyRiskLimitsRequest

Type: String

Used in messages: PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport

180.2.4726 RiskLimitRequestResult

Result of risk limit definition request.

Type: int

Allowed values in RiskLimitRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidRiskLimitType	Invalid risk limit type(s)
4	InvalidRiskLimitID	Invalid risk limit ID(s)
5	InvalidRiskLimitAmount	Invalid risk limit amount(s)

Code	Name	Description
6	InvalidRiskWarningLevelAction	Invalid risk/warning level action(s)
7	InvalidRiskInstrumentScope	Invalid risk instrument scope(s)
8	RiskLimitActionsNotSupported	Risk limit actions not supported
9	WarningLevelsNotSupported	Warning levels not supported
10	WarningLevelActionsNotSupported	Warning level actions not supported
11	RiskInstrumentScopeNotSupported	Risk instrument scope not supported
12	RiskLimitNotApprovedForParty	Risk limit not approved for party(-ies)
13	RiskLimitAlreadyDefinedForParty	Risk limit already defined for party(-ies)
14	InstrumentNotApprovedForParty	Instrument not approved for party(-ies)
98	NotAuthorized	Not authorized
99	Other	Other

Used in messages: PartyRiskLimitsDefinitionRequestAck

180.2.4727 RiskLimitRequestStatus

Status of risk limit definition request.

Type: int

Allowed values in PartyDetailRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected
3	AcceptancePending	Acceptance pending

Used in messages: PartyRiskLimitsDefinitionRequestAck

180.2.4728 RiskLimitRequestType

Type of risk limit information.

Type: int

Allowed values in RiskLimitRequestTypeCodeSet:

Code	Name	Description
1	Definitions	Definitions(Default)
2	Utilization	Utilization
3	DefinitionsAndUtilizations	Definitions and utilization

Used in messages: PartyRiskLimitsReport, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport

180.2.4729 RiskLimitResult

Result of risk limit definition for one party.

Type: int

Allowed values in RiskLimitRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidParty	Invalid party(-ies)
2	InvalidRelatedParty	Invalid related party(-ies)
3	InvalidRiskLimitType	Invalid risk limit type(s)
4	InvalidRiskLimitID	Invalid risk limit ID(s)
5	InvalidRiskLimitAmount	Invalid risk limit amount(s)
6	InvalidRiskWarningLevelAction	Invalid risk/warning level action(s)
7	InvalidRiskInstrumentScope	Invalid risk instrument scope(s)
8	RiskLimitActionsNotSupported	Risk limit actions not supported
9	WarningLevelsNotSupported	Warning levels not supported
10	WarningLevelActionsNotSupported	Warning level actions not supported
11	RiskInstrumentScopeNotSupported	Risk instrument scope not supported
12	RiskLimitNotApprovedForParty	Risk limit not approved for party(-ies)
13	RiskLimitAlreadyDefinedForParty	Risk limit already defined for party(-ies)
14	InstrumentNotApprovedForParty	Instrument not approved for party(-ies)
98	NotAuthorized	Not authorized
99	Other	Other

Used in groups: PartyRiskLimitsAckGrp

180.2.4730 RiskLimitsGrp

Repeating group of risk limits.

Name	Mult.	Type	Description
NoRiskLimits	[1..1]	NumInGroup	
RiskLimitTypesGrp	[0..*]	Group	Required if NoRiskLimits(1669) > 0.
RiskInstrumentScopeGrp	[0..*]	Group	

Used in groups: PartyRiskLimitsAckGrp, PartyRiskLimitsGrp, PartyRiskLimitsUpdateGrp

180.2.4731 RiskLimitStatus

Status of risk limit definition for one party.

Type: int

Allowed values in PartyDetailDefinitionStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	AcceptedWithChanges	Accepted with changes
2	Rejected	Rejected

Used in groups: PartyRiskLimitsAckGrp

180.2.4732 RiskLimitType

Used to specify the type of risk limit amount or position limit quantity or margin requirement amounts.

Type: int

Allowed values in RiskLimitTypeCodeSet:

Code	Name	Description
0	CreditLimit	Credit limit. The credit limit provided by one party to another for trading.
1	GrossLimit	Gross limit
2	NetLimit	Net limit
3	Exposure	Exposure
4	LongLimit	Long limit
5	ShortLimit	Short limit
6	CashMargin	Cash margin
7	AdditionalMargin	Additional margin
8	TotalMargin	Total margin
9	LimitConsumed	Limit consumed. The limit used in the recent transaction.
10	ClipSize	Clip size/notional limit per time period. The total notional amount limit allowed to be executed within a defined period of time or velocity. The defined period of time may be specified by the RiskLimitVelocityPeriod(2336) and RiskLimitVelocityUnit(2337).
11	MaxNotionalOrderSize	Maximum notional order size
12	DV01PV01Limit	DV01/PV01 limit. The maximum dollar value change resulting from a move of 1 basis point in the yield curve. This limits the interest rate risk exposure. Also known as "basis point value" or BPV.
13	CS01Limit	CS01 limit. Credit spread sensitivity. Represents the change in market value of a CDS for a one basis point change in the credit spread. This limits the credit risk exposure of a CDS. Also known as "risky-DV01".
14	VolumeLimitPerTimePeriod	Volume limit per time period. The total number of shares, bonds or contracts allowed to be executed within a defined period of time or velocity. The defined period of time may be specified by the RiskLimitVelocityPeriod(2336) and RiskLimitVelocityUnit(2337).
15	VolFilledPctOrdVolTmPeriod	Volume filled as percent of ordered volume per time period. The total number of shares, bonds or contracts executed as a percentage of the total ordered shares, contracts or notional amount for a specified security, instrument, symbol, or underlying, over a defined period of time or velocity. The defined period of time may be specified by the RiskLimitVelocityPeriod(2336) and RiskLimitVelocityUnit(2337).

Code	Name	Description
16	NotlFilledPctNotlTmPeriod	Notional filled as percent of notional per time period. The total notional amount executed as a percentage of the total ordered shares, contracts or notional amount for a specified security, instrument, symbol, or underlying, over a defined period of time or velocity. The defined period of time may be specified by the RiskLimitVelocityPeriod(2336) and RiskLimitVelocityUnit(2337).
17	TransactionExecutionLimitPer-TimePeriod	Transaction/execution limit per time period. The total number of transactions or execution fills allowed within a defined period of time or velocity. The defined period of time may be specified by the RiskLimitVelocityPeriod(2336) and RiskLimitVelocityUnit(2337).

Used in groups: RequestedRiskLimitTypesGrp, RiskLimitTypesGrp

180.2.4733 RiskLimitTypesGrp

Repeating group of risk limit types and values.

Name	Mult.	Type	Description
NoRiskLimitTypes	[1..1]	NumInGroup	
RiskLimitType	[0..1]	CodeSet	Required if NoRiskLimitTypes(1529) > 0.
RiskLimitAmount	[0..1]	Amt	
RiskLimitAction	[0..1]	CodeSet	
RiskLimitUtilizationAmount	[0..1]	Amt	Not applicable in a request.
RiskLimitUtilizationPercent	[0..1]	Percentage	Not applicable in a request.
RiskLimitCurrency	[0..1]	Currency	
RiskLimitCurrencyCodeSource	[0..1]	CodeSet	
RiskLimitPlatform	[0..1]	String	
RiskLimitVelocityPeriod	[0..1]	int	Conditionally required when RiskLimitType(1530) = 10 (Clip size)
RiskLimitVelocityUnit	[0..1]	CodeSet	
RiskWarningLevelGrp	[0..*]	Group	

Used in groups: RiskLimitsGrp

180.2.4734 RiskLimitUtilizationAmount

Absolute amount of utilization of a party's set risk limit.

Type: Amt

Used in groups: RiskLimitTypesGrp

180.2.4735 RiskLimitUtilizationPercent

Percentage of utilization of a party's set risk limit.

Type: Percentage

Used in groups: RiskLimitTypesGrp

180.2.4736 RiskLimitVelocityPeriod

The time interval for which the clip size limit applies. The velocity time unit is expressed in RiskLimitVelocityUnit(2337).

Type: int

Used in groups: RiskLimitTypesGrp

180.2.4737 RiskLimitVelocityUnit

Unit of time in which RiskLimitVelocityPeriod(2336) is expressed.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter

Code	Name	Description
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in groups: RiskLimitTypesGrp

180.2.4738 RiskMetricsSecurityGroup

Describes a group of related instruments for which risk metrics are provided.

Type: String

Used in messages: SecurityRiskMetricsReport

180.2.4739 RiskMetricsSecuritySubGroup

Describes a sub-group of a group identified by RiskMetricsSecurityGroup(2989).

Type: String

Used in messages: SecurityRiskMetricsReport

180.2.4740 RiskWarningLevelAction

Action to take should warning level be exceeded.

Type: int

Allowed values in RiskLimitActionCodeSet:

Code	Name	Description
0	QueueInbound	Queue inbound
1	QueueOutbound	Queue outbound
2	Reject	Reject
3	Disconnect	Disconnect
4	Warning	Warning

Code	Name	Description
5	PingCreditCheckWithRevalidation	Ping credit check model with revalidation. Each subsequent order, quote request or quote submission by the Credit. User must obtain pre-approval. Any open orders, quote requests or quotes are to be cancelled.
6	PingCreditCheckNoRevalidation	Ping credit check model without revalidation. Each subsequent order, quote request or quote submission by the Credit. User must obtain pre-approval. Any open orders, quote requests or quotes will remain active.
7	PushCreditCheckWithRevalidation	Push credit check model with revalidation. Each subsequent order, quote request or quote subnmission by the Credit. User must be checked against the limit amounts pushed to the trading platform. Any open orders, quote requests or quotes are. to be cancelled.
8	PushCreditCheckNoRevalidation	Push credit check model without revalidation. Each subsequent order, quote request or quote subnmission by the Credit. User must be checked against the limit amounts pushed to the trading platform. Any open orders, quote requests or quotes will. remain active.
9	Suspend	Suspend. Suspend the Credit User from trading once limit(s) is breached. This is. considered a "soft" stop.
10	HaltTrading	Halt trading. Halt or stop the Credit User from trading once limit(s) is breached. This is considered a "hard" stop and may require more involved actions to reinstate the Credit User's ability. to trade.

Used in groups: RiskWarningLevelGrp

180.2.4741 RiskWarningLevelAmount

Amount at which a warning is issued.

Type: int

Used in groups: RiskWarningLevelGrp

180.2.4742 RiskWarningLevelGrp

Risk warning levels.

Name	Mult.	Type	Description
NoRiskWarningLevels	[1..1]	NumInGroup	
RiskWarningLevelAction	[0..1]	CodeSet	Required if NoRiskWarningLevels(1559) > 0.
RiskWarningLevelPercent	[0..1]	Percentage	Conditionally required when RiskWarningLevelAmount(1768) is not provided.
RiskWarningLevelAmount	[0..1]	int	Conditionally required when RiskWarningLevelPercent(1560) is not provided.
RiskWarningLevelName	[0..1]	String	

Used in groups: RiskLimitTypesGrp

180.2.4743 RiskWarningLevelName

Name or error message associated with the risk warning level.

Type: String

Used in groups: RiskWarningLevelGrp

180.2.4744 RiskWarningLevelPercent

Percent of risk limit at which a warning is issued.

Type: Percentage

Used in groups: RiskWarningLevelGrp

180.2.4745 RndPx

Specifies average price rounded to quoted precision.

Type: Price

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4746 RootParties

The RootParties component block is a version of the Parties component block used to provide root information regarding the owning and entering parties of a transaction.

Name	Mult.	Type	Description
NoRootPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of RootPartyID, RootPartyIDSource, and RootPartyRole
RootPartyID	[0..1]	String	Required if NoRootPartyIDs(1116) > 0. Identification of the party.
RootPartyIDSource	[0..1]	CodeSet	Required if NoRootPartyIDs(1116) > 0. Used to identify class source of the RootPartyID(1117) value (e.g. BIC).
RootPartyRole	[0..1]	CodeSet	Required if NoRootPartyIDs(1116) > 0. Identifies the role of the RootPartyID(1117) (e.g. Executing Broker).
RootPartyRoleQualifier	[0..1]	CodeSet	
RootSubParties	[0..*]	Group	Repeating group of RootParty sub-identifiers.

Used in messages: CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, NewOrderCross, NewOrderList, QuoteRequest, QuoteRequestReject, TradeCaptureReport, TradeCaptureReportAck

180.2.4747 RootPartyID

PartyID value within a root parties component. Same values as PartyID (448)

Type: String

Used in groups: RootParties

180.2.4748 RootPartyIDSource

PartyIDSource value within a root parties component. Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.

Code	Name	Description
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.

Code	Name	Description
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: RootParties

180.2.4749 RootPartyRole

PartyRole value within a root parties component. Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID

Code	Name	Description
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader

Code	Name	Description
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm

Code	Name	Description
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm

Code	Name	Description
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.

Code	Name	Description
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: RootParties

180.2.4750 RootPartyRoleQualifier

Used to further qualify the value of RootPartyRole(1119).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.

Code	Name	Description
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: RootParties

180.2.4751 RootPartySubID

PartySubID value within a root parties component. Same values as PartySubID (523)

Type: String

Used in groups: RootSubParties

180.2.4752 RootPartySubIDType

Type of RootPartySubID (1121) value. Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier

Code	Name	Description
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account

Code	Name	Description
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: RootSubParties

180.2.4753 RootSubParties

Name	Mult.	Type	Description
NoRootPartySubIDs	[1..1]	NumInGroup	Repeating group of RootParty sub-identifiers.
RootPartySubID	[0..1]	String	Sub-identifier (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable. Required if. NoRootPartySubIDs > 0.
RootPartySubIDType	[0..1]	CodeSet	Type of Sub-identifier. Required if NoRootPartySubIDs > 0.

Used in groups: RootParties

180.2.4754 RoundingDirection

Specifies which direction to round For CIV - indicates whether or not the quantity of shares/units is to be rounded and in which direction where CashOrdQty (152) or (for CIV only) OrderPercent (516) are specified on an order.

The default is for rounding to be at the discretion of the executing broker or fund manager.

e.g. for an order specifying CashOrdQty or OrderPercent if the calculated number of shares/units was 325.76 and RoundingModulus (469) was 0 - "round down" would give 320 units, 1 - "round up" would give 330 units and "round to nearest" would give 320 units.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: OrderQtyData

180.2.4755 RoundingModulus

For CIV - a float value indicating the value to which rounding is required.

i.e. 0 means round to a multiple of 0 units/shares; 0.5 means round to a multiple of 0.5 units/shares.

The default, if RoundingDirection (468) is specified without RoundingModulus, is to round to a whole unit/share.

Type: float

Used in components: OrderQtyData

180.2.4756 RoundLot

The trading lot size of a security

Type: Qty

Used in components: BaseTradingRules

180.2.4757 RoutingArrangementIndicator

Indicates whether a routing arrangement is in place, e.g. between two brokers. May be used together with OrderOrigination(1724) to further describe the origin of an order.

Type: int

Allowed values in RoutingArrangementIndicatorCodeSet:

Code	Name	Description
0	NoRoutingArrangementInPlace	No routing arrangement in place
1	RoutingArrangementInPlace	Routing arrangement in place

Used in groups: SideCrossOrdModGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.4758 RoutingGrp

The RoutingGrp is used to allow the application message sender to instruct the intermediary distributing the message who to further send the application message to. The original sender may also instruct who is not allowed to receive the message. When provided, the routing instructions provided in this component are effective on a message by message basis.

Name	Mult.	Type	Description
NoRoutingIDs	[1..1]	NumInGroup	
RoutingType	[0..1]	CodeSet	Indicates type of RoutingID. Required if NoRoutingIDs is > 0.
RoutingID	[0..1]	String	Identifies routing destination. Required if NoRoutingIDs is > 0.

Used in messages: Advertisement, Email, IOI, MarketDataIncrementalRefresh, MarketDataSnapshot-FullRefresh, News, Quote

180.2.4759 RoutingID

Assigned value used to identify a specific routing destination.

Type: String

Used in groups: RoutingGrp

180.2.4760 RoutingType

Indicates the type of RoutingID (217) specified.

Type: int

Allowed values in RoutingTypeCodeSet:

Code	Name	Description
1	TargetFirm	Target Firm
2	TargetList	Target List
3	BlockFirm	Block Firm
4	BlockList	Block List
5	TargetPerson	Target Person
6	BlockPerson	Block Person

Used in groups: RoutingGrp

180.2.4761 RptSeq

Sequence number of message within report series. Used to carry reporting sequence number of the fill as represented on the Trade Report Side.

Type: int

Used in groups: MDFullGrp, MDIncGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: ListStatus

180.2.4762 RptSys

Indicates the system or medium on which the report has been published

Type: String

Used in messages: TradeCaptureReportAck

180.2.4763 Scope

Specifies the market scope of the market data.

Type: MultipleCharValue

Allowed values in ScopeCodeSet:

Code	Name	Description
1	LocalMarket	Local Market (Exchange, ECN, ATS)
2	National	National
3	Global	Global

Used in groups: MDFullGrp, MDIncGrp

Used in messages: MarketDataRequest

180.2.4764 SecAltIDGrp

Name	Mult.	Type	Description
NoSecurityAltID	[1..1]	NumInGroup	

Name	Mult.	Type	Description
SecurityAltID	[0..1]	String	
SecurityAltIDSource	[0..1]	CodeSet	
SymbolPositionNumber	[0..1]	int	

Used in components: Instrument

180.2.4765 SecListGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Specifies the number of repeating symbols (instruments) specified
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages"
SecurityClassificationGrp	[0..*]	Group	Used to specify forms of product classifications
FinancingDetails	[0..1]	Component	Insert here the set of "FinancingDetails" fields defined in "Common Components of Application Messages"
SecurityTradingRules	[0..1]	Component	Used to provide listing rules
StrikeRules	[0..*]	Group	Used to provide listing rules
UndInstrmtGrp	[0..*]	Group	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	Insert here the set of "Stipulations" fields defined in "Common Components of Application Messages"
InstrmtLegSecListGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of "SpreadOrBenchmarkCurveData" fields defined in "Common Components of Application Messages"
YieldData	[0..1]	Component	Insert here the set of "YieldData" fields defined in "Common Components of Application Messages"

Name	Mult.	Type	Description
PriceMovementGrp	[0..*]	Group	
RelSymTransactTime	[0..1]	UTCTimestamp	
NumOfSimpleInstruments	[0..1]	int	Number of simple instruments.
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: SecurityList

180.2.4766 SecLstUpdRelSymGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Specifies the number of repeating symbols (instruments) specified
ListUpdateAction	[0..1]	CodeSet	
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "common components of application messages" of the requested Security
InstrumentExtension	[0..1]	Component	Insert here the set of " InstrumentExtension " fields defined in " COMMON COMPONENTS OF APPLICATION MESSAGES "
FinancingDetails	[0..1]	Component	Insert here the set of " FinancingDetails " fields defined in " COMMON COMPONENTS OF APPLICATION MESSAGES "
SecurityTradingRules	[0..1]	Component	
StrikeRules	[0..*]	Group	
UndInstrmtGrp	[0..*]	Group	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
Stipulations	[0..*]	Group	
SecLstUpdRelSymsLegGrp	[0..*]	Group	

Name	Mult.	Type	Description
RelatedInstrumentGrp	[0..*]	Group	
SpreadOrBenchmarkCurveData	[0..1]	Component	Insert here the set of " SpreadOrBenchmarkCurveData " fields defined in " COMMON COMPONENTS OF APPLICATION MESSAGES "
YieldData	[0..1]	Component	Insert here the set of " YieldData " fields defined in " COMMON COMPONENTS OF APPLICATION MESSAGES "
RelSymTransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: SecurityListUpdateReport

180.2.4767 SecLstUpdRelSymsLegGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	Number of legs that make up the Security
InstrumentLeg	[0..1]	Component	Insert here the set of "Instrument Legs" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0
LegSwapType	[0..1]	CodeSet	
LegSettlType	[0..1]	CodeSet	
LegStipulations	[0..*]	Group	Insert here the set of "LegStipulations" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0
LegBenchmarkCurveData	[0..1]	Component	Insert here the set of "LegBenchmarkCurveData" (leg symbology) fields defined in "common components of application messages" Required if NoLegs > 0

Used in groups: SecLstUpdRelSymGrp

180.2.4768 SecMassStatGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	Number of exceptions with a trading status different from SecurityMassTradingStatus (1679).
Instrument	[0..1]	Component	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages". Conditionally required if NoRelatedSym > 0.
InstrumentExtension	[0..1]	Component	Insert here the set of "InstrumentExtension" fields defined in "Common Components of Application Messages".
FinancingDetails	[0..1]	Component	
UndInstrmtGrp	[0..*]	Group	
InstrmtLegGrp	[0..*]	Group	
RelatedInstrumentGrp	[0..*]	Group	
SecurityTradingStatus	[0..1]	CodeSet	Conditionally required if NoRelatedSym > 0.
SecurityTradingEvent	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: SecurityMassStatus

180.2.4769 SecondaryAllocID

Secondary allocation identifier. Unlike the AllocID (70), this can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original

allocation message on multiple messages (e.g. from one party to a second to a third, across cancel and replace messages etc.).

Type: String

Used in components: SettlTradeDetails

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, Confirmation, ConfirmationRequest

180.2.4770 SecondaryAssetClass

The broad asset category for assessing risk exposure for a multi-asset trade.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in groups: SecondaryAssetGrp

180.2.4771 SecondaryAssetGrp

SecondaryAssetGrp is a repeating subcomponent of the Instrument component used to specify secondary assets of a multi-asset swap.

Name	Mult.	Type	Description
NoSecondaryAssetClasses	[1..1]	NumInGroup	
SecondaryAssetClass	[0..1]	CodeSet	Required if NoSecondaryAssetClasses(1976) > 0.
SecondaryAssetSubClass	[0..1]	CodeSet	Required if SecondaryAssetType(1979) is specified.
SecondaryAssetType	[0..1]	String	Required if SecondaryAssetSubType(2741) is specified.
SecondaryAssetSubType	[0..1]	String	

Used in components: Instrument

180.2.4772 SecondaryAssetSubClass

An indication of the general description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index

Code	Name	Description
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene
46	OfficialEconomicStatistics	Official economic statistics

Code	Name	Description
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in groups: SecondaryAssetGrp

180.2.4773 SecondaryAssetSubType

Used to provide a more specific description of the asset specified in SecondaryAssetType(1979).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in groups: SecondaryAssetGrp

180.2.4774 SecondaryAssetType

Used to provide more specific description of the asset specified in SecondaryAssetSubClass(1978).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in groups: SecondaryAssetGrp

180.2.4775 SecondaryClOrdID

Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, OrdAllocGrp, OrdListStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, ExecutionReport, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderStatusRequest

180.2.4776 SecondaryDisplayQty

Used for reserve orders when DisplayQty applies to the primary execution market (e.g.an ECN) and another quantity is to be shown at other markets (e.g. the exchange). On orders specifies the qty to be displayed, on execution reports the currently displayed quantity.

Type: Qty

Used in components: DisplayInstruction

180.2.4777 SecondaryExecID

Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.

Type: String

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.4778 SecondaryFirmTradeID

Used to carry an internal firm assigned ID which may or may not be reported to the exchange or central counterpary

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.4779 SecondaryHighLimitPrice

Refer to definition of HighLimitPrice(1149)

Type: Price

Used in components: SecondaryPriceLimits

180.2.4780 SecondaryIndividualAllocID

Will allow the intermediary to specify an allocation ID generated by their system.

Type: String

Used in groups: AllocAckGrp, AllocGrp, TrdAllocGrp

180.2.4781 SecondaryLockedQty

Locked order quantity in addition to LockedQty (1808), e.g. to distinguish total locked quantity from currently locked quantity.

Type: Qty

Used in messages: ExecutionReport

180.2.4782 SecondaryLowLimitPrice

Refer to definition of LowLimitPrice(1148)

Type: Price

Used in components: SecondaryPriceLimits

180.2.4783 SecondaryOrderID

Assigned by the party which accepts the order. Can be used to provide the OrderID (37) used by an exchange or executing system.

Type: String

Used in components: TradeReportOrderDetail

Used in groups: MDFullGrp, MDIncGrp, OrdAllocGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, DontKnowTrade, ExecutionAck, ExecutionReport, OrderCancelReject, OrderMassCancelReport

180.2.4784 SecondaryPriceLimits

Name	Mult.	Type	Description
SecondaryPriceLimitType	[0..1]	CodeSet	
SecondaryLowLimitPrice	[0..1]	Price	
SecondaryHighLimitPrice	[0..1]	Price	
SecondaryTradingReferencePrice	[0..1]	Price	

Used in groups: RelSymDerivSecGrp, RelSymDerivSecUpdGrp

180.2.4785 SecondaryPriceLimitType

Describes the how the price limits are expressed

Type: int

Allowed values in PriceLimitTypeCodeSet:

Code	Name	Description
0	Price	Price (default)
1	Ticks	Ticks
2	Percentage	Percentage

Used in components: SecondaryPriceLimits

180.2.4786 SecondaryQuoteID

Assigned by the party which accepts the quote. Can be used to provide the quote identifier assigned by an exchange, marketplace or executing system.

Type: String

Used in groups: QuotReqGrp

Used in messages: Quote, QuoteAck, QuoteCancel, QuoteStatusReport

180.2.4787 SecondaryServiceLocationID

Secondary or alternate service location identifier.

Type: String

Used in groups: MarketDataFeedTypes

180.2.4788 SecondaryTradeID

Used to carry an internal trade entity ID which may or may not be reported to the firm

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.4789 SecondaryTradeReportID

Secondary trade report identifier - can be used to associate an additional identifier with a trade.

Type: String

Used in groups: TrdCollGrp

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.4790 SecondaryTradeReportRefID

Used to refer to a previous SecondaryTradeReportRefID when amending the transaction (cancel, replace, release, or reversal).

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.4791 SecondaryTradingReferencePrice

Refer to definition for TradingReferencePrice(1150)

Type: Price

Used in components: SecondaryPriceLimits

180.2.4792 SecondaryTrdType

Type of trade assigned to a trade. Used in addition to TrdType(828). Must not be used when only one trade type needs to be assigned.

Type: int

Allowed values in TrdTypeCodeSet:

Code	Name	Description
0	RegularTrade	Regular trade
1	BlockTrade	Block trade
2	EFP	Exchange for physical (EFP)
3	Transfer	Transfer
4	LateTrade	Late trade
5	TTrade	T trade
6	WeightedAveragePriceTrade	Weighted average price trade
7	BunchedTrade	Bunched trade
8	LateBunchedTrade	Late bunched trade
9	PriorReferencePriceTrade	Prior reference price trade
10	AfterHoursTrade	After hours trade
11	ExchangeForRisk	Exchange for risk (EFR)
12	ExchangeForSwap	Exchange for swap (EFS)
13	ExchangeOfFuturesFor	Exchange of futures for in market futures (EFM). For example full sized for mini.
14	ExchangeOfOptionsForOptions	Exchange of options for options (EOO)
15	TradingAtSettlement	Trading at settlement
16	AllOrNone	All or none
17	FuturesLargeOrderExecution	Futures large order execution
18	ExchangeOfFuturesForFutures	Exchange of futures for external market futures (EFF)
19	OptionInterimTrade	Option interim trade

Code	Name	Description
20	OptionCabinetTrade	Option cabinet trade
22	PrivatelyNegotiatedTrades	Privately negotiated trade
23	SubstitutionOfFuturesForForwards	Substitution of futures for forwards
24	ErrorTrade	Error trade
25	SpecialCumDividend	Special cum dividend (CD)
26	SpecialExDividend	Special ex dividend (XD)
27	SpecialCumCoupon	Special cum coupon (CC)
28	SpecialExCoupon	Special ex coupon (XC)
29	CashSettlement	Cash settlement (CS)
30	SpecialPrice	Special price (SP). Usually net or all-in price.
31	GuaranteedDelivery	Guaranteed delivery (GD)
32	SpecialCumRights	Special cum rights (CR)
33	SpecialExRights	Special ex rights (XR)
34	SpecialCumCapitalRepayments	Special cum capital repayments (CP)
35	SpecialExCapitalRepayments	Special ex capital repayments (XP)
36	SpecialCumBonus	Special cum bonus (CB)
37	SpecialExBonus	Special ex bonus (XB)
38	LargeTrade	Block trade. The same as large trade.
39	WorkedPrincipalTrade	Worked principal trade
40	BlockTrades	Block trades
41	NameChange	Name change
42	PortfolioTransfer	Portfolio transfer
43	ProrogationBuy	Prorogation buy. Used by Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system). Trades must be reported as crosses at zero price.
44	ProrogationSell	Prorogation sell. See prorogation buy.
45	OptionExercise	Option exercise
46	DeltaNeutralTransaction	Delta neutral transaction
47	FinancingTransaction	Financing transaction
48	NonStandardSettlement	Non-standard settlement
49	DerivativeRelatedTransaction	Derivative related transaction

Code	Name	Description
50	PortfolioTrade	Portfolio trade. Identifies a collection/basket of trades. In the context of bonds (e.g. corporate bonds) these are transacted as a single trade at an aggregate price for the entire portfolio and may be traded all-or-none or most-or-none depending on bilateral agreement. In the context of ESMA RTS 1 Article 2(b), may be used to refer to portfolio trades to distinguish between addressable and non-addressable volume. In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
51	VolumeWeightedAverageTrade	Volume weighted average trade
52	ExchangeGrantedTrade	Exchange granted trade
53	RepurchaseAgreement	Repurchase agreement
54	OTC	OTC. Trade executed off-market. In the context of CFTC regulatory reporting for swaps, it is a large notional off-facility swap. In the context of MiFID transparency reporting rules this is used to report, into an exchange, deals made outside exchange rules.
55	ExchangeBasisFacility	Exchange basis facility (EBF)
56	OpeningTrade	Opening trade. Identifies a trade that resulted from the opening of a market. In the context of IIROC, this indicates a trade that occurred at the opening or the first trade of the day for a security.
57	NettedTrade	Netted trade
58	BlockSwapTrade	Block swap trade. Block trade executed off-market or on a registered market. In the context of CFTC regulatory reporting for swaps, it is a swap executed according to SEF or DCM rules.
59	CreditEventTrade	Credit event trade
60	SuccessionEventTrade	Succession event trade
61	GiveUpGiveInTrade	Give-up Give-in trade
62	DarkTrade	Dark trade. In the context of Market Model Typology (MMT), a dark trade might also come from a lit/hybrid book (e.g. when an aggressive lit order hits a resting dark order). The use of this value applies to TrdType(828), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
63	TechnicalTrade	Technical trade

Code	Name	Description
64	Benchmark	Benchmark. In the context of ESMA RTS 1 Article 2(a), may be used to refer to benchmark trades. In the context of Market Model Typology (MMT), the "benchmark" price depends on a benchmark which has no current price but was derived from a time series such as a VWAP. The use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
65	PackageTrade	Package trade. May be used to identify the pseudo-trade of a stream or collection of trades to be transacted, cleared and be reported as an atomic unit. In the context of MiFIR RTS 1, this is the "CONT" flag. In the context of MiFIR RTS 2 Article 1(1)(b), may be used to refer to package transactions (excluding exchange for physicals). In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
66	RollTrade	Roll trade. Trade is a roll from one contract that is about to expire to a new contract.
67	ClosingPriceTrade	Closing price trade. Identifies a trade that uses the closing price of a market without resulting from the closing of this market. In the context of FCA policy statement PS23/4, this indicates a benchmark transaction executed using the market closing price and is the "CLSE" flag.
68	InterFundTransferTrade	Inter-fund transfer trade. Administrative trade (non price-forming) related to the transfer of ownership between funds.
69	NetAssetValueCalculatedTrade	Net asset value calculated trade. Trade of a fund priced at the net asset value of its constituents. In the context of MiFIR RTS 1, this may be used for ETFs when the NAV price becomes available.

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.4793 SecSizesGrp

Name	Mult.	Type	Description
NoOfSecSizes	[1..1]	NumInGroup	Number of entries following. Conditionally required when MDUpdateAction = New(0) and MDEntryType = Bid(0) or Offer(1).
MDSecSizeType	[0..1]	CodeSet	Defines the type of secondary size specified in MDSecSize(1179). Must be first field in this repeating group
MDSecSize	[0..1]	Qty	

Used in groups: MDFullGrp, MDIncGrp

180.2.4794 SecTypesGrp

Name	Mult.	Type	Description
NoSecurityTypes	[1..1]	NumInGroup	
SecurityType	[0..1]	CodeSet	Required if NoSecurityTypes > 0
SecuritySubType	[0..1]	String	
Product	[0..1]	CodeSet	
CFICode	[0..1]	String	
UPICode	[0..1]	String	
TransactTime	[0..1]	UTCTimestamp	

Used in messages: SecurityTypes

180.2.4795 SecureData

Actual encrypted data stream

Type: data

Used in components: StandardHeader

180.2.4796 SecureDataLen

Length of encrypted message

Type: Length

Used in components: StandardHeader

180.2.4797 SecurityAltID

Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource.

Type: String

Used in groups: SecAltIDGrp

180.2.4798 SecurityAltIDSource

Identifies class or source of the SecurityAltID(455) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))

Code	Name	Description
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: SecAltIDGrp

180.2.4799 SecurityClassificationGrp

Name	Mult.	Type	Description
NoSecurityClassifications	[1..1]	NumInGroup	
SecurityClassificationReason	[0..1]	CodeSet	Conditionally required if NoSecurityClassifications > 0.
SecurityClassificationValue	[0..1]	String	

Used in components: DerivativeSecurityDefinition

Used in groups: SecListGrp

Used in messages: SecurityDefinition

180.2.4800 SecurityClassificationReason

Allows classification of instruments according to a set of high level reasons. Classification reasons describe the classes in which the instrument participates.

Type: int

Allowed values in SecurityClassificationReasonCodeSet:

Code	Name	Description
0	Fee	Fee
1	CreditControls	Credit Controls
2	Margin	Margin
3	EntitlementOrEligibility	Entitlement / Eligibility
4	MarketData	Market Data
5	AccountSelection	Account Selection
6	DeliveryProcess	Delivery Process
7	Sector	Sector

Used in groups: SecurityClassificationGrp

180.2.4801 SecurityClassificationValue

Specifies the product classification value which further details the manner in which the instrument participates in the class.

Type: String

Used in groups: SecurityClassificationGrp

180.2.4802 SecurityDesc

Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.

Type: String

Used in components: Instrument

180.2.4803 SecurityExchange

Market used to help identify a security.

Valid values:

See "Appendix 6-C"

Type: Exchange

Used in components: Instrument

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionListRequest, TradingSessionStatusRequest

180.2.4804 SecurityGroup

An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

Type: String

Used in components: Instrument

180.2.4805 SecurityID

Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource.

Type: String

Used in components: Instrument

180.2.4806 SecurityIDSource

Identifies class or source of the SecurityID(48) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP

Code	Name	Description
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".

Code	Name	Description
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.4807 SecurityListDesc

Specifies a description or name of a Security List.

Type: String

Used in messages: SecurityList, SecurityListUpdateReport

180.2.4808 SecurityListID

Specifies an identifier for a Security List

Type: String

Used in messages: MarketDataStatisticsReport, MarketDataStatisticsRequest, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityMassStatus, SecurityMassStatusRequest

180.2.4809 SecurityListRefID

Specifies a reference from one Security List to another. Used to support a hierarchy of Security Lists.

Type: String

Used in messages: SecurityList, SecurityListUpdateReport

180.2.4810 SecurityListRequestType

Identifies the type/criteria of Security List Request

Type: int

Allowed values in SecurityListRequestTypeCodeSet:

Code	Name	Description
0	Symbol	Symbol
1	SecurityTypeAnd	SecurityType and/or CFICode
2	Product	Product
3	TradingSessionID	TradingSessionID
4	AllSecurities	All Securities
5	MarketIDOrMarketID	MarketID or MarketID + MarketSegmentID

Used in messages: DerivativeSecurityListRequest, SecurityListRequest

180.2.4811 SecurityListType

Specifies a type of Security List.

Type: int

Allowed values in SecurityListTypeCodeSet:

Code	Name	Description
1	IndustryClassification	Industry Classification
2	TradingList	Trading List
3	Market	Market / Market Segment List
4	NewspaperList	Newspaper List

Used in messages: SecurityList, SecurityListRequest, SecurityListUpdateReport

180.2.4812 SecurityListTypeSource

Specifies a specific source for a SecurityListType. Relevant when a certain type can be provided from various sources.

Type: int

Allowed values in SecurityListTypeSourceCodeSet:

Code	Name	Description
1	ICB	ICB (Industry Classification Benchmark) published by Dow Jones and FTSE - www.icbenchmark.com
2	NAICS	NAICS (North American Industry Classification System). Replaced SIC (Standard Industry Classification) www.census.gov/naics or www.naics.com.
3	GICS	GICS (Global Industry Classification Standard) published by Standards & Poor

Used in messages: SecurityList, SecurityListRequest, SecurityListUpdateReport

180.2.4813 SecurityMassTradingEvent

Identifies an event related to the mass trading status.

Type: int

Allowed values in SecurityTradingEventCodeSet:

Code	Name	Description
1	OrderImbalance	Order imbalance, auction is extended
2	TradingResumes	Trading resumes (after Halt)
3	PriceVolatilityInterruption	Price Volatility Interruption
4	ChangeOfTradingSession	Change of Trading Session
5	ChangeOfTradingSubsession	Change of Trading Subsession
6	ChangeOfSecurityTradingStatus	Change of Security Trading Status
7	ChangeOfBookType	Change of Book Type
8	ChangeOfMarketDepth	Change of Market Depth
9	CorporateAction	Corporate action

Used in messages: SecurityMassStatus

180.2.4814 SecurityMassTradingStatus

Identifies the trading status applicable to a group of instruments.

Type: int

Allowed values in SecurityTradingStatusCodeSet:

Code	Name	Description
1	OpeningDelay	Opening delay
2	TradingHalt	Trading halt
3	Resume	Resume
4	NoOpen	No Open / No Resume
5	PriceIndication	Price indication
6	TradingRangeIndication	Trading Range Indication
7	MarketImbalanceBuy	Market Imbalance Buy
8	MarketImbalanceSell	Market Imbalance Sell
9	MarketOnCloseImbalanceBuy	Market on Close Imbalance Buy
10	MarketOnCloseImbalanceSell	Market on Close Imbalance Sell
12	NoMarketImbalance	No Market Imbalance
13	NoMarketOnCloseImbalance	No Market on Close Imbalance
14	ITSPreOpening	ITS Pre-opening
15	NewPriceIndication	New Price Indication
16	TradeDisseminationTime	Trade Dissemination Time
17	ReadyToTrade	Ready to trade (start of session)
18	NotAvailableForTrading	Not available for trading (end of session)
19	NotTradedOnThisMarket	Not traded on this market
20	UnknownOrInvalid	Unknown or Invalid
21	PreOpen	Pre-open
22	OpeningRotation	Opening Rotation
23	FastMarket	Fast Market
24	PreCross	Pre-Cross - system is in a pre-cross state allowing market to respond to either side of cross
25	Cross	Cross - system has crossed a percentage of the orders and allows market to respond prior to crossing remaining portion
26	PostClose	Post-close
27	NoCancel	No-cancel

Used in messages: SecurityMassStatus

180.2.4815 SecurityReferenceDataSupplement

May be used to generically assist in disambiguating an instrument where the security identifier and core reference data attributes are not sufficient to uniquely identify the instrument. The values used are bilaterally agreed.

Type: String

Used in components: Instrument

180.2.4816 SecurityRejectReason

Identifies the reason a security definition request is being rejected.

Type: int

Allowed values in SecurityRejectReasonCodeSet:

Code	Name	Description
1	InvalidInstrumentRequested	Invalid instrument requested
2	InstrumentAlreadyExists	Instrument already exists
3	RequestTypeNotSupported	Request type not supported
4	SystemUnavailableForInstrumentCreation	System unavailable for instrument creation
5	IneligibleInstrumentGroup	Ineligible instrument group
6	InstrumentIDUnavailable	Instrument ID unavailable
7	InvalidOrMissingDataOnOptionLeg	Invalid or missing data on option leg
8	InvalidOrMissingDataOnFutureLeg	Invalid or missing data on future leg
10	InvalidOrMissingDataOnFXLeg	Invalid or missing data on FX leg
11	InvalidLegPriceSpecified	Invalid leg price specified
12	InvalidInstrumentStructureSpecified	Invalid instrument structure specified

Used in messages: DerivativeSecurityList, SecurityDefinition, SecurityList

180.2.4817 SecurityReportID

Identifies a Security List message.

Type: int

Used in messages: DerivativeSecurityList, SecurityDefinition, SecurityDefinitionUpdateReport, SecurityList, SecurityListUpdateReport

180.2.4818 SecurityReqID

Unique ID of a Security Definition Request.

Type: String

Used in messages: DerivativeSecurityList, DerivativeSecurityListRequest, DerivativeSecurityListUpdateReport, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityTypeRequest, SecurityTypes

180.2.4819 SecurityRequestResult

The results returned to a Security Request message

Type: int

Allowed values in SecurityRequestResultCodeSet:

Code	Name	Description
0	ValidRequest	Valid request
1	InvalidOrUnsupportedRequest	Invalid or unsupported request
2	NoInstrumentsFound	No instruments found that match selection criteria
3	NotAuthorizedToRetrieveInstrumentData	Not authorized to retrieve instrument data
4	InstrumentDataTemporarilyUnavailable	Instrument data temporarily unavailable
5	RequestForInstrumentDataNotSupported	Request for instrument data not supported

Used in messages: DerivativeSecurityList, DerivativeSecurityListUpdateReport, SecurityDefinition, SecurityList, SecurityListUpdateReport

180.2.4820 SecurityRequestType

Type of Security Definition Request.

Type: int

Allowed values in SecurityRequestTypeCodeSet:

Code	Name	Description
0	RequestSecurityIdentityAndSpecifications	Request Security identity and specifications
1	RequestSecurityIdentityForSpecifications	Request Security identity for the specifications provided (name of the security is not supplied)
2	RequestListSecurityTypes	Request List Security Types
3	RequestListSecurities	Request List Securities (can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type.)
4	Symbol	Symbol
5	SecurityTypeAndOrCFICode	SecurityType and or CFICode
6	Product	Product
7	TradingSessionID	TradingSessionID
8	AllSecurities	All Securities
9	MarketIDOrMarketID	MarketID or MarketID + MarketSegmentID

Used in messages: SecurityDefinitionRequest

180.2.4821 SecurityResponseID

Unique ID of a Security Definition message.

Type: String

Used in messages: DerivativeSecurityList, DerivativeSecurityListUpdateReport, SecurityDefinition, SecurityDefinitionUpdateReport, SecurityList, SecurityListUpdateReport, SecurityTypes

180.2.4822 SecurityResponseType

Type of Security Definition message response.

Type: int

Allowed values in SecurityResponseTypeCodeSet:

Code	Name	Description
1	AcceptAsIs	Accept security proposal as-is
2	AcceptWithRevisions	Accept security proposal with revisions as indicated in the message
5	RejectSecurityProposal	Reject security proposal
6	CannotMatchSelectionCriteria	Cannot match selection criteria

Used in messages: SecurityDefinition, SecurityDefinitionUpdateReport, SecurityTypes

180.2.4823 SecurityRiskMetricGrp

List of option securities on an underlying with related calculations (e.g. theoretical valuations, implied volatilities, and other hedge statistics).

Name	Mult.	Type	Description
NoSecurityRiskMetrics	[1..1]	NumInGroup	
Instrument	[0..1]	Component	Required when NoSecurityRiskMetrics(2995) > 0.
PriceDelta	[0..1]	float	
Gamma	[0..1]	float	
Rho	[0..1]	float	
Theta	[0..1]	float	
Vega	[0..1]	float	
Price	[0..1]	Price	May be used for the theoretical (e.g. option) price of the security.
BidPx	[0..1]	Price	May be used to specify the security's top of book bid price, if available, used in the metric calculation.
OfferPx	[0..1]	Price	May be used to specify the security's top of book offer price, if available, used in the metric calculation.
VolatilityTime	[0..1]	UTCTimestamp	
Volatility	[0..1]	float	
BidVolatility	[0..1]	float	
OfferVolatility	[0..1]	float	
MidVolatility	[0..1]	float	

Name	Mult.	Type	Description
RelativeValueGrp	[0..*]	Group	May be used for other types of valuation metrics or analytics.

Used in messages: SecurityRiskMetricsReport

180.2.4824 SecurityRiskMetricsReportID

Unique identifier for the SecurityRiskMetricsReport(35=EG) message.

Type: String

Used in messages: SecurityRiskMetricsReport

180.2.4825 SecurityStatus

Indicates the current state of the instrument.

Type: String

Allowed values in SecurityStatusCodeSet:

Code	Name	Description
1	Active	Active. Instrument is active, i.e. trading is possible.
2	Inactive	Inactive. Instrument has previously been active and is now no longer traded but has not expired yet. The instrument may become active again.
3	ActiveClosingOrdersOnly	Active, closing orders only. Instrument is active but only orders closing positions (reducing risk) are allowed.
4	Expired	Expired. Instrument has expired. E.g. An instrument may expire due to reaching maturity or expired based on contract definitions or exchange rules.
5	Delisted	Delisted. Instrument has been removed from securities reference data. Delisting rules varies from exchange to exchange, which may include non-compliance of capitalization, revenue, consecutive minimum closing price. The instrument may become listed again once the instrument is back in compliance. A delisted instrument would not trade on the exchange but it may still be traded over-the-counter (e.g. OTCBB) or on Pink Sheets, or other similar trading service.

Code	Name	Description
6	KnockedOut	Knocked-out. Instrument has breached a pre-defined price threshold.
7	KnockOutRevoked	Knock-out revoked. Instrument reinstated, i.e. threshold has not been breached.
8	PendingExpiry	Pending Expiry. Instrument is currently still active but will expire after the current business day. For example, a contract that expires intra-day (e.g. at noon time) and is no longer tradeable but will still show up in the current day's order book with related statistics.
9	Suspended	Suspended. Instrument has been temporarily disabled for trading (i.e. halted).
10	Published	Published. Instrument information is provided prior to its first activation.
11	PendingDeletion	Pending Deletion. Instrument is awaiting deletion from security reference data.

Used in components: Instrument

180.2.4826 SecurityStatusReqID

Unique ID of a Security Status Request or a Security Mass Status Request message.

Type: String

Used in messages: SecurityMassStatus, SecurityMassStatusRequest, SecurityStatus, SecurityStatusRequest

180.2.4827 SecuritySubType

Sub-type qualification/identification of the SecurityType. As an example for SecurityType(167)="REPO", the SecuritySubType="General Collateral" can be used to further specify the type of REPO.

If SecuritySubType is used, then SecurityType is required.

For SecurityType="MLEG" a name of the option or futures strategy name can be specified, such as "Calendar", "Vertical", "Butterfly".

For SecurityType(167)="OPT" the subclassification can be specified, such as "Asian".

For SecurityType(167)="SWAPTION" a value of "Straddle" is used to identify a straddle swaption.

In the context of EU SFTR reporting use the appropriate 4-character code noted in the regulations - "GENE" for general collateral or "SPEC" for specific collateral (without quote marks).

Type: String

Used in components: Instrument

Used in groups: SecTypesGrp

Used in messages: DerivativeSecurityListRequest, SecurityTypeRequest

180.2.4828 SecurityTradingEvent

Identifies an event related to a SecurityTradingStatus(326). An event occurs and is gone, it is not a state that applies for a period of time.

Type: int

Allowed values in SecurityTradingEventCodeSet:

Code	Name	Description
1	OrderImbalance	Order imbalance, auction is extended
2	TradingResumes	Trading resumes (after Halt)
3	PriceVolatilityInterruption	Price Volatility Interruption
4	ChangeOfTradingSession	Change of Trading Session
5	ChangeOfTradingSubsession	Change of Trading Subsession
6	ChangeOfSecurityTradingStatus	Change of Security Trading Status
7	ChangeOfBookType	Change of Book Type
8	ChangeOfMarketDepth	Change of Market Depth
9	CorporateAction	Corporate action

Used in groups: SecMassStatGrp

Used in messages: SecurityStatus

180.2.4829 SecurityTradingRules

Ths SecurityTradingRules component block is used as part of security definition to specify the specific security's standard trading parameters such as trading session eligibility and other attributes of the security.

Name	Mult.	Type	Description
BaseTradingRules	[0..1]	Component	This block contains the base trading rules
TradingSessionRulesGrp	[0..*]	Group	This block contains the trading rules specific to a trading session
NestedInstrumentAttribute	[0..*]	Group	

Used in groups: MarketSegmentGrp, SecListGrp, SecLstUpdRelSymGrp

180.2.4830 SecurityTradingStatus

Identifies the trading status applicable to the transaction.

Type: int

Allowed values in SecurityTradingStatusCodeSet:

Code	Name	Description
1	OpeningDelay	Opening delay
2	TradingHalt	Trading halt
3	Resume	Resume
4	NoOpen	No Open / No Resume
5	PriceIndication	Price indication
6	TradingRangeIndication	Trading Range Indication
7	MarketImbalanceBuy	Market Imbalance Buy
8	MarketImbalanceSell	Market Imbalance Sell
9	MarketOnCloseImbalanceBuy	Market on Close Imbalance Buy
10	MarketOnCloseImbalanceSell	Market on Close Imbalance Sell
12	NoMarketImbalance	No Market Imbalance
13	NoMarketOnCloseImbalance	No Market on Close Imbalance
14	ITSPreOpening	ITS Pre-opening
15	NewPriceIndication	New Price Indication
16	TradeDisseminationTime	Trade Dissemination Time
17	ReadyToTrade	Ready to trade (start of session)
18	NotAvailableForTrading	Not available for trading (end of session)
19	NotTradedOnThisMarket	Not traded on this market
20	UnknownOrInvalid	Unknown or Invalid

Code	Name	Description
21	PreOpen	Pre-open
22	OpeningRotation	Opening Rotation
23	FastMarket	Fast Market
24	PreCross	Pre-Cross - system is in a pre-cross state allowing market to respond to either side of cross
25	Cross	Cross - system has crossed a percentage of the orders and allows market to respond prior to crossing remaining portion
26	PostClose	Post-close
27	NoCancel	No-cancel

Used in groups: MDFullGrp, MDIncGrp, SecMassStatGrp

Used in messages: SecurityStatus

180.2.4831 SecurityType

Indicates type of security. Security type enumerations are grouped by Product(460) field value. NOTE: Additional values may be used by mutual agreement of the counterparties.

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan

Code	Name	Description
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation
CPP	CorporatePrivatePlacement	Corporate Private Placement
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds

Code	Name	Description
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond
FXSWAP	FXSwap	FX Swap
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes

Code	Name	Description
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper
DEFLTED	Defaulted	Defaulted
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax
TCAL	PrincipalStripOfACallableBon-dOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond

Code	Name	Description
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative
TAN	TaxAnticipationNote	Tax Anticipation Note
TPRN	PrincipalStripFromANonCallableBondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChineseYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note

Code	Name	Description
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward
WAR	Warrant	Warrant
MCPIB	MunicipalInterestBearingCommercialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap

Code	Name	Description
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit
MMF	MoneyMarketFund	Money Market Fund
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: SecurityTypeRequest, SettlementInstructionRequest

180.2.4832 SecurityUpdateAction

Specifies the action taken or to be taken for the specified instrument or list of instruments.

Type: char

Allowed values in SecurityUpdateActionCodeSet:

Code	Name	Description
A	Add	Add
D	Delete	Delete
M	Modify	Modify

Used in messages: DerivativeSecurityListUpdateReport, SecurityDefinitionUpdateReport, SecurityListUpdateReport

180.2.4833 SecurityXML

XML definition for the security.

Type: XMLData

Used in components: SecurityXML

180.2.4834 SecurityXML

The SecurityXML component is used to provide a definition in an XML format for the instrument.

Name	Mult.	Type	Description
SecurityXMLLen	[0..1]	Length	Must be provided if SecurityXML(1185) field is specified and must immediately precede it.
SecurityXML	[0..1]	XMLData	
SecurityXMLSchema	[0..1]	String	

Used in components: Instrument

180.2.4835 SecurityXMLLen

The length of the SecurityXML(1185) data block.

Type: Length

Used in components: SecurityXML

180.2.4836 SecurityXMLSchema

The schema used to validate the contents of SecurityXML(1185).

Type: String

Used in components: SecurityXML

180.2.4837 SelfMatchPreventionID

Identifies an order or trade that should not be matched to an opposite order or trade if both buy and sell orders for the same asset contain the same SelfMatchPreventionID(2362) and submitted by the same firm.

Type: String

Used in components: TradeReportOrderDetail

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

180.2.4838 SelfMatchPreventionInstruction

Indicate the instruction for self-match prevention when the incoming (aggressive) order has the same SelfMatchPreventionID(2362) as a resting (passive) order.

Type: int

Allowed values in SelfMatchPreventionInstructionCodeSet:

Code	Name	Description
1	CancelAggressive	Cancel aggressive. Cancel incoming order.
2	CancelPassive	Cancel passive. Cancel resting order with the same SelfMatchPreventionID(2362).
3	CancelAggressivePassive	Cancel aggressive and passive. Cancel both incoming and resting order with the same SelfMatchPreventionID(2362).

Used in components: TradeReportOrderDetail

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

180.2.4839 SellerDays

Specifies the number of days that may elapse before delivery of the security

Type: int

Used in groups: MDFullGrp, MDIncGrp

180.2.4840 SellVolume

Quantity sold.

Type: Qty

Used in messages: SecurityStatus

180.2.4841 SenderCompID

Assigned value used to identify firm sending message.

Type: String

Used in components: StandardHeader

180.2.4842 SenderLocationID

Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

180.2.4843 SenderSubID

Assigned value used to identify specific message originator (desk, trader, etc.)

Type: String

Used in components: StandardHeader

180.2.4844 SendingTime

Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in components: StandardHeader

180.2.4845 Seniority

Specifies which issue (underlying bond) will receive payment priority in the event of a default.

Used to define a CDS instrument.

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in components: Instrument

180.2.4846 SessionRejectReason

Code to identify reason for a session-level Reject message.

Type: int

Allowed values in SessionRejectReasonCodeSet:

Code	Name	Description
0	InvalidTagNumber	Invalid Tag Number
1	RequiredTagMissing	Required Tag Missing
2	TagNotDefinedForThisMessageType	Tag not defined for this message type
3	UndefinedTag	Undefined tag
4	TagSpecifiedWithoutAValue	Tag specified without a value
5	ValueIsIncorrect	Value is incorrect (out of range) for this tag
6	IncorrectDataFormatForValue	Incorrect data format for value
7	DecryptionProblem	Decryption problem
8	SignatureProblem	Signature problem
9	CompIDProblem	CompID problem
10	SendingTimeAccuracyProblem	SendingTime Accuracy Problem
11	InvalidMsgType	Invalid MsgType

Code	Name	Description
12	XMLValidationError	XML Validation Error
13	TagAppearsMoreThanOnce	Tag appears more than once
14	TagSpecifiedOutOfRequiredOrder	Tag specified out of required order
15	RepeatingGroupFieldsOutOfOrder	Repeating group fields out of order
16	IncorrectNumInGroupCountForRepeatingGroup	Incorrect NumInGroup count for repeating group
17	NonDataValueIncludesFieldDelimiter	Non "Data" value includes field delimiter (<SOH> character)
18	InvalidUnsupportedApplVer	Invalid/Unsupported Application Version
99	Other	Other

Used in messages: Reject

180.2.4847 SessionStatus

Status of a FIX session

Type: int

Allowed values in SessionStatusCodeSet:

Code	Name	Description
0	SessionActive	Session active
1	SessionPasswordChanged	Session password changed
2	SessionPasswordDueToExpire	Session password due to expire
3	NewSessionPasswordDoesNotComplyWithPolicy	New session password does not comply with policy
4	SessionLogoutComplete	Session logout complete
5	InvalidUsernameOrPassword	Invalid username or password
6	AccountLocked	Account locked
7	LogonsAreNotAllowedAtThisTime	Logons are not allowed at this time
8	PasswordExpired	Password expired
9	ReceivedMsgSeqNumTooLow	Received MsgSeqNum(34) is too low.
10	ReceivedNextExpectedMsgSeqNumTooHigh	Received NextExpectedMsgSeqNum(789) is too high.

Used in messages: Logon, Logout

180.2.4848 SettlCurrAmt

Total amount due expressed in settlement currency (includes the effect of the forex transaction)

Type: Amt

Used in components: SettlTradeDetails

Used in groups: AllocGrp, SettlObligationInstructions, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

180.2.4849 SettlCurrBidFxRate

Foreign exchange rate used to compute the bid "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)

Type: float

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.4850 SettlCurrency

Currency code of settlement denomination.

Type: Currency

Used in components: SettlTradeDetails

Used in groups: AllocGrp, InstrmtMatchSideGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, SettlInstGrp, SettlObligationInstructions, SideCrossOrdModGrp

Used in messages: Confirmation, ExecutionReport, MultilegOrderCancelReplace, NewOrder-Multileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, Position-MaintenanceRequest, PositionReport, Quote, RequestForPositions, RequestForPositionsAck, SettlementInstructionRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.4851 SettlCurrencyCodeSource

Identifies class or source of the SettlCurrency(120) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: SettlTradeDetails

Used in groups: InstrmtMatchSideGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, SettlInstGrp, SettlObligationInstructions, SideCrossOrdModGrp

Used in messages: Confirmation, ExecutionReport, MultilegOrderCancelReplace, NewOrder-Multileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, Position-MaintenanceRequest, PositionReport, Quote, RequestForPositions, RequestForPositionsAck, SettlementInstructionRequest, TradeCaptureReport, TradeCaptureReportAck

180.2.4852 SettlCurrFxRate

Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120).

Type: float

Used in groups: AllocGrp, SettlObligationInstructions, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport

180.2.4853 SettlCurrFxRateCalc

Specifies whether or not SettlCurrFxRate (155) should be multiplied or divided.

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
M	Multiply	Multiply

Code	Name	Description
D	Divide	Divide

Used in groups: AllocGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: Confirmation, ExecutionReport, Quote, QuoteResponse, QuoteStatusReport

180.2.4854 SettlCurrOfferFxRate

Foreign exchange rate used to compute the offer "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)

Type: float

Used in messages: Quote, QuoteResponse, QuoteStatusReport

180.2.4855 SettlDate

Specific date of trade settlement (SettlementDate) in YYYYMMDD format.

If present, this field overrides SettlType (63). This field is required if the value of SettlType (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlType (63) is 7 (When and If Issued)

(expressed in local time at place of settlement)

Type: LocalMktDate

Used in components: SettlTradeDetails

Used in groups: BidCompReqGrp, BidCompRspGrp, InstrmtMDReqGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, SettlObligationInstructions

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions, TradeAggregationReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4856 SettlDate2

SettDate (64) of the future part of a F/X swap order.

Type: LocalMktDate

Used in groups: ListOrdGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport

180.2.4857 SettlDeliveryType

Identifies type of settlement

Type: int

Allowed values in SettlDeliveryTypeCodeSet:

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

Used in components: SettlInstructionsData

180.2.4858 SettlDetails

Name	Mult.	Type	Description
NoSettlDetails	[1..1]	NumInGroup	Number of settlement parties
SettlObligSource	[0..1]	CodeSet	Indicates the Source of the Settlement Instructions
StandInstDbType	[0..1]	CodeSet	
StandInstDbName	[0..1]	String	
StandInstDbID	[0..1]	String	
SettlParties	[0..*]	Group	Carries settlement account information

Used in groups: SettlObligationInstructions, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: PayManagementReport, PayManagementRequest

180.2.4859 SettlDisruptionProvision

Specifies the consequences of bullion settlement disruption events.

Type: int

Allowed values in SettlDisruptionProvisionCodeSet:

Code	Name	Description
1	Negotiation	Negotiation
2	Cancellation	Cancellation and payment

Used in components: Instrument

180.2.4860 SettledEntityMatrixPublicationDate

The publication date of the applicable version of the matrix. If not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.

Type: LocalMktDate

Used in components: Instrument

180.2.4861 SettledEntityMatrixSource

Relevant settled entity matrix source.

Type: String

Used in components: Instrument

180.2.4862 SettlementAmount

The amount of settlement.

Type: Amt

Used in groups: SettlementAmountGrp

180.2.4863 SettlementAmountCurrency

The currency of the reported settlement amount.

Type: Currency

Used in groups: SettlementAmountGrp

180.2.4864 SettlementAmountCurrencyCodeSource

Identifies class or source of the SettlementAmountCurrency(1702) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: SettlementAmountGrp

180.2.4865 SettlementAmountGrp

The Settlement Amount Group component block is a repeating group of settlement amounts for an account

Name	Mult.	Type	Description
NoSettlementAmounts	[1..1]	NumInGroup	
SettlementAmount	[0..1]	Amt	Required if NoSettlementAmounts > 0.
SettlementAmountCurrency	[0..1]	Currency	
SettlementAmountCurrencyCodeSource	[0..1]	CodeSet	

Used in messages: AccountSummaryReport

180.2.4866 SettlementCycleNo

Settlement cycle in which the settlement obligation was generated

Type: int

Used in messages: SettlementObligationReport

180.2.4867 SettleOnOpenFlag

Indicator to determine if instrument is settle on open

Type: String

Used in components: Instrument

180.2.4868 SettlForwardPoints

FX forward points added to SettlPrice(730). The value is expressed in decimal form and may be a negative.

Type: PriceOffset

Used in messages: PositionReport

180.2.4869 SettlInstGrp

Name	Mult.	Type	Description
NoSettlInst	[1..1]	NumInGroup	Required except where SettlInstMode is 5=Reject SSI request
SettlInstID	[0..1]	String	Unique ID for this settlement instruction. Required except where SettlInstMode is 5=Reject SSI request
SettlInstTransType	[0..1]	CodeSet	New, Replace, Cancel or Restate. Required except where SettlInstMode is 5=Reject SSI request
SettlInstRefID	[0..1]	String	Required where SettlInstTransType is Cancel or Replace

Name	Mult.	Type	Description
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages". Used here for settlement location. Also used for executing broker for CIV settlement instructions
Side	[0..1]	CodeSet	Can be used for SettleInstMode 1 if SSIs are being provided for a particular side.
Product	[0..1]	CodeSet	Can be used for SettleInstMode 1 if SSIs are being provided for a particular product.
SecurityType	[0..1]	CodeSet	Can be used for SettleInstMode 1 if SSIs are being provided for a particular security type (as alternative to CFICode).
CFICode	[0..1]	String	Can be used for SettleInstMode 1 if SSIs are being provided for a particular CFI (as identified by CFI code).
UPICode	[0..1]	String	Can be used for SettleInstMode 1 if SSIs are being provided for a particular UPI (as identified by UPI code).
SettlCurrency	[0..1]	Currency	Can be used for SettleInstMode 1 if SSIs are being provided for a particular settlement currency
SettlCurrencyCodeSource	[0..1]	CodeSet	
EffectiveTime	[0..1]	UTCTimestamp	Effective (start) date/time for this settlement instruction. Required except where SettlInstMode is 5=Reject SSI request
ExpireTime	[0..1]	UTCTimestamp	Termination date/time for this settlement instruction.
LastUpdateTime	[0..1]	UTCTimestamp	Date/time this settlement instruction was last updated (or created if not updated since creation). Required except where SettlInstMode is 5=Reject SSI request
SettlInstructionsData	[0..1]	Component	Insert here the set of "SettlInstructionsData" fields defined in "Common Components of Application Messages"
PaymentMethod	[0..1]	CodeSet	For use with CIV settlement instructions
PaymentRef	[0..1]	String	For use with CIV settlement instructions
CardHolderName	[0..1]	String	For use with CIV settlement instructions
CardNumber	[0..1]	String	For use with CIV settlement instructions
CardStartDate	[0..1]	LocalMktDate	For use with CIV settlement instructions
CardExpDate	[0..1]	LocalMktDate	For use with CIV settlement instructions

Name	Mult.	Type	Description
CardIssNum	[0..1]	String	For use with CIV settlement instructions
PaymentDate	[0..1]	LocalMktDate	For use with CIV settlement instructions
PaymentRemitterID	[0..1]	String	For use with CIV settlement instructions

Used in messages: SettlementInstructions

180.2.4870 SettlInstID

Unique identifier for Settlement Instruction.

Type: String

Used in groups: SettlInstGrp

180.2.4871 SettlInstMode

Indicates mode used for Settlement Instructions message. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" ***

Type: char

Allowed values in SettlInstModeCodeSet:

Code	Name	Description
0	Default	Default (Replaced)
1	StandingInstructionsProvided	Standing Instructions Provided
2	SpecificAllocationAccountOverriding	Specific Allocation Account Overriding (Replaced)
3	SpecificAllocationAccountStanding	Specific Allocation Account Standing (Replaced)
4	SpecificOrderForASingleAccount	Specific Order for a single account (for CIV)
5	RequestReject	Request reject

Used in groups: ListOrdGrp

Used in messages: SettlementInstructions

180.2.4872 SettlInstMsgID

Unique identifier for Settlement Instruction message.

Type: String

Used in messages: SettlementInstructions

180.2.4873 SettlInstRefID

Reference identifier for the SettlInstID (162) with Cancel and Replace SettlInstTransType (163) transaction types.

Type: String

Used in groups: SettlInstGrp

180.2.4874 SettlInstReqID

Unique ID of settlement instruction request message

Type: String

Used in messages: SettlementInstructionRequest, SettlementInstructions

180.2.4875 SettlInstReqRejCode

Identifies reason for rejection (of a settlement instruction request message).

Type: int

Allowed values in SettlInstReqRejCodeCodeSet:

Code	Name	Description
0	UnableToProcessRequest	Unable to process request
1	UnknownAccount	Unknown account
2	NoMatchingSettlementInstructions-Found	No matching settlement instructions found
99	Other	Other

Used in messages: SettlementInstructions

180.2.4876 SettlInstructionsData

The SettlInstructionsData component block is used to convey key information regarding standing settlement and delivery instructions. It also provides a reference to standing settlement details regarding the source, delivery instructions, and settlement parties

Name	Mult.	Type	Description
SettlDeliveryType	[0..1]	CodeSet	Required if AllocSettlInstType = 1 or 2
StandInstDbType	[0..1]	CodeSet	Required if AllocSettlInstType = 3 (should not be populated otherwise)
StandInstDbName	[0..1]	String	Required if AllocSettlInstType = 3 (should not be populated otherwise)
StandInstDbID	[0..1]	String	Identifier used within the StandInstDbType. Required if AllocSettlInstType = 3 (should not be populated otherwise)
DlvyInstGrp	[0..*]	Group	Required (and must be > 0) if AllocSettlInstType = 2 (should not be populated otherwise)

Used in components: SettlTradeDetails

Used in groups: AllocGrp, SettlInstGrp

Used in messages: CollateralAssignment, CollateralInquiry, CollateralReport, Confirmation

180.2.4877 SettlInstSource

Indicates source of Settlement Instructions

Type: char

Allowed values in SettlInstSourceCodeSet:

Code	Name	Description
1	BrokerCredit	Broker's Instructions
2	Institution	Institution's Instructions
3	Investor	Investor (e.g. CIV use)

Used in groups: DlvyInstGrp

180.2.4878 SettlInstTransType

Settlement Instructions message transaction type

Type: char

Allowed values in SettlInstTransTypeCodeSet:

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

Used in groups: SettlInstGrp

180.2.4879 SettlMethod

Settlement method for a contract or instrument. Additional values may be used with bilateral agreement.

Type: String

Allowed values in SettlMethodCodeSet:

Code	Name	Description
C	CashSettlementRequired	Cash settlement required
P	PhysicalSettlementRequired	Physical settlement required
E	Election	Election at exercise. The settlement method will be elected at the time of contract exercise.

Used in components: Instrument

180.2.4880 SettlMethodElectingPartySide

Side value of the party electing the settlement method.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in components: OptionExercise

180.2.4881 SettlMethodElectionDateAdjusted

The adjusted settlement method election date.

Type: LocalMktDate

Used in components: SettlMethodElectionDate

180.2.4882 SettlMethodElectionDateBusinessCenter

The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: SettlMethodElectionDateBusinessCenterGrp

180.2.4883 SettlMethodElectionDateBusinessCenterGrp

SettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the SettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoSettlMethodElectionDateBusiness-Centers	[1..1]	NumInGroup	
SettlMethodElectionDateBusinessCen-ter	[0..1]	String	Required if NoSettlMethodElectionDateBusiness-Centers(42775) > 0.

Used in components: SettlMethodElectionDate

180.2.4884 SettlMethodElectionDateBusinessDayConvention

The settlement method election date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: SettlMethodElectionDate

180.2.4885 SettlMethodElectionDate

The SettlMethodElectionDate component is a subcomponent within the OptionExercise component used to report the settlement method election date.

Name	Mult.	Type	Description
SettlMethodElectionDateUnadjusted	[0..1]	LocalMktDate	
SettlMethodElectionDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to OptionExercise.
SettlMethodElectionDateBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to OptionExercise.
SettlMethodElectionDateRelativeTo	[0..1]	int	
SettlMethodElectionDateOffsetPeriod	[0..1]	int	Conditionally required when SettlMethodElectionDateOffsetUnit(42781) is specified.

Name	Mult.	Type	Description
SettlMethodElectionDateOffsetUnit	[0..1]	CodeSet	Conditionally required when SettlMethodElectionDateOffsetPeriod(42780) is specified.
SettlMethodElectionDateOffsetDay-Type	[0..1]	CodeSet	
SettlMethodElectionDateAdjusted	[0..1]	LocalMktDate	

Used in components: OptionExercise

180.2.4886 SettlMethodElectionDateOffsetDayType

Specifies the day type of the relative settlement method election date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: SettlMethodElectionDate

180.2.4887 SettlMethodElectionDateOffsetPeriod

Time unit multiplier for the relative settlement method election date offset.

Type: int

Used in components: SettlMethodElectionDate

180.2.4888 SettlMethodElectionDateOffsetUnit

Time unit associated with the relative settlement method election date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: SettlMethodElectionDate

180.2.4889 SettlMethodElectionDateRelativeTo

Specifies the anchor date when the settlement method election date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: SettlMethodElectionDate

180.2.4890 SettlMethodElectionDateUnadjusted

The unadjusted settlement method election date.

Type: LocalMktDate

Used in components: SettlMethodElectionDate

180.2.4891 SettlObligationInstructions

Name	Mult.	Type	Description
NoSettlOblig	[1..1]	NumInGroup	Number of Settlement Obligations
NetGrossInd	[0..1]	CodeSet	

Name	Mult.	Type	Description
SettlObligID	[0..1]	String	Unique ID for this settlement instruction
SettlObligTransType	[0..1]	CodeSet	New, Replace, Cancel, or Restate
SettlObligRefID	[0..1]	String	Required where SettlObligTransType(1162) is Cancel or Replace. The SettlObligID(1161) of the settlement obligation being canceled or replaced.
CcyAmt	[0..1]	Amt	Net flow of currency 1
SettlCurrAmt	[0..1]	Amt	Net flow of currency 2
Currency	[0..1]	Currency	Currency 1 in the stated currency pair, the dealt currency
CurrencyCodeSource	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	Currency 2 in the stated currency pair, the contra currency
SettlCurrencyCodeSource	[0..1]	CodeSet	
SettlCurrFxRate	[0..1]	float	Derived rate of Ccy2 per Ccy1 based on netting
SettlDate	[0..1]	LocalMktDate	Value Date
Instrument	[0..1]	Component	Used to express the instrument in which settlement is taking place
Parties	[0..*]	Group	
EffectiveTime	[0..1]	UTCTimestamp	Effective (start) date/time for this settlement instruction
ExpireTime	[0..1]	UTCTimestamp	Termination date/time for this settlement instruction.
LastUpdateTime	[0..1]	UTCTimestamp	Date/time this settlement instruction was last updated (or created if not updated since creation).
SettlDetails	[0..*]	Group	Conveys settlement account details reported as part of obligation

Used in messages: SettlementObligationReport

180.2.4892 SettlObligID

Unique ID for this settlement instruction.

Type: String

Used in groups: SettlObligationInstructions

180.2.4893 SettlObligMode

Used to identify the reporting mode of the settlement obligation which is either preliminary or final

Type: int

Allowed values in SettlObligModeCodeSet:

Code	Name	Description
1	Preliminary	Preliminary
2	Final	Final

Used in messages: SettlementObligationReport

180.2.4894 SettlObligMsgID

Message identifier for Settlement Obligation Report

Type: String

Used in messages: SettlementObligationReport

180.2.4895 SettlObligRefID

Required where SettlInstTransType is Cancel or Replace

Type: String

Used in groups: SettlObligationInstructions

180.2.4896 SettlObligSource

Used to identify whether these delivery instructions are for the buyside or the sellside.

Type: char

Allowed values in SettlObligSourceCodeSet:

Code	Name	Description
1	InstructionsOfBroker	Instructions of Broker
2	InstructionsForInstitution	Instructions for Institution

Code	Name	Description
3	Investor	Investor
4	BuyersSettlementInstructions	Buyer's settlement instructions
5	SellersSettlementInstructions	Seller's settlement instructions

Used in groups: SettlDetails

180.2.4897 SettlObligTransType

Transaction Type - required except where SettlInstMode is 5=Reject SSI request

Type: char

Allowed values in SettlObligTransTypeCodeSet:

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

Used in groups: SettlObligationInstructions

180.2.4898 SettlParties

The SettlParties component block is used in a similar manner as Parties Block within the context of settlement instruction messages to distinguish between parties involved in the settlement and parties who are expected to execute the settlement process.

Name	Mult.	Type	Description
NoSettlPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of SettlPartyID, SettlPartyIDSource, and SettlPartyRole
SettlPartyID	[0..1]	String	Used to identify source of SettlPartyID. Required if SettlPartyIDSource is specified. Required if NoSettlPartyIDs > 0.

Name	Mult.	Type	Description
SettlPartyIDSource	[0..1]	CodeSet	Used to identify class source of SettlPartyID value (e.g. BIC). Required if SettlPartyID is specified. Required if NoSettlPartyIDs > 0.
SettlPartyRole	[0..1]	CodeSet	Identifies the type of SettlPartyID (e.g. Executing Broker). Required if NoSettlPartyIDs > 0.
SettlPartyRoleQualifier	[0..1]	CodeSet	
SettlPtysSubGrp	[0..*]	Group	Repeating group of SettlParty sub-identifiers.

Used in groups: DlvyInstGrp, SettlDetails

180.2.4899 SettlPartyID

PartyID value within a settlement parties component. Nested repeating group.

Same values as PartyID (448)

Type: String

Used in groups: SettlParties

180.2.4900 SettlPartyIDSource

PartyIDSource value within a settlement parties component.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")

Code	Name	Description
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".

Code	Name	Description
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: SettlParties

180.2.4901 SettlPartyRole

PartyRole value within a settlement parties component.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm

Code	Name	Description
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.

Code	Name	Description
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)

Code	Name	Description
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm

Code	Name	Description
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)

Code	Name	Description
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: SettlParties

180.2.4902 SettlPartyRoleQualifier

Used to further qualify the value of SettlPartyRole(784).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal

Code	Name	Description
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.

Code	Name	Description
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: SettlParties

180.2.4903 SettlPartySubID

PartySubID value within a settlement parties component.

Same values as PartySubID (523)

Type: String

Used in groups: SettlPtysSubGrp

180.2.4904 SettlPartySubIDType

Type of SettlPartySubID (785) value.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier

Code	Name	Description
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account

Code	Name	Description
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: SettlPtysSubGrp

180.2.4905 SettlPrice

Settlement price

Type: Price

Used in messages: AdjustedPositionReport, AssignmentReport, PositionReport, SecurityStatus

180.2.4906 SettlPriceDeterminationMethod

Calculation method used to determine settlement price.

Type: int

Allowed values in SettlPriceDeterminationMethodCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	LastTradePrice	Last trade price
2	LastBidPrice	Last bid price
3	LastOfferPrice	Last offer price
4	MidPrice	Mid price. The price at the mid-point between last bid and last offer price.
5	AverageLastTradePrice	Average last trade price. The average price across a bi-laterally agreed number of trades, e.g. last five trades.
6	AverageLastTradePeriod	Average last trade period. Average price across bi-laterally agreed time period, e.g. last minute of trading.
7	UnderlyingPrice	Underlying price. Based on price of underlying instrument.
8	CalculatedPrice	Calculated price. Other calculation method, e.g. theoretical price.
9	ManualPrice	Manual price. Manually entered price.

Used in groups: MDFullGrp, MDIncGrp

Used in messages: SecurityStatus

180.2.4907 SettlPriceFxRateCalc

Specifies whether LastPx(31) TradeCaptureReport or SettlPrice(730) PositionReport should be multiplied or divided.

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
M	Multiply	Multiply
D	Divide	Divide

Used in messages: PositionReport, TradeCaptureReport

180.2.4908 SettlPriceIncrement

Settlement price increment for stated price range.

Type: Price

Used in groups: TickRules

180.2.4909 SettlPriceSecondaryIncrement

Secondary settlement price increment for stated price range. The meaning of secondary is left to bilateral agreement, e.g. it may refer to final settlement for a contract.

Type: Price

Used in groups: TickRules

180.2.4910 SettlPriceType

Type of settlement price

Type: int

Allowed values in SettlPriceTypeCodeSet:

Code	Name	Description
1	Final	Final
2	Theoretical	Theoretical

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AssignmentReport, PositionReport, SecurityStatus

180.2.4911 SettlPriceUnitOfMeasure

Used to express the unit of measure of the settlement price if different from the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in messages: PositionReport

180.2.4912 SettlPriceUnitOfMeasureCurrency

Indicates the currency of the settlement price unit of measure if expressed in another currency than the base currency.

Conditionally required when SettlPriceUnitOfMeasure(1886)=Ccy.

Type: Currency

Used in messages: PositionReport

180.2.4913 SettlPriceUnitOfMeasureCurrencyCodeSource

Identifies the class or source of the SettlPriceUnitOfMeasureCurrency(1887) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in messages: PositionReport

180.2.4914 SettlPtysSubGrp

Name	Mult.	Type	Description
NoSettlPartySubIDs	[1..1]	NumInGroup	
SettlPartySubID	[0..1]	String	
SettlPartySubIDType	[0..1]	CodeSet	

Used in groups: SettlParties

180.2.4915 SettlRateDisruptionFallbackGrp

The SettlRateDisruptionsFallbackGrp is a repeating subcomponent of the PaymentStreamNonDeliverableSettlTermGrp component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency.

Name	Mult.	Type	Description
NoSettlRateFallbacks	[1..1]	NumInGroup	
SettlRatePostponementMaximumDays	[0..1]	int	Required if NoSettlRateFallbacks(40085) > 0.
SettlRateFallbackRateSource	[0..1]	Component	
SettlRatePostponementSurvey	[0..1]	Boolean	
SettlRatePostponementCalculationA-gent	[0..1]	CodeSet	

Used in components: PaymentStreamNonDeliverableSettlTerms

180.2.4916 SettlRateFallbackRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: SettlRateFallbackRateSource

180.2.4917 SettlRateFallbackRateSource

SettlRateFallbackRateSource is a subcomponent of the SettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.

Name	Mult.	Type	Description
SettlRateFallbackRateSource	[0..1]	CodeSet	
SettlRateFallbackReferencePage	[0..1]	String	Conditionally required when SettlRateFallbackRateSource(40373) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in groups: SettlRateDisruptionFallbackGrp

180.2.4918 SettlRateFallbackReferencePage

Identifies the reference "page" from the rate source.

When SettlRateFallbackRateSource(40373) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: SettlRateFallbackRateSource

180.2.4919 SettlRateIndex

In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.

Type: String

Used in components: Instrument

180.2.4920 SettlRateIndexLocation

This is an optional qualifying attribute of SettlRateIndex(1577) such as the delivery zone for an electricity contract.

Type: String

Used in components: Instrument

180.2.4921 SettlRatePostponementCalculationAgent

Used to identify the settlement rate postponement calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: SettlRateDisruptionFallbackGrp

180.2.4922 SettlRatePostponementMaximumDays

The maximum number of days to wait for a quote from the disrupted settlement rate option before proceding to this method.

Type: int

Used in groups: SettlRateDisruptionFallbackGrp

180.2.4923 SettlRatePostponementSurvey

Indicates whether to request a settlement rate quote from the market.

Type: Boolean

Used in groups: SettlRateDisruptionFallbackGrp

180.2.4924 SettlSessID

Identifies a specific settlement session

Type: String

Allowed values in SettlSessIDCodeSet:

Code	Name	Description
ITD	Intraday	Intraday
RTH	RegularTradingHours	Regular Trading Hours
ETH	ElectronicTradingHours	Electronic Trading Hours
EOD	EndOfDay	End Of Day

Used in messages: AccountSummaryReport, AdjustedPositionReport, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions, RequestForPositionsAck, TradeCaptureReport, TradeCaptureReportAck

180.2.4925 SettlSessSubID

SubID value associated with SettlSessID(716)

Type: String

Used in messages: AccountSummaryReport, AssignmentReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, RequestForPositions, RequestForPositionsAck, TradeCaptureReport, TradeCaptureReportAck

180.2.4926 SettlStatus

The settlement status of the identified trade.

Type: String

Used in messages: SettlementStatusReport

180.2.4927 SettlStatusReason

Used to provide additional reason or qualify the reason for the settlement status specified in SettlStatus(2968).

Type: String

Used in messages: SettlementStatusReport

180.2.4928 SettlStatusReasonText

Text description associated with SettlStatusReason(2969).

Type: String

Used in messages: SettlementStatusReport

180.2.4929 SettlStatusReportID

Unique identifier of the SettlementStatusReport(35=EE).

Type: String

Used in messages: SettlementStatusReport, SettlementStatusReportAck

180.2.4930 SettlStatusReportStatus

Status of the report being responded to.

Type: int

Allowed values in SettlStatusReportStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: SettlementStatusReportAck

180.2.4931 SettlStatusRequestID

Unique identifier of the SettlementStatusRequest(35=EC).

Type: String

Used in messages: SettlementStatusReport, SettlementStatusRequest, SettlementStatusRequestAck

180.2.4932 SettlStatusRequestStatus

Status of the SettlementStatusRequest(35=EC) message being responded to.

Type: int

Allowed values in SettlStatusRequestStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: SettlementStatusRequestAck

180.2.4933 SettlSubMethod

Specifies a suitable settlement sub-method for a given settlement method.

Type: int

Allowed values in SettlSubMethodCodeSet:

Code	Name	Description
1	Shares	Shares.
2	Derivatives	Derivatives.
3	PaymentVsPayment	Payment vs payment.
4	Notional	Notional.
5	Cascade	Cascade.
6	Repurchase	Repurchase.
99	Other	Other.

Used in components: Instrument

180.2.4934 SettlTradeDetails

SettlTradeDetails component is used to provide the details which can be used to look up a single trade.

Name	Mult.	Type	Description
ConfirmID	[0..1]	String	May be used to identify the trade via the known Confirmation(35=AK) message.
AllocID	[0..1]	String	May be used to identify the trade via the known AllocationInstruction(35=J) message.
IndividualAllocID	[0..1]	String	May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this IndividualAllocID(467) is part of. If specified AllocID(70) should be specified.
SecondaryAllocID	[0..1]	String	May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this SecondaryAllocID(793) is part of. If specified AllocID(70) should be specified.
AllocAccount	[0..1]	String	
TradeDate	[0..1]	LocalMktDate	
Instrument	[0..1]	Component	
AllocQty	[0..1]	Qty	
Side	[0..1]	CodeSet	
AvgPx	[0..1]	Price	
PriceType	[0..1]	CodeSet	
AvgParPx	[0..1]	Price	
GrossTradeAmt	[0..1]	Amt	
NetMoney	[0..1]	Amt	
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
QtyType	[0..1]	CodeSet	
NestedParties	[0..*]	Group	
SettlDate	[0..1]	LocalMktDate	
SettlCurrAmt	[0..1]	Amt	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
SettlInstructionsData	[0..1]	Component	

Used in messages: SettlementStatusReport, SettlementStatusRequest

180.2.4935 SettlType

Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular)

Regular is defined as the default settlement period for the particular security on the exchange of execution.

In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue.

Additionally the following patterns may be uses as well as enum values

Dx = FX tenor expression for "days", e.g. "D5", where "x" is any integer > 0

Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0

Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0

Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0

Noted that for FX the tenors expressed using Dx, Mx, Wx, and Yx values do not denote business days, but calendar days.

Type: String

Allowed values in SettlTypeCodeSet:

Code	Name	Description
0	Regular	Regular / FX Spot settlement (T+1 or T+2 depending on currency)
1	Cash	Cash (TOD / T+0)
2	NextDay	Next Day (TOM / T+1)
3	TPlus2	T+2
4	TPlus3	T+3
5	TPlus4	T+4
6	Future	Future
7	WhenAndIfIssued	When And If Issued
8	SellersOption	Sellers Option
9	TPlus5	T+5

Code	Name	Description
B	BrokenDate	Broken date. Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = B (Broken date).
C	FXSpotNextSettlement	FX Spot Next settlement (Spot+1, aka next day)

Used in groups: BidCompReqGrp, BidCompRspGrp, InstrmtMDReqGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp, StrmAsgnReqInstrmtGrp, StrmAsgnRptInstrmtGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport, TradeCaptureReportAck

180.2.4936 SharedCommission

Commission to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.

Type: Amt

Used in messages: Confirmation

180.2.4937 ShortMarkingExemptIndicator

Indicates whether the originating account is exempt (Y) from marking orders as short or not (N). This designation may be used on both buy and sell orders.

Type: Boolean

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptSideGrp

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

180.2.4938 ShortQty

Short quantity.

Type: Qty

Used in groups: PositionQty, TradePositionQty

180.2.4939 ShortSaleExemptionReason

Indicates the reason a short sale order is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.).

Type: int

Allowed values in ShortSaleExemptionReasonCodeSet:

Code	Name	Description
0	ExemptionReasonUnknown	Exemption reason unknown. An exemption reason not provided or received.
1	IncomingSSE	Income sell short exempt. Agency broker has the customer's exemption reason, which is not explicitly provided to executing broker.
2	AboveNationalBestBid	Above national best bid (broker/dealer provision). Broker / dealer responsible for enforcing exemption rule has determined that the order is priced one or more ticks above the nation best bid of the security to be traded.
3	DelayedDelivery	Delayed delivery. The broker-dealer has a reasonable basis to believe the seller owns the covered security (pursuant to Rule 200 in the U.S.), but is subject to restrictions on delivery, provided that the seller intends to deliver the security as soon as all restrictions on delivery have been removed.
4	OddLot	Odd lot. The broker-dealer has a reasonable basis to believe the sale is by a market maker to offset customer odd-lot orders or to liquidate an odd-lot position that changes such broker’s or dealer’s position by no more than a unit of trading.
5	DomesticArbitrage	Domestic arbitrage. The sale is connected to a bona-fide domestic arbitrage transaction.
6	InternationalArbitrage	International arbitrage. The sale is connected to an international arbitrage transaction.
7	UnderwriterOrSyndicateDistribution	Underwriter or syndicate distribution. The short sale is (i) by an underwriter or member of a syndicate or group participating in the distribution of a security in connection with an over-allotment of securities; or (ii) is for purposes of a lay-off sale by an underwriter or member of a syndicate or group in connection with a distribution of securities through a rights or standby underwriting commitment.
8	RisklessPrincipal	Riskless principal. The short sale is by a broker or dealer effecting the execution of a customer purchase or the execution of a customer “long” sale on a riskless principal basis.

Code	Name	Description
9	VWAP	VWAP. The short sale order is for the sale of a covered security at the volume weighted average price (VWAP) meeting certain criteria.

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

180.2.4940 ShortSaleReason

Reason for short sale.

Type: int

Allowed values in ShortSaleReasonCodeSet:

Code	Name	Description
0	DealerSoldShort	Dealer Sold Short
1	DealerSoldShortExempt	Dealer Sold Short Exempt
2	SellingCustomerSoldShort	Selling Customer Sold Short
3	SellingCustomerSoldShortExempt	Selling Customer Sold Short Exempt
4	QualifiedServiceRepresentative	Qualified Service Representative (QSR) or Automatic Give-up (AGU) Contra Side Sold Short
5	QSROrAGUContraSideSoldShortExempt	QSR or AGU Contra Side Sold Short Exempt

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.4941 ShortSaleRestriction

Indicates whether a restriction applies to short selling a security.

Type: int

Allowed values in ShortSaleRestrictionCodeSet:

Code	Name	Description
0	NoRestrictions	No restrictions
1	SecurityNotShortable	Security is not shortable
2	SecurityNotShortableAtOrBelowBestBid	Security not shortable at or below the best bid
3	SecurityNotShortableWithoutPreBorrow	Security is not shortable without pre-borrow

Used in components: Instrument

180.2.4942 Side

Side of order (see Volume : "Glossary" for value definitions)

Type: char

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy. For Securities Financing indicates the receipt of securities or collateral.
2	Sell	Sell. For Securities Financing indicates the delivery of securities or collateral.
3	BuyMinus	Buy minus
4	SellPlus	Sell plus
5	SellShort	Sell short
6	SellShortExempt	Sell short exempt
7	Undisclosed	Undisclosed
8	Cross	Cross (orders where counterparty is an exchange, valid for all messages except IOIs)
9	CrossShort	Cross short
A	CrossShortExempt	Cross short exempt
B	AsDefined	"As Defined" (for use with multileg instruments)
C	Opposite	"Opposite" (for use with multileg instruments)
D	Subscribe	Subscribe (e.g. CIV)
E	Redeem	Redeem (e.g. CIV)
F	Lend	Lend (FINANCING - identifies direction of collateral)

Code	Name	Description
G	Borrow	Borrow (FINANCING - identifies direction of collateral)
H	SellUndisclosed	Sell undisclosed. In the context of ESMA RTS 22, this allows for reporting of transactions where the investment firm (broker) is not able to determine whether the sell is a short sale transaction. Corresponds to RTS 22 "short selling indicator" value of 'UNDI'.

Used in components: MDStatisticParameters, SettlTradeDetails

Used in groups: BidCompReqGrp, BidCompRspGrp, InstrmtStrkPxGrp, ListOrdGrp, OrderEntryAckGrp, OrderEntryGrp, QuotReqGrp, QuotReqRjctGrp, SettlInstGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, DontKnowTrade, ExecutionAck, ExecutionReport, IOI, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, Quote, QuoteResponse, QuoteStatusReport, SettlementInstructionRequest, TradeAggregationReport, TradeAggregationRequest, TradeCaptureReportRequest

180.2.4943 SideAvgPx

Calculated average price for this side of the trade.

Type: Price

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4944 SideAvgPxGroupID

The identifier for the average price group for the trade side. See also AvgPxGroupID(1731).

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4945 SideAvgPxIndicator

Used to indicate whether a trade or a sub-allocation should be allocated at the trade price (e.g. no average pricing), or whether it should be grouped with other trades/sub-allocations and allocated at the average price of the group.

Type: int

Allowed values in AvgPxIndicatorCodeSet:

Code	Name	Description
0	NoAveragePricing	No average pricing
1	Trade	Trade is part of an average price group identified by the AvgPxGroupID(1731)
2	LastTrade	Last trade of the average price group identified by the AvgPxGroupID(1731)
3	NotionalValueAveragePxGroupTrade	Trade is part of a notional value average price group. A notional value average price (NVAP) group is effectively closed and available for allocation as long as the NVAP of the group is non-zero.
4	AveragePricedTrade	Trade is average priced

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4946 SideClearingTradePrice

Alternate clearing price for the side being reported.

Type: Price

Used in groups: TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4947 SideClearingTradePriceType

Indicates to recipient whether trade is clearing at execution prices LastPx(tag 31) or alternate clearing prices SideClearingTradePrice(tag 1597).

Type: int

Allowed values in SideClearingTradePriceTypeCodeSet:

Code	Name	Description
0	TradeClearingAtExecutionPrice	Trade Clearing at Execution Price
1	TradeClearingAtAlternateClearing-Price	Trade Clearing at Alternate Clearing Price

Used in groups: TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4948 SideCollateralAmountGrp

The SideCollateralAmountGrp component block is a repeating group that provides the current value of the collateral type on deposit for a side of the trade report. The currency of the collateral value may be optionally included.

Name	Mult.	Type	Description
NoSideCollateralAmounts	[1..1]	NumInGroup	
SideCurrentCollateralAmount	[0..1]	Amt	Required if NoSideCollateralAmounts(2691) > 0.
SideCollateralCurrency	[0..1]	Currency	Can be used to specify the currency of SideCollateralAmount(2702) if Currency(15) is not specified or is not the same.
SideCollateralCurrencyCodeSource	[0..1]	CodeSet	
SideCollateralAmountType	[0..1]	CodeSet	
SideCollateralFXRate	[0..1]	float	
SideCollateralFXRateCalc	[0..1]	CodeSet	
SideCollateralType	[0..1]	String	
SideCollateralAmountMarketSegmen-tID	[0..1]	String	
SideCollateralAmountMarketID	[0..1]	String	
SideHaircutIndicator	[0..1]	Boolean	
SideCollateralPortfolioID	[0..1]	String	
SideCollateralPercentOverage	[0..1]	Percentage	
SideCollateralMarketPrice	[0..1]	Price	
SideCollateralReinvestmentRate	[0..1]	Percentage	When multiple instances of the SideCollateralReinvestmentGrp component are present this field specifies the average reinvestment rate.
SideCollateralReinvestmentGrp	[0..*]	Group	

Name	Mult.	Type	Description
SideUnderlyingRefID	[0..1]	String	May be used to indicate that this entry applies to the underlying collateral instrument being referenced by the value in UnderlyingID(2874).

Used in groups: TrdCapRptSideGrp

180.2.4949 SideCollateralAmountMarketID

Market associated with the collateral amount.

Type: String

Used in groups: SideCollateralAmountGrp

180.2.4950 SideCollateralAmountMarketSegmentID

Market segment associated with the collateral amount.

Type: String

Used in groups: SideCollateralAmountGrp

180.2.4951 SideCollateralAmountType

The type of value in CurrentCollateralAmount(1704).

Type: int

Allowed values in CollateralAmountTypeCodeSet:

Code	Name	Description
0	MarketValuation	Market valuation (the default)
1	PortfolioValue	Portfolio value before processing pledge request
2	ValueConfirmed	Value confirmed as "locked-up" for processing a pledge request
3	CollateralCreditValue	Credit value of collateral at CCP processing a pledge request
4	AdditionalCollateralValue	Additional collateral value. Additional collateral deposited by the collateral provider at trade or post-trade. CollateralPercentOverage(2690) gives the overage percent

Code	Name	Description
5	EstimatedMarketValuation	Estimated market valuation. Estimated market valuation of collateral. In the context of EU SFTR this may be used for value of re-use of collateral.

Used in groups: SideCollateralAmountGrp

180.2.4952 SideCollateralCurrency

Specifies the currency of the collateral; optional, defaults to settlement currency if not specified.

SideCollateralCurrencyCodeSource(2930) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: SideCollateralAmountGrp

180.2.4953 SideCollateralCurrencyCodeSource

Identifies class or source of the SideCollateralCurrency(2695) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: SideCollateralAmountGrp

180.2.4954 SideCollateralFXRate

Foreign exchange rate used to compute the SideCurrentCollateralAmount(2702) from the SideCollateralCurrency(2695) and the Currency(15).

Type: float

Used in groups: SideCollateralAmountGrp

180.2.4955 SideCollateralFXRateCalc

Specifies whether or not SideCollateralFXRate(2696) should be multiplied or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in groups: SideCollateralAmountGrp

180.2.4956 SideCollateralMarketPrice

Market price of the collateral, either from market sources or pre-agreed by the counterparties.

Type: Price

Used in groups: SideCollateralAmountGrp

180.2.4957 SideCollateralPercentOverage

Percentage of over-collateralization particularly when SideCollateralAmountType(2694) = 4 (Additional collateral value).

Type: Percentage

Used in groups: SideCollateralAmountGrp

180.2.4958 SideCollateralPortfolioID

Identifier of the collateral portfolio when reporting on a portfolio basis.

Type: String

Used in groups: SideCollateralAmountGrp

180.2.4959 SideCollateralReinvestmentAmount

The cash amount of the specified re-investment type.

Type: Amt

Used in groups: SideCollateralReinvestmentGrp

180.2.4960 SideCollateralReinvestmentCurrency

The currency denomination of the re-invested cash amount.

SideCollateralReinvestmentCurrencyCodeSource(2932) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: SideCollateralReinvestmentGrp

180.2.4961 SideCollateralReinvestmentCurrencyCodeSource

Identifies class or source of the SideCollateralReinvestmentCurrency(2866) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".

Code	Name	Description
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: SideCollateralReinvestmentGrp

180.2.4962 SideCollateralReinvestmentGrp

The SideCollateralReinvestmentGrp component block is a repeating group that may be used to provide a breakdown of the cash collateral's reinvestment types and amounts (e.g. SideCollateral-Type(2701)="CASH").

Name	Mult.	Type	Description
NoSideCollateralReinvestments	[1..1]	NumInGroup	
SideCollateralReinvestmentType	[0..1]	CodeSet	Required if NoSideCollateralReinvestments(2864) > 0.
SideCollateralReinvestmentAmount	[0..1]	Amt	
SideCollateralReinvestmentCurrency	[0..1]	Currency	
SideCollateralReinvestmentCurrency-CodeSource	[0..1]	CodeSet	

Used in groups: SideCollateralAmountGrp

180.2.4963 SideCollateralReinvestmentRate

Interest rate received for collateral reinvestment.

Type: Percentage

Used in groups: SideCollateralAmountGrp

180.2.4964 SideCollateralReinvestmentType

Indicates the type of investment the cash collateral is re-invested in.

Type: int

Allowed values in CollateralReinvestmentTypeCodeSet:

Code	Name	Description
0	MoneyMarketFund	Money market fund. Registered money market fund. In the context of EU SFTR reporting this corresponds to code "MMFT".
1	OtherComingledPool	Other comingled pool. Any commingled pool other than money market fund. In the context of EU SFTR reporting this corresponds to code "OCMP".
2	RepoMarket	Repo market. The repurchase agreement market. In the context of EU SFTR reporting this corresponds to code "REPM".
3	DirectPurchaseOfSecurities	Direct purchase of securities. In the context of EU SFTR reporting this corresponds to code "SDPU".
4	OtherInvestments	Other investments. In the context of EU SFTR reporting this corresponds to code "OTHR".

Used in groups: SideCollateralReinvestmentGrp

180.2.4965 SideCollateralType

Type of collateral on deposit being reported.

Type: String

Used in groups: SideCollateralAmountGrp

180.2.4966 SideComplianceID

ID within repeating group of sides which is used to represent this transaction for compliance purposes (e.g. OATS reporting).

Type: String

Used in groups: SideCrossOrdModGrp

180.2.4967 SideCrossLegGrp

Repeating group that is similar to LegOrdGrp component in order to support leg level information per side of cross orders and is part of SideCrossOrdModGrp component. LegOrdGrp component cannot be re-used for this purpose as it contains the component blocks InstrumentLeg component and NestedParties component which are already part of the cross messages. The difference to LegOrdGrp component is that SideCrossLegGrp component does not have an InstrumentLeg component to

describe the legs, it only has a single reference field to identify the leg which can be defined by the InstrumentLeg component which is present on a higher level of the message and outside of the side group.

Name	Mult.	Type	Description
NoCrossLegs	[1..1]	NumInGroup	
LegRefID	[0..1]	String	Required if NoCrossLegs(1829) > 0.
LegOrderQty	[0..1]	Qty	Quantity ordered for this leg as provided during order entry.
LegSwapType	[0..1]	CodeSet	
LegStipulations	[0..*]	Group	
LegAllocID	[0..1]	String	
LegPreAllocGrp	[0..*]	Group	
LegClearingAccountType	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
LegPositionEffect	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
LegCoveredOrUncovered	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
NestedParties3	[0..*]	Group	
LegSettlType	[0..1]	CodeSet	
LegSettlDate	[0..1]	LocalMktDate	
LegSettlCurrency	[0..1]	Currency	
LegSettlCurrencyCodeSource	[0..1]	CodeSet	
LegVolatility	[0..1]	float	
LegDividendYield	[0..1]	Percentage	
LegCurrencyRatio	[0..1]	float	
LegExecInst	[0..1]	CodeSet	
LegShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when LegSide(624) = 6(Sell short exempt) in InstrumentLeg component.

Used in groups: SideCrossOrdModGrp

180.2.4968 SideCrossOrdCxlGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	Must be 1 or 2
Side	[1..1]	CodeSet	
OrigClOrdID	[0..1]	String	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11).
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
OrderQtyData	[1..1]	Component	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: CrossOrderCancelRequest

180.2.4969 SideCrossOrdModGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	Must be 1 or 2 if CrossType(549)=1(All-or-none Cross), 2 otherwise.
Side	[1..1]	CodeSet	Required if NoSides(552) > 0.
ShortMarkingExemptIndicator	[0..1]	Boolean	
OrigClOrdID	[0..1]	String	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11)
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
SecondaryClOrdID	[0..1]	String	
ClOrdLinkID	[0..1]	String	
OrigOrdModTime	[0..1]	UTCTimestamp	
Parties	[0..*]	Group	
SideCrossLegGrp	[0..*]	Group	
SideShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when Side(54) = 6 (Sell short exempt).
TradeOriginationDate	[0..1]	LocalMktDate	
TradeDate	[0..1]	LocalMktDate	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
DayBookingInst	[0..1]	CodeSet	
BookingUnit	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Use to assign an identifier to the block of preallocations
PreAllocGrp	[0..*]	Group	
QtyType	[0..1]	CodeSet	
OrderQtyData	[1..1]	Component	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	

Name	Mult.	Type	Description
OrderOrigination	[0..1]	CodeSet	
OriginatingDeptID	[0..1]	String	
ReceivingDeptID	[0..1]	String	
RoutingArrangementIndicator	[0..1]	CodeSet	
PreTradeAnonymity	[0..1]	Boolean	
CustOrderCapacity	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Conditionally required when ForexReq(121) = "Y".
SettlCurrencyCodeSource	[0..1]	CodeSet	
BookingType	[0..1]	CodeSet	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
ClearingAccountType	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting
CoveredOrUncovered	[0..1]	CodeSet	For use with derivatives, such as options
CashMargin	[0..1]	CodeSet	
ClearingFeeIndicator	[0..1]	CodeSet	
SolicitedFlag	[0..1]	CodeSet	
SideComplianceID	[0..1]	String	
SideTimeInForce	[0..1]	UTCTimestamp	Specifies how long the order as specified in the side stays in effect. Absence of this field indicates Day order.

Used in messages: CrossOrderCancelReplaceRequest, NewOrderCross

180.2.4970 SideCurrency

Used to identify the trading currency on the Trade Capture Report Side

Type: Currency

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4971 SideCurrencyCodeSource

Identifies class or source of the SideCurrency(1154) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4972 SideCurrentCollateralAmount

Currency value currently attributed to the collateral.

Type: Amt

Used in groups: SideCollateralAmountGrp

180.2.4973 SideExecID

When reporting trades, used to reference the identifier of the execution (ExecID) being reported if different ExecIDs were assigned to each side of the trade.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4974 SideExecRefID

Used to reference the value from SideExecID(1427).

Type: String

Used in groups: TrdMatchSideGrp

180.2.4975 SideFillStationCd

Used on a multi-sided trade to convey order routing information

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4976 SideGrossTradeAmt

The gross trade amount for this side of the trade. See also GrossTradeAmt (381) for additional definition.

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4977 SideHaircutIndicator

Indicates, if "Y", that a stated valuation includes a haircut, e.g. that the stated value reflects the subtraction of the haircut. Note that a value of "N" does not imply a haircut is not applicable, only that the haircut (if any) is not reflected in the stated valuation.

Type: Boolean

Used in groups: SideCollateralAmountGrp

180.2.4978 SideLastQty

Used to indicate the quantity on one side of a multi-sided trade.

Type: Qty

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4979 SideLiquidityInd

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

Type: int

Allowed values in LastLiquidityIndCodeSet:

Code	Name	Description
0	NeitherAddedNorRemovedLiquidity	Neither added nor removed liquidity. May be used by venues where market rules do not define "add" or "remove" liquidity. In the context of the SEC amendment of Regulation NMS Rule 606(b), may be used to identify executions that are only reported as part of total shares executed and not as part of shares providing or removing liquidity (see https://www.sec.gov/rules/final/2018/34-84528.pdf for details).
1	AddedLiquidity	Added Liquidity
2	RemovedLiquidity	Removed Liquidity
3	LiquidityRoutedOut	Liquidity Routed Out
4	Auction	Auction execution
5	TriggeredStopOrder	Triggered stop order. Fill was the result of a stop order being triggered and immediately executed.
6	TriggeredContingencyOrder	Triggered contingency order. Fill was the result of a contingency order (OCO, OTO, OUO) becoming active (after cancelling or updating another order) and being immediately executed.
7	TriggeredMarketOrder	Triggered market order. Fill was the result of a market order being triggered due to an executable orderbook situation.
8	RemovedLiquidityAfterFirmOrder-Commitment	Removed liquidity after firm order commitment. An order that was submitted for continuous trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.

Code	Name	Description
9	AuctionExecutionAfterFirmOrder-Commitment	Auction execution after firm order commitment. An order that was submitted for auction trading that required a firm order commit prior to execution. "Conditional order" is an alternate term used for such orders.
10	Unknown	Unknown. The liquidity indicator of the execution cannot be determined or was not provided upon execution.
11	Other	Other. None of the existing liquidity indicators are applicable for the execution (e.g. due to a venue's new order type that does not fit existing values).

Used in groups: TrdCapRptSideGrp

180.2.4980 SideMarketSegmentID

Identifies the market segment of the side.

Type: String

Used in groups: TrdMatchSideGrp

180.2.4981 SideMultiLegReportingType

Used to indicate if the side being reported on Trade Capture Report represents a leg of a multileg instrument or a single security.

Type: int

Allowed values in SideMultiLegReportingTypeCodeSet:

Code	Name	Description
1	SingleSecurity	Single Security (default if not specified)
2	IndividualLegOfAMultilegSecurity	Individual leg of a multileg security
3	MultilegSecurity	Multileg Security

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4982 SideOrigTradeID

Used to capture the original trade id for each side of a trade undergoing novation to a standardized model.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4983 SidePriceDifferential

Price Differential between the front and back leg of a spread or complex instrument.

Type: Price

Used in groups: TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4984 SideReasonCd

Used on a multi-sided trade to convey reason for execution

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4985 SideRegulatoryLegRefID

Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).

Type: String

Used in groups: SideRegulatoryTradeIDGrp

180.2.4986 SideRegulatoryTradeID

Trade identifier required by government regulators or other regulatory organziations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission.

Type: String

Used in groups: SideRegulatoryTradeIDGrp

180.2.4987 SideRegulatoryTradeIDEvent

Identifies the event which caused origination of the identifier in SideRegulatoryTradeID(1972). When more than one event is the cause, use the higher enumeration value. For example, if the identifier is originated due to an allocated trade which was cleared and reported, use the enumeration value 2 (Clearing).

Type: int

Allowed values in RegulatoryTradeIDEventCodeSet:

Code	Name	Description
0	InitialBlockTrade	Initial block trade.
1	Allocation	Allocation. Determination that the block trade will not be further allocated.
2	Clearing	Clearing
3	Compression	Compression
4	Novation	Novation
5	Termination	Termination
6	PostTrdVal	Post-trade valuation

Used in groups: SideRegulatoryTradeIDGrp

180.2.4988 SideRegulatoryTradeIDGrp

The SideRegulatoryTradeIDGrp is a repeating component within the TrdCapRptSideGrp component used to report the source, value and relationship of multiple trade identifiers for the same trade side.

This component can be used to meet regulatory trade reporting requirements where identifiers such as the Unique Swaps Identifier (USI) are required to be reported, showing the chaining of these identifiers as needed.

Name	Mult.	Type	Description
NoSideRegulatoryTradeIDs	[1..1]	NumInGroup	
SideRegulatoryTradeID	[0..1]	String	Required if NoSideRegulatoryTradeIDs(1971) > 0.
SideRegulatoryTradeIDSource	[0..1]	CodeSet	
SideRegulatoryTradeIDEvent	[0..1]	CodeSet	
SideRegulatoryTradeIDType	[0..1]	CodeSet	

Name	Mult.	Type	Description
SideRegulatoryLegRefID	[0..1]	String	This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg.
SideRegulatoryTradeIDScope	[0..1]	CodeSet	

Used in groups: TrdCapRptSideGrp

180.2.4989 SideRegulatoryTradeIDScope

Specifies the scope to which the SideRegulatoryTradeID(1972) applies. Used when a trade must be assigned more than one identifier, e.g. one for the clearing member and another for the client on a cleared trade as with the principal model in Europe.

Type: int

Allowed values in RegulatoryTradeIDScopeCodeSet:

Code	Name	Description
1	ClearingMember	Clearing member
2	Client	Client

Used in groups: SideRegulatoryTradeIDGrp

180.2.4990 SideRegulatoryTradeIDSource

Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator or from a supported standard identifier source scheme.

Type: String

Allowed values in RegulatoryTradeIDSourceCodeSet:

Code	Name	Description
1	UniqueTransactionIdentifier	Unique Transaction Identifier (ISO 23897)

Used in groups: SideRegulatoryTradeIDGrp

180.2.4991 SideRegulatoryTradeIDType

Specifies the type of trade identifier provided in SideRegulatoryTradeID(1972), within the context of the hierarchy of trade events.

Type: int

Allowed values in RegulatoryTradeIDTypeCodeSet:

Code	Name	Description
0	Current	Current. The default if not specified.
1	Previous	Previous. The previous trade's identifier when reporting a cleared trade or novation of a previous trade.
2	Block	Block. The block trade's identifier when reporting an allocated subtrade.
3	Related	Related. The related trade identifier when reporting a mixed swap.
4	ClearedBlockTrade	Cleared block trade. Assigned by the CCP to a bunched order/trade when it needs to be cleared with the standby clearing firm prior to post-trade allocation.
5	TradingVenueTransactionIdentifier	Trading venue transaction identifier. Assigned by the trading venue to a transaction. In the context of ESMA RTS 22 and RTS 24, this is an unique transaction identification "number generated by trading venues and disseminated to both the buying and selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU]." (quoted text from RTS 22). "Uniqueness" may be defined per relevant regulations.
6	ReportTrackingNumber	Report tracking number. In the context of EMIR Refit this is a "unique code assigned to the execution of an order and common for a group of reports related to the same execution" (see Q28 in https://www.esma.europa.eu/sites/default/files/library/esma74-362-2281_final_report_guidelines_emir_refit.pdf). Also referred to as the RTN.

Used in groups: SideRegulatoryTradeIDGrp

180.2.4992 SideRiskLimitCheckStatus

Indicates the status of the risk limit check performed on the side of a trade.

Type: int

Allowed values in RiskLimitCheckStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted. For use when none of the more specific status enumerations apply.
1	Rejected	Rejected. For use when none of the more specific status enumerations apply.
2	ClaimRequired	Claim required. Indicates that the clearing firm is required to accept or decline the trade.
3	PreDefinedLimitCheckSucceeded	Pre-defined limit check succeeded. Indicates a check enforced automatically by the clearing house.
4	PreDefinedLimitCheckFailed	Pre-defined limit check failed. Indicates a check enforced automatically by the clearing house.
5	PreDefinedAutoAcceptRuleInvoked	Pre-defined auto-accept rule invoked. Indicates that the clearing firm is required to accept or decline the trade because no limit or rule applies.
6	PreDefinedAutoRejectRuleInvoked	Pre-defined auto-reject rule invoked. Indicates a check enforced automatically by the clearing house. Note that clearing house rules of engagement may still require a clearing firm accept or reject the trade.
7	AcceptedByClearingFirm	Accepted by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for accepting the trade.
8	RejectedByClearingFirm	Rejected by clearing firm. Indicates that explicit action by the clearing firm, and not an automatic check by the clearing house, was the basis for rejecting the trade.
9	Pending	Pending. Indicates that one or more side level risk checks are in progress.
10	AcceptedByCreditHub	Accepted by credit hub. Indicates that a credit hub accepted the trade. An identifier assigned by the credit hub may appear in the appropriate RefRiskLimitCheckID(2334) field.
11	RejectedByCreditHub	Rejected by credit hub. Indicates that a credit hub rejected the trade.
12	PendingCreditHubCheck	Pending credit hub check. Indicates that a check is pending at a credit hub.
13	AcceptedByExecVenue	Accepted by execution venue. Indicates acceptance by an execution venue, such as a SEF.
14	RejectedByExecVenue	Rejected by execution venue. Indicates that the trade was rejected by an execution venue, such as a SEF.

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.4993 SideSettlCurrency

Used to identify the settlement currency on the Trade Capture Report Side

Type: Currency

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4994 SideSettlCurrencyCodeSource

Identifies class or source of the SideSettlCurrency(1155) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4995 SideShortSaleExemptionReason

Indicates the reason a short sale is exempted from applicable regulation (e.g. Reg SHO addendum (b)(1) in the U.S.)

Type: int

Allowed values in ShortSaleExemptionReasonCodeSet:

Code	Name	Description
0	ExemptionReasonUnknown	Exemption reason unknown. An exemption reason not provided or received.
1	IncomingSSE	Income sell short exempt. Agency broker has the customer's exemption reason, which is not explicitly provided to executing broker.
2	AboveNationalBestBid	Above national best bid (broker/dealer provision). Broker / dealer responsible for enforcing exemption rule has determined that the order is priced one or more ticks above the nation best bid of the security to be traded.
3	DelayedDelivery	Delayed delivery. The broker-dealer has a reasonable basis to believe the seller owns the covered security (pursuant to Rule 200 in the U.S.), but is subject to restrictions on delivery, provided that the seller intends to deliver the security as soon as all restrictions on delivery have been removed.
4	OddLot	Odd lot. The broker-dealer has a reasonable basis to believe the sale is by a market maker to offset customer odd-lot orders or to liquidate an odd-lot position that changes such broker's or dealer's position by no more than a unit of trading.
5	DomesticArbitrage	Domestic arbitrage. The sale is connected to a bona-fide domestic arbitrage transaction.
6	InternationalArbitrage	International arbitrage. The sale is connected to an international arbitrage transaction.
7	UnderwriterOrSyndicateDistribution	Underwriter or syndicate distribution. The short sale is (i) by an underwriter or member of a syndicate or group participating in the distribution of a security in connection with an over-allotment of securities; or (ii) is for purposes of a lay-off sale by an underwriter or member of a syndicate or group in connection with a distribution of securities through a rights or standby underwriting commitment.
8	RisklessPrincipal	Riskless principal. The short sale is by a broker or dealer effecting the execution of a customer purchase or the execution of a customer "long" sale on a riskless principal basis.
9	VWAP	VWAP. The short sale order is for the sale of a covered security at the volume weighted average price (VWAP) meeting certain criteria.

Used in groups: SideCrossOrdModGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4996 SideTimeInForce

Indicates how long the order as specified in the side stays in effect. SideTimeInForce allows a two-sided cross order to specify order behavior separately for each side. Absence of this field indicates that TimeInForce should be referenced. SideTimeInForce will override TimeInForce if both are provided.

Type: UTCTimestamp

Used in groups: SideCrossOrdModGrp

180.2.4997 SideTradeID

Used to represent the trade ID for each side of the trade assigned by an intermediary.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4998 SideTradeReportID

Used on a multi-sided trade to designate the ReportID

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.4999 SideTradeReportingIndicator

Used between parties to convey trade reporting status.

Type: int

Allowed values in TradeReportingIndicatorCodeSet:

Code	Name	Description
0	NotReported	Trade has not (yet) been reported. Depending on the regulatory regime the trade is reportable and the recipient may be responsible for reporting.
1	OnBook	Trade has been or will be reported by a trading venue as an "on-book" trade
2	SISeller	Trade has or will be reported as a seller trade by the authorised reporter

Code	Name	Description
3	SIBuyer	Trade has or will be reported as a buyer trade by the authorised reporter
4	NonSISeller	Trade has or will be reported as a seller trade by an entity other than the authorised reporter
5	SubDelegationByFirm	Trade has been or will be reported under a sub-delegation arrangement by an investment firm to a reporting facility (e.g. APA) on behalf of another investment firm
6	Reportable	Trade has been or will be reported. Depending on the regulatory regime the recipient is not responsible for reporting.
7	NonSIBuyer	Trade has been or will be reported as a buyer trade by an entity other than the authorised reporter
8	OffBook	Trade has been or will be reported by a trading venue as an "off-book" trade
9	NotReportable	Trade is not reportable. The (non-equity) instrument does not need to be reported by any party, e.g. because it is not deemed to have been traded on a trading venue.

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.5000 SideTrdRegTimestamp

Same as TrdRegTimestamp(769). Used in a multi-sided message to indicate relevant trade-side timestamp.

Type: UTCTimestamp

Used in groups: SideTrdRegTS

180.2.5001 SideTrdRegTimestampSrc

Same as TrdRegTimestampOrigin(771). Used in a multi-sided message to indicate relevant trade-side origin or source of timestamp.

Type: String

Used in groups: SideTrdRegTS

180.2.5002 SideTrdRegTimestampType

Same as TrdRegTimeStampType(770). Used in a multi-sided message to indicate relevant trade-side timestamp type.

Type: int

Allowed values in TrdRegTimestampTypeCodeSet:

Code	Name	Description
1	ExecutionTime	Execution time. Timestamp for the order execution. In the context of US futures markets (CFTC regulated) this is the non-qualified reporting time of order execution.
2	TimeIn	Time in. Timestamp for receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp of when the order was received on the trading floor (booth).
3	TimeOut	Time out. Timestamp for sending an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp when the trade was received from the pit.
4	BrokerReceipt	Broker receipt. Timestamp for a broker receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the time at which the broker received the order.
5	BrokerExecution	Broker execution. Timestamp for the broker executing an order. In the context of US futures markets (CFTC regulated) this is the time at which a broker executed the order for another broker.
6	DeskReceipt	Desk receipt. Timestamp for the transmission of an order to an internal desk or department on the same day the firm received the order.
7	SubmissionToClearing	Submission to clearing. The timestamp when the trade was officially acknowledged by the Clearing House.
8	TimePriority	Time priority. A timestamp (manually or electronically) assigned by a market to specify time priority for an order or quote.
9	OrderbookEntryTime	Orderbook entry time. Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry time cannot change during the lifetime of the order.
10	OrderSubmissionTime	Order submission time. Time the order was sent by the submitter.
11	PubliclyReported	Publicly reported. In the context of MiFID II, this is used to identify the time at which the transaction was first published to the market.

Code	Name	Description
12	PublicReportUpdated	Public report updated. In the context of MiFID II, this is used to identify the time at which the transaction's publication to the market was last updated
13	NonPubliclyReported	Non-publicly reported
14	NonPublicReportUpdated	Non-public report updated
15	SubmittedForConfirmation	Submitted for confirmation
16	UpdatedForConfirmation	Updated for confirmation
17	Confirmed	Confirmed
18	UpdatedForClearing	Updated for clearing
19	Cleared	Cleared
20	AllocationsSubmitted	Allocations submitted
21	AllocationsUpdated	Allocations updated
22	AllocationsCompleted	Allocations completed
23	SubmittedToRepository	Submitted to repository
24	PostTrdContntnEvnt	Post-trade continuation event
25	PostTradeValuation	Post-trade valuation
26	PreviousTimePriority	Previous time priority. Can be used in conjunction with TrdRegTimestampType(770) = 8 (Time priority) to provide the current and last priority timestamp in a single message.
27	IdentifierAssigned	Identifier assigned. Timestamp for the assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
28	PreviousIdentifierAssigned	Previous identifier assigned. Timestamp of previous assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
29	OrderCancellationTime	Order cancellation time. Timestamp for the cancellation of an order or quote.
30	OrderModificationTime	Order modification time. Timestamp for the modification of an order or quote.
31	OrderRoutingTime	Order routing time. Timestamp for the routing of an order to another broker or electronic execution venue.
32	TradeCancellationTime	Trade cancellation time. Timestamp for the cancellation of an execution (ExecType(150) = H (Trade Cancel)) or trade (TradeReportType(856) = 6 (Trade Report Cancel)).
33	TradeModificationTime	Trade modification time. Timestamp for the modification of an execution (ExecType(150) = G (Trade Correct)) or trade (TradeReportType(856) = 5 (No/Was)).
34	ReferenceTimeForNBBO	Reference time for NBBO. Timestamp for an NBBO reference price.

Code	Name	Description
35	Affirmed	Affirmed

Used in groups: SideTrdRegTS

180.2.5003 SideTrdRegTS

The SideTrdRegTS component block is used to convey trading or regulatory timestamps associated with one side of a multi-sided trade event.

Name	Mult.	Type	Description
NoSideTrdRegTS	[1..1]	NumInGroup	
SideTrdRegTimestamp	[0..1]	UTCTimestamp	
SideTrdRegTimestampType	[0..1]	CodeSet	
SideTrdRegTimestampSrc	[0..1]	String	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.5004 SideTrdSubType

Used on a multi-sided trade to specify the type of trade for a given side. Same values as TrdSubType (829).

Type: int

Allowed values in TrdSubTypeCodeSet:

Code	Name	Description
0	CMTA	CMTA
1	InternalTransferOrAdjustment	Internal transfer or adjustment
2	ExternalTransferOrTransferOfAccount	External transfer or transfer of account
3	RejectForSubmittingSide	Reject for submitting side
4	AdvisoryForContraSide	Advisory for contra side
5	OffsetDueToAnAllocation	Offset due to an allocation
6	OnsetDueToAnAllocation	Onset due to an allocation

Code	Name	Description
7	DifferentialSpread	Differential spread
8	ImpliedSpreadLegExecutedAgain-stAnOutright	Implied spread leg executed against an outright
9	TransactionFromExercise	Transaction from exercise
10	TransactionFromAssignment	Transaction from assignment
11	ACATS	ACATS
14	AI	AI (Automated input facility disabled in response to an exchange request.)
15	B	B (Transaction between two member firms where neither member firm is registered as a market maker in the security in question and neither is a designated fund manager. Also used by broker dealers when dealing with another broker which is not a member firm. Non-order book securities only.)
16	K	K (Transaction using block trade facility.)
17	LC	LC (Correction submitted more than three days after publication of the original trade report.)
18	M	M (Transaction, other than a transaction resulting from a stock swap or stock switch, between two market makers registered in that security including IDB or a public display system trades. Non-order book securities only.)
19	N	N (Non-protected portfolio transaction or a fully disclosed portfolio transaction)
20	NM	NM (i) transaction where Exchange has granted permission for non-publication. ii)IDB is reporting as seller. iii) submitting a transaction report to the Exchange, where the transaction report is not also a trade report.)
21	NR	NR (Non-risk transaction in a SEATS security other than an AIM security)
22	P	P (Protected portfolio transaction or a worked principal agreement to effect a portfolio transaction which includes order book securities)
23	PA	PA (Protected transaction notification)
24	PC	PC (Contra trade for transaction which took place on a previous day and which was automatically executed on the Exchange trading system)
25	PN	PN (Worked principal notification for a portfolio transaction which includes order book securities)

Code	Name	Description
26	R	R ((i) riskless principal transaction between non-members where the buying and selling transactions are executed at different prices or on different terms (requires a trade report with trade type indicator R for each transaction). (ii) market maker is reporting all the legs of a riskless principal transaction where the buying and selling transactions are executed at different prices (requires a trade report with trade type indicator R for each transaction)or. (iii) market maker is reporting the onward leg of a riskless principal transaction where the legs are executed at different prices, and another market maker has submitted a trade report using trade type indicator M for the first leg (this requires a single trade report with trade type indicator R).)
27	RO	RO (Transaction which resulted from the exercise of a traditional option or a stock-settled covered warrant)
28	RT	RT (Risk transaction in a SEATS security, (excluding AIM security) reported by a market maker registered in that security)
29	SW	SW (Transactions resulting from stock swap or a stock switch (one report is required for each line of stock))
30	T	T (If reporting a single protected transaction)
31	WN	WN (Worked principal notification for a single order book security)
32	WT	WT (Worked principal transaction (other than a portfolio transaction))
33	OffHoursTrade	Off Hours Trade
34	OnHoursTrade	On Hours Trade
35	OTCQuote	OTC Quote
36	ConvertedSWAP	Converted SWAP
37	CrossedTrade	Crossed Trade (X)
38	InterimProtectedTrade	Interim Protected Trade (I)
39	LargeInScale	Large in Scale (L)
40	WashTrade	Wash Trade
41	TradeAtSettlement	Trade at Settlement (TAS). Identifies a trade that will be priced using the settlement price.
42	AuctionTrade	Auction Trade. Mutually exclusive with TrdSubType(829) = 50 (Balancing).

Code	Name	Description
43	TradeAtMarker	Trade at Marker (TAM). Posted at a specific time each day and used to price the consummated trade for the product/month/strip executed (+/- and differentials). Closely related to TAS trades in function and trade practice.
44	CreditDefault	Default (Credit Event)
45	CreditRestructuring	Restructuring (credit event)
46	Merger	Merger (succession event)
47	SpinOff	Spin-off (succession event)
48	MultilateralCompression	Multilateral compression. Used to identify a special case of compression between multiple parties, e.g. for netted or portfolio trades.
50	Balancing	Balancing. Identifies an additional trade distributed to auction participants meant to resolve an imbalance between bids and offers. Mutually exclusive with TrdSubType(829) = 42 =(Auction).
51	BasisTradeIndexClose	Basis Trade index Close (BTIC). The marketplace name given to Trade at Marker (TAM) transactions in equity index futures.
52	TradeAtCashOpen	Trade At Cash Open (TACO). The marketplace name given to trading futures based on an opening quote of the underlying cash market.
53	TrdSubmitVenueClrSettl	Trade submitted to venue for clearing and settlement. Identifies trades brought on a trading venue purely for clearing and settlement purposes.
54	BilateralCompression	Bilateral compression. Used to identify a special case of compression between two parties, e.g. for netted or portfolio trades.

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.5005 SideUnderlyingRefID

Identifies the underlying instrument the entity applies to by referencing the underlying instrument's UnderlyingID(2874).

Type: String

Used in groups: SideCollateralAmountGrp

180.2.5006 SideValue1

Amounts in currency

Type: Amt

Used in messages: BidRequest

180.2.5007 SideValue2

Amounts in currency

Type: Amt

Used in messages: BidRequest

180.2.5008 SideValueInd

Code to identify which "SideValue" the value refers to. SideValue1 and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.

Type: int

Allowed values in SideValueIndCodeSet:

Code	Name	Description
1	SideValue1	Side Value 1
2	SideValue2	Side Value 2

Used in groups: BidDescReqGrp, ListOrdGrp

180.2.5009 SideVenueType

Identifies the type of venue where the trade was executed for the side.

Type: char

Allowed values in VenueTypeCodeSet:

Code	Name	Description
E	Electronic	Electronic exchange

Code	Name	Description
P	Pit	Pit
X	ExPit	Ex-pit
C	ClearingHouse	Clearinghouse
R	RegisteredMarket	Registered market. Markets registered with regulators such as exchange, multilateral trading facility (MTF), swap execution facility (SEF). In the context of regulatory reporting (e.g. CFTC reporting), this is used for regulated markets, e.g. swap markets.
O	OffMarket	Off-market. Off-book, off-facility. In the context of regulatory reporting (e.g. CFTC reporting) this identifies trades conducted away from a regulated market.
B	CentralLimitOrderBook	Central limit order book
Q	QuoteDrivenMarket	Quote driven market
D	DarkOrderBook	Dark order book
A	AuctionDrivenMarket	Auction driven market. Markets where matching occurs only in scheduled auctions.
N	QuoteNegotiation	Quote negotiation. Discretionary quoting on request or "request for quote" market.
V	VoiceNegotiation	Voice negotiation. A trading system where transactions between members are arranged through voice negotiation.
H	HybridMarket	Hybrid market. A hybrid system falling into two or more types of trading systems. In the context of ESMA reporting, this is for "Hybrid system." In the context of FCA reporting, this is for "Any other, including hybrid."
z	OtherMarket	Other market (lowercase "z"). A market that does not fall under any of the market types defined for VenueType(1430). In the context of ESMA reporting, this is for "Any other, excluding hybrid."

Used in groups: TrdMatchSideGrp

180.2.5010 Signature

Electronic signature

Type: data

Used in components: StandardTrailer

180.2.5011 SignatureLength

Number of bytes in signature field

Type: Length

Used in components: StandardTrailer

180.2.5012 SingleQuoteIndicator

Used to indicate whether the quoting system allows only one quote to be active at a time for the quote issuer or market maker.

Type: Boolean

Allowed values in SingleQuoteIndicatorCodeSet:

Code	Name	Description
N	MultipleQuotesAllowed	Multiple quotes allowed
Y	OnlyOneQuoteAllowed	Only one quote allowed

Used in messages: Quote

180.2.5013 SolicitedFlag

Indicates whether or not the order was solicited.

Type: Boolean

Allowed values in SolicitedFlagCodeSet:

Code	Name	Description
N	WasNotSolicited	Was not solicited
Y	WasSolicited	Was solicited

Used in groups: ListOrdGrp, SideCrossOrdModGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

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

180.2.5014 SpecialDividendsIndicator

Indicates whether special dividends are applicable.

Type: Boolean

Used in components: DividendConditions

180.2.5015 Spread

For Fixed Income. Either Swap Spread or Spread to Benchmark depending upon the order type.

Spread to Benchmark: Basis points relative to a benchmark. To be expressed as count of basis points (vs. an absolute value). E.g. High Grade Corporate Bonds may express price as basis points relative to benchmark (the BenchmarkCurveName(221) field). Note: Basis points can be negative.

Swap Spread: Target spread for a swap.

Type: PriceOffset

Used in components: SpreadOrBenchmarkCurveData

180.2.5016 SpreadOrBenchmarkCurveData

The SpreadOrBenchmarkCurveData component block is primarily used for Fixed Income to convey spread to a benchmark security or curve.

Name	Mult.	Type	Description
Spread	[0..1]	PriceOffset	For Fixed Income
BenchmarkCurveCurrency	[0..1]	Currency	
BenchmarkCurveCurrencyCodeSource	[0..1]	CodeSet	
BenchmarkCurveName	[0..1]	CodeSet	
BenchmarkCurvePoint	[0..1]	String	
BenchmarkPrice	[0..1]	Price	
BenchmarkPriceType	[0..1]	CodeSet	Must be present if BenchmarkPrice is used.
BenchmarkSecurityID	[0..1]	String	The identifier of the benchmark security, e.g. Treasury against Corporate bond.
BenchmarkSecurityIDSource	[0..1]	CodeSet	Source of BenchmarkSecurityID. If not specified, then ID Source is understood to be the same as that in the Instrument block.

Used in groups: InstrmtMDReqGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp, SecLstUpdRelSymGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, TradeCaptureReport

180.2.5017 StandardHeader

The standard FIX message header

Name	Mult.	Type	Description
BeginString	[1..1]	CodeSet	FIXT.1.1 (Always unencrypted, must be first field in message)
BodyLength	[1..1]	Length	(Always unencrypted, must be second field in message)
MsgType	[1..1]	CodeSet	(Always unencrypted, must be third field in message)
ApplVerID	[0..1]	CodeSet	Indicates application version using a service pack identifier. The ApplVerID applies to a specific message occurrence.
ApplExtID	[0..1]	int	
CstmApplVerID	[0..1]	String	Used to support bilaterally agreed custom functionality
SenderCompID	[1..1]	String	(Always unencrypted)
TargetCompID	[1..1]	String	(Always unencrypted)
OnBehalfOfCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)
DeliverToCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)
SecureDataLen	[0..1]	Length	Required to identify length of encrypted section of message. (Always unencrypted)
SecureData	[0..1]	data	Required when message body is encrypted. Always immediately follows SecureDataLen field.
MsgSeqNum	[1..1]	SeqNum	(Can be embedded within encrypted data section.)

Name	Mult.	Type	Description
SenderSubID	[0..1]	String	(Can be embedded within encrypted data section.)
SenderLocationID	[0..1]	String	Sender's LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
TargetSubID	[0..1]	String	"ADMIN" reserved for administrative messages not intended for a specific user. (Can be embedded within encrypted data section.)
TargetLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
OnBehalfOfSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
OnBehalfOfLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
PossDupFlag	[0..1]	CodeSet	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. (Can be embedded within encrypted data section.)
PossResend	[0..1]	CodeSet	Required when message may be duplicate of another message sent under a different sequence number. (Can be embedded within encrypted data section.)
SendingTime	[1..1]	UTCTimestamp	(Can be embedded within encrypted data section.)
OrigSendingTime	[0..1]	UTCTimestamp	Required for message resent as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.)
XmlDataLen	[0..1]	Length	Required when specifying XmlData to identify the length of a XmlData message block. (Can be embedded within encrypted data section.)

Name	Mult.	Type	Description
XmlData	[0..1]	XMLData	Can contain a XML formatted message block (e.g. FIXML). Always immediately follows XmlDataLen field. (Can be embedded within encrypted data section.). See Volume 1: FIXML Support
MessageEncoding	[0..1]	String	Type of message encoding (non-ASCII characters) used in a message's "Encoded" fields. Required if any "Encoding" fields are used.
LastMsgSeqNumProcessed	[0..1]	SeqNum	The last MsgSeqNum value received by the FIX engine and processed by downstream application, such as trading system or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.
HopGrp	[0..*]	Group	Number of repeating groups of historical "hop" information. Only applicable if OnBehalfOfCompID is used, however, its use is optional. Note that some market regulations or counterparties may require tracking of message hops.

Used in messages: AccountSummaryReport, AdjustedPositionReport, Advertisement, AlgoCertificateReport, AlgoCertificateReportAck, AlgoCertificateRequest, AlgoCertificateRequestAck, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck, ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, BidRequest, BidResponse, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, CrossRequest, CrossRequestAck, DerivativeSecurityList, DerivativeSecurityListRequest, DerivativeSecurityListUpdateReport, DontKnowTrade, Email, ExecutionAck, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataIncrementalRefresh, MarketDataReport, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatusResponse, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, Order-

MassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementReportAck, PayManagementRequest, PayManagementRequestAck, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RFQRequest, RegistrationInstructions, RegistrationInstructionsResponse, Reject, RequestForPositions, RequestForPositionsAck, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityMassStatus, SecurityMassStatusRequest, SecurityRiskMetricsReport, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, SequenceReset, SettlementInstructionRequest, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusReportAck, SettlementStatusRequest, SettlementStatusRequestAck, StreamAssignmentReport, StreamAssignmentReportACK, StreamAssignmentRequest, TestActionReport, TestActionRequest, TestActionRequestAck, TestRequest, TestSuiteDefinitionRequest, TestSuiteDefinitionRequestAck, TradeAggregationReport, TradeAggregationRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReport, TradeMatchReportAck, TradingSessionList, TradingSessionListRequest, TradingSessionListUpdateReport, TradingSessionStatus, TradingSessionStatusRequest, UserNotification, UserRequest, UserResponse, XMLnonFIX

180.2.5018 StandardTrailer

The standard FIX message trailer

Name	Mult.	Type	Description
SignatureLength	[0..1]	Length	Required when trailer contains signature. Note: Not to be included within SecureData field
Signature	[0..1]	data	Note: Not to be included within SecureData field
CheckSum	[1..1]	String	(Always unencrypted, always last field in message)

Used in messages: AccountSummaryReport, AdjustedPositionReport, Advertisement, AlgoCertifi-

cateReport, AlgoCertificateReportAck, AlgoCertificateRequest, AlgoCertificateRequestAck, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationInstructionAlertRequestAck, AllocationReport, AllocationReportAck, ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, BidRequest, BidResponse, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, CrossRequest, CrossRequestAck, DerivativeSecurityList, DerivativeSecurityListRequest, DerivativeSecurityListUpdateReport, DontKnowTrade, Email, ExecutionAck, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataIncrementalRefresh, MarketDataReport, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionRequest, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuote, MassQuoteAck, MultilegOrderCancelReplace, NetworkCounterpartySystemStatusRequest, NetworkCounterpartySystemStatusResponse, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, OrderStatusRequest, PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementReportAck, PayManagementRequest, PayManagementRequestAck, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteCancel, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RFQRequest, RegistrationInstructions, RegistrationInstructionsResponse, Reject, RequestForPositions, RequestForPositionsAck, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityList, SecurityListRequest, SecurityListUpdateReport, SecurityMassStatus, SecurityMassStatusRequest, SecurityRiskMetricsReport, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, SequenceReset, SettlementInstructionRequest, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusReportAck, SettlementStatusRequest, SettlementStatusRequestAck, StreamAssignmentReport, StreamAssignmentReportACK, StreamAssignmentRequest, TestActionReport, TestActionRequest, TestActionRequestAck, TestRequest, TestSuiteDefinitionRequest, TestSuiteDefinitionRequestAck, TradeAggregationReport, TradeAggregationRequest, TradeCaptur-

eReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReport, TradeMatchReportAck, TradingSessionList, TradingSessionListRequest, TradingSessionListUpdateReport, TradingSessionStatus, TradingSessionStatusRequest, UserNotification, UserRequest, UserResponse, XMLnonFIX

180.2.5019 StandardVariance

Standard variance (over the lifetime of an instrument) or initial variance used to calculate settlement prices, e.g. for variance futures.

Type: float

Used in groups: ClearingPriceParametersGrp

180.2.5020 StandInstDbID

Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.

Type: String

Used in components: SettlInstructionsData

Used in groups: SettlDetails

Used in messages: SettlementInstructionRequest

180.2.5021 StandInstDbName

Name of the Standing Instruction database represented with StandInstDbType (169) (i.e. the Global Custodian's name).

Type: String

Used in components: SettlInstructionsData

Used in groups: SettlDetails

Used in messages: SettlementInstructionRequest

180.2.5022 StandInstDbType

Identifies the Standing Instruction database used

Type: int

Allowed values in StandInstDbTypeCodeSet:

Code	Name	Description
0	Other	Other
1	DTCSID	DTC SID
2	ThomsonALERT	Thomson ALERT
3	AGlobalCustodian	A Global Custodian (StandInstDBName (70) must be provided)
4	AccountNet	AccountNet

Used in components: SettlInstructionsData

Used in groups: SettlDetails

Used in messages: SettlementInstructionRequest

180.2.5023 StartCash

Starting dirty cash consideration of a financing deal, i.e. paid to the seller on the Start Date.

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.5024 StartDate

Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral

Type: LocalMktDate

Used in components: FinancingDetails

180.2.5025 StartMaturityMonthYear

Starting maturity month year for an option class

Type: MonthYear

Used in groups: MaturityRules

180.2.5026 StartPriceRange

Lower boundary for price range.

Type: Price

Used in groups: PriceRangeRuleGrp

180.2.5027 StartStrikePxRange

Starting price for the range to which the StrikeIncrement applies. Price refers to the price of the underlying

Type: Price

Used in groups: StrikeRules

180.2.5028 StartTickPriceRange

Starting price range for specified tick increment

Type: Price

Used in groups: TickRules

180.2.5029 StateOrProvinceOfIssue

A two-character state or province abbreviation.

Type: String

Used in components: Instrument

180.2.5030 StatsIndGrp

Name	Mult.	Type	Description
NoStatsIndicators	[1..1]	NumInGroup	Number of statistics indicators

Name	Mult.	Type	Description
StatsType	[0..1]	CodeSet	Indicates that the MD Entry is eligible for inclusion in the type of statistic specified by the StatsType. Must be provided if NoStatsIndicators greater than 0.

Used in groups: MDIncGrp

180.2.5031 StatsType

Type of statistics

Type: int

Allowed values in StatsTypeCodeSet:

Code	Name	Description
1	ExchangeLast	Exchange Last
2	High	High / Low Price
3	AveragePrice	Average Price (VWAP, TWAP ..)
4	Turnover	Turnover (Price * Qty)

Used in groups: StatsIndGrp

180.2.5032 StatusText

A text description associated with a network status.

Type: String

Used in groups: CompIDStatGrp

180.2.5033 StatusValue

Indicates the status of a network connection

Type: int

Allowed values in StatusValueCodeSet:

Code	Name	Description
1	Connected	Connected
2	NotConnectedUnexpected	Not Connected - down expected up
3	NotConnectedExpected	Not Connected - down expected down
4	InProcess	In Process

Used in groups: CompIDStatGrp

180.2.5034 Stipulations

The Stipulations component block is used in Fixed Income to provide additional information on a given security. These additional information are usually not considered static data information.

Name	Mult.	Type	Description
NoStipulations	[1..1]	NumInGroup	
StipulationType	[0..1]	CodeSet	Required if NoStipulations >0
StipulationValue	[0..1]	String	

Used in groups: ListOrdGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp, SecLstUpdRelSymGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport

180.2.5035 StipulationType

For Fixed Income.

Type of Stipulation.

Other types may be used by mutual agreement of the counterparties.

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

Type: String

Allowed values in StipulationTypeCodeSet:

Code	Name	Description
ABS	AbsolutePrepaymentSpeed	Absolute Prepayment Speed
AMT	AlternativeMinimumTax	Alternative Minimum Tax (Y/N)
INCURRCVY	IncurredRecovery	Incurred recovery (Y/N). Specifies whether incurred recovery is applicable (Y) or not (N). Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time.Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. 2009 CDX Tranche Terms.
ADDTRM	AdditionalTerm	Additional term. Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.
AUTOREINV	AutoReinvestment	Auto Reinvestment at <rate> or better
CPP	ConstantPrepaymentPenalty	Constant Prepayment Penalty
BANKQUAL	BankQualified	Bank qualified (Y/N)
CPR	ConstantPrepaymentRate	Constant Prepayment Rate
MODEQTYDLVY	ModifiedEquityDelivery	Modified equity delivery. Indicates whether delivery of selected obligationshaving an amountgreater than the reference entity notional amount is allowed (Y) or (N). 2005 iTraxx tranched Transactions Standard Terms Supplement.
BGNCON	BargainConditions	Bargain conditions (see StipulationValue (234) for values)
CPY	ConstantPrepaymentYield	Constant Prepayment Yield
NOREFOBLIG	NoReferenceOblication	No reference obligation (Y/N). When specified as "Y" this indicates that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. 2003 ISDA Credit Derivatives Definitions.
COUPON	CouponRange	Coupon range
HEP	FinalCPROfHomeEquityPrepay-mentCurve	final CPR of Home Equity Prepayment Curve

Code	Name	Description
UNKREFOBLIG	UnknownReferenceObligation	Unknown reference obligation (Y/N). When specified as "Y" this indicates that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). 2003 FpML-CD-4.0.
ALLGUARANTEES	AllGuarantees	All guarantees (Y/N). Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction (Y) or (N). ISDA 2003 Term: All Guarantees.
CURRENCY	ISOCurrencyCode	ISO Currency Code
MHP	PercentOfManufacturedHousingPrepaymentCurve	Percent of Manufactured Housing Prepayment Curve
CUSTOMDATE	CustomStart	Custom start/end date
MPR	MonthlyPrepaymentRate	Monthly Prepayment Rate
REFPX	ReferencePrice	Reference price (Y/N). Specifies the reference price expressed as a percentage between 0 and 1 (e.g. 0.05 is 5%). The reference price is used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price.
GEOG	Geographics	Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])
PPC	PercentOfProspectusPrepaymentCurve	Percent of Prospectus Prepayment Curve

Code	Name	Description
REFPOLICY	ReferencePolicy	Reference policy (Y/N). Indicates whether the reference obligation is guaranteed (Y), or not (N), under a reference policy. If the Reference Obligation is guaranteed under a Reference Policy, and such Reference Policy by its terms excludes any component of the Expected Principal Amount for purposes of determining the liability of the relevant Insurer, or the Insurer is otherwise not required to pay any such amounts under the terms of the Reference Policy, the relevant component or amount shall also be excluded for purposes of determining the Expected Principal Amount with respect to any determination of Principal Shortfall hereunder. 2006 ISDA CDS on MBS Terms.
HAIRCUT	ValuationDiscount	Valuation Discount
PSA	PercentOfBMAPrepaymentCurve	Percent of BMA Prepayment Curve
SECRDLIST	SecuredList	Secured list (Y/N). Specifies whether a list of Syndicated Secured Obligations (also known as the Relevant Secured List) exists (Y), or not (N), for the Reference Entity. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.
INSURED	Insured	Insured (Y/N)
SMM	SingleMonthlyMortality	Single Monthly Mortality
ISSUE	IssueDate	Year Or Year/Month of Issue (ex. 234=2002/09)
ISSUER	Issuer	Issuer's ticker
ISSUESIZE	IssueSizeRange	issue size range
LOOKBACK	LookbackDays	Lookback Days
LOT	ExplicitLotIdentifier	Explicit lot identifier
LOTVAR	LotVariance	Lot Variance (value in percent maximum over- or under-allocation allowed)
MAT	MaturityYearAndMonth	Maturity Year And Month
MATURITY	MaturityRange	Maturity range
MAXSUBS	MaximumSubstitutions	Maximum substitutions (Repo)
MINDNOM	MinimumDenomination	Minimum denomination
MININCR	MinimumIncrement	Minimum increment

Code	Name	Description
MINQTY	MinimumQuantity	Minimum quantity
PAYFREQ	PaymentFrequency	Payment frequency, calendar
PIECES	NumberOfPieces	Number Of Pieces
PMAX	PoolsMaximum	Pools Maximum
PPL	PoolsPerLot	Pools per Lot
PPM	PoolsPerMillion	Pools per Million
PPT	PoolsPerTrade	Pools per Trade
PRICE	PriceRange	Price Range
PRICEFREQ	PricingFrequency	Pricing frequency
PROD	ProductionYear	Production Year
PROTECT	CallProtection	Call protection
PURPOSE	Purpose	Purpose
PXSOURCE	BenchmarkPriceSource	Benchmark price source
RATING	RatingSourceAndRange	Rating source and range
REDEMPTION	TypeOfRedemption	Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible
RESTRICTED	Restricted	Restricted (Y/N)
SECTOR	MarketSector	Market Sector
SECTYPE	SecurityTypeIncludedOrExcluded	Security Type included or excluded
STRUCT	Structure	Structure
SUBSFREQ	SubstitutionsFrequency	Substitutions frequency (Repo)
SUBSLEFT	SubstitutionsLeft	Substitutions left (Repo)
TEXT	FreeformText	Freeform Text
TRDVAR	TradeVariance	Trade Variance (value in percent maximum over- or under-allocation allowed)
WAC	WeightedAverageCoupon	Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])
WAL	WeightedAverageLifeCoupon	Weighted Average Life Coupon - value in percent (exact or range)
WALA	WeightedAverageLoanAge	Weighted Average Loan Age - value in months (exact or range)
WAM	WeightedAverageMaturity	Weighted Average Maturity - value in months (exact or range)

Code	Name	Description
WHOLE	WholePool	Whole Pool (Y/N)
YIELD	YieldRange	Yield Range
AVFICO	AverageFICOScore	Average FICO Score
ORIGAMT	OriginalAmount	Original amount. The original issued amount of a mortgage backed security or other loan/asset backed security.
AVSIZE	AverageLoanSize	Average Loan Size
POOLEFFDT	PoolEffectiveDate	Pool effective date
MAXBAL	MaximumLoanBalance	Maximum Loan Balance
POOLINITFCTR	PoolInitialFactor	Pool initial factor. For morttgage backed securities, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: where 1 means that the whole mortage amount is outstanding, 0.8 means that80% remains to be repaid and 20% has been repaid.
POOL	PoolIdentifier	Pool Identifier
TRANCHE	Tranche	Tranche identifier. Identifies the tranche of a mortgage backed security, loan, collateralized mortgage obligation or similar securities that can be split into different risk or maturity (for example) classes.
ROLLTYPE	TypeOfRollTrade	Type of Roll trade
SUBSTITUTION	Substitution	Substitution (Y/N). Indicates whether substitution is applicable (Y) or (N).
MULTEXCHFLLBCK	MULTEXCHFLLBCK	Multiple exchange fallback (Y/N). For an index option transaction, indicates whether a relevant "Multiple Exchange Index Annex" is applicable (Y) to the transaction or not (N). This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
REFTRADE	ReferenceToRollingOrClosing-Trade	Reference to rolling or closing trade
COMPSECFLLBCK	COMPSECFLLBCK	Component security fallback (Y/N). For an index option transaction, indicates whether a relevant "Component Security Index Annex" is applicable (Y) to the transaction or not (N).
REFPRIN	PrincipalOfRollingOrClosing-Trade	Principal to rolling or closing trade

Code	Name	Description
LOCLJRSDCTN	LOCLJRSDCTN	Local jurisdiction (Y/N). "Local Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties, and similar charges) imposed by the taxing authority of the local jurisdiction.
REFINT	InterestOfRollingOrClosingTrade	Interest of rolling or closing trade
AVAILQTY	AvailableOfferQuantity-ToBeShownToTheStreet	Available offer quantity to be shown to the street
RELVJRSDCTN	RELVJRSDCTN	Relevant jurisdiction (Y/N). "Relevant Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties and similar charges) that would be imposed by the taxing authority of the "country of underlier" on a "hypothetical broker dealer" assuming that the applicable hedge positions are held by its office in the Relevant Jurisdiction.
BROKERCREDIT	BrokerCredit	Broker's sales credit
INTERNALPX	OfferPriceToBeShownToInter-nalBrokers	Offer price to be shown to internal brokers
INTERNALQTY	OfferQuantityToBeShownToInt-ernalBrokers	Offer quantity to be shown to internal brokers
LEAVEQTY	TheMinimumResidualOffer-Quantity	The minimum residual offer quantity
MAXORDQTY	MaximumOrderSize	Maximum order size
ORDRINCR	OrderQuantityIncrement	Order quantity increment
PRIMARY	PrimaryOrSecondaryMar-ketIndicator	Primary or Secondary market indicator
SALESCREDITOVR	BrokerSalesCreditOverride	Broker sales credit override
TRADERCREDIT	TraderCredit	Trader's credit
DISCOUNT	DiscountRate	Discount Rate (when price is denominated in percent of par)
YTM	YieldToMaturity	Yield to Maturity (when YieldType(235) and Yield(236) show a different yield)
PAYOFF	InterestPayoffOfRollingOrA-mendingTrade	Interest payoff of rolling or amending trade

Used in groups: Stipulations

180.2.5036 StipulationValue

For Fixed Income. Value of stipulation.

The expression can be an absolute single value or a combination of values and logical operators:

< value

> value

<= value

>= value

value

value - value2

value OR value2

value AND value2

YES

NO

Bargain conditions recognized by the London Stock Exchange - to be used when StipulationType is "BGNCON".

CD = Special cum Dividend

XD = Special ex Dividend

CC = Special cum Coupon

XC = Special ex Coupon

CB = Special cum Bonus

XB = Special ex Bonus

CR = Special cum Rights

XR = Special ex Rights

CP = Special cum Capital Repayments

XP = Special ex Capital Repayments

CS = Cash Settlement

SP = Special Price

TR = Report for European Equity Market Securities in accordance with Chapter 8 of the Rules.

GD = Guaranteed Delivery

Values for StipulationType = "PXSOURCE":

BB GENERIC

BB FAIRVALUE

BROKERTEC

ESPEED

GOVPX

HILLIARD FARBER

ICAP

TRADEWEB

TULLETT LIBERTY

If a particular side of the market is wanted append /BID /OFFER or /MID.

plus appropriate combinations of the above and other expressions by mutual agreement of the counterparties.

Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc.

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

Type: String

Used in groups: Stipulations

180.2.5037 StopPx

Price per unit of quantity (e.g. per share)

Type: Price

Used in components: TradeReportOrderDetail

Used in groups: ListOrdGrp

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

180.2.5038 StrategyLinkID

Identifies the multileg strategy (e.g. spread) to which the trade belongs. This links together trade legs executed as part of a strategy during a single match event.

Type: String

Used in groups: MDFullGrp, MDIncGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp

180.2.5039 StrategyParameterName

Name of parameter

Type: String

Used in groups: StrategyParametersGrp

180.2.5040 StrategyParametersGrp

Name	Mult.	Type	Description
NoStrategyParameters	[1..1]	NumInGroup	Indicates number of strategy parameters
StrategyParameterName	[0..1]	String	Name of parameter
StrategyParameterType	[0..1]	CodeSet	Datatype of the parameter.
StrategyParameterValue	[0..1]	String	Value of the parameter

Used in groups: ListOrdGrp

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

180.2.5041 StrategyParameterType

Datatype of the parameter

Type: int

Allowed values in StrategyParameterTypeCodeSet:

Code	Name	Description
1	Int	Int
2	Length	Length
3	NumInGroup	NumInGroup
4	SeqNum	SeqNum
5	TagNum	TagNum
6	Float	float
7	Qty	Qty
8	Price	Price
9	PriceOffset	PriceOffset
10	Amt	Amt
11	Percentage	Percentage
12	Char	Char
13	Boolean	Boolean
14	String	String
15	MultipleCharValue	MultipleCharValue
16	Currency	Currency
17	Exchange	Exchange
18	MonthYear	MonthYear
19	UTCTimestamp	UTCTimestamp
20	UTCTimeOnly	UTCTimeOnly
21	LocalMktDate	LocalMktDate
22	UTCDateOnly	UTCDateOnly
23	Data	data
24	MultipleStringValue	MultipleStringValue
25	Country	Country
26	Language	Language
27	TZTimeOnly	TZTimeOnly
28	TZTimestamp	TZTimestamp
29	Tenor	Tenor

Used in groups: StrategyParametersGrp

180.2.5042 StrategyParameterValue

Value of the parameter

Type: String

Used in groups: StrategyParametersGrp

180.2.5043 StrategyType

Specifies the type of trade strategy.

Type: String

Allowed values in StrategyTypeCodeSet:

Code	Name	Description
STD	Straddle	Straddle
STG	Strangle	Strangle
BF	Butterfly	Butterfly
CNDR	Condor	Condor
CISN	CallableInversibleSnowball	Callable inversible snowball
OTHER	Other	Other

Used in components: Instrument

180.2.5044 StreamAsgnAckType

Type of acknowledgement.

Type: int

Allowed values in StreamAsgnAckTypeCodeSet:

Code	Name	Description
0	AssignmentAccepted	Assignment Accepted
1	AssignmentRejected	Assignment Rejected

Used in messages: StreamAssignmentReportACK

180.2.5045 StreamAsgnRejReason

Reason code for stream assignment request reject.

Type: int

Allowed values in StreamAsgnRejReasonCodeSet:

Code	Name	Description
0	UnknownClient	Unknown client
1	ExceedsMaximumSize	Exceeds maximum size
2	UnknownOrInvalidCurrencyPair	Unknown or Invalid currency pair
3	NoAvailableStream	No available stream
99	Other	Other

Used in groups: StrmAsgnRptInstrmtGrp

Used in messages: StreamAssignmentReportACK

180.2.5046 StreamAsgnReqID

Unique identifier for the stream assignment request provided by the requester.

Type: String

Used in messages: StreamAssignmentReport, StreamAssignmentRequest

180.2.5047 StreamAsgnReqType

Type of stream assignment request.

Type: int

Allowed values in StreamAsgnReqTypeCodeSet:

Code	Name	Description
1	StreamAssignmentForNewCustomer	Stream assignment for new customer(s)
2	StreamAssignmentForExistingCustomer	Stream assignment for existing customer(s)

Used in messages: StreamAssignmentReport, StreamAssignmentRequest

180.2.5048 StreamAsgnRptID

Unique identifier of the stream assignment report provided by the respondent.

Type: String

Used in messages: StreamAssignmentReport, StreamAssignmentReportACK

180.2.5049 StreamAsgnType

The type of assignment being affected in the Stream Assignment Report.

Type: int

Allowed values in StreamAsgnTypeCodeSet:

Code	Name	Description
1	Assignment	Assignment
2	Rejected	Rejected
3	Terminate	Terminate/Unassign

Used in groups: StrmAsgnRptInstrmtGrp

180.2.5050 StreamAssetAttributeGrp

The StreamAssetAttributeGrp is a repeating subcomponent of the StreamCommodity component used to detail commodity attributes, quality standards and reject limits.

Name	Mult.	Type	Description
NoStreamAssetAttributes	[1..1]	NumInGroup	
StreamAssetAttributeType	[0..1]	String	Required if NoStreamAssetAttributes(41237) > 0.
StreamAssetAttributeValue	[0..1]	String	
StreamAssetAttributeLimit	[0..1]	String	

Used in components: StreamCommodity

180.2.5051 StreamAssetAttributeLimit

Limit or lower acceptable value of the attribute.

Type: String

Used in groups: StreamAssetAttributeGrp

180.2.5052 StreamAssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: StreamAssetAttributeGrp

180.2.5053 StreamAssetAttributeValue

Specifies the value of the attribute.

Type: String

Used in groups: StreamAssetAttributeGrp

180.2.5054 StreamCalculationBalanceOfFirstPeriod

When specified and set to 'Y', it indicates that the first calculation period should run from the effective date to the end of the calendar period in which the effective date falls (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and effective date is Jan 15.). If 'N' or not specified, it indicates that the first calculation period should run from the effective date for one whole period (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and the effective date is Jan 15.).

Type: Boolean

Used in components: StreamCalculationPeriodDates

180.2.5055 StreamCalculationCorrectionPeriod

Time unit multiplier for the length of time after the publication of the data when corrections can be made.

Type: int

Used in components: StreamCalculationPeriodDates

180.2.5056 StreamCalculationCorrectionUnit

Time unit associated with the length of time after the publication of the data when corrections can be made.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: StreamCalculationPeriodDates

180.2.5057 StreamCalculationFrequencyPeriod

Time unit multiplier for the frequency at which calculation period end dates occur.

Type: int

Used in components: StreamCalculationPeriodDates

180.2.5058 StreamCalculationFrequencyUnit

Time unit associated with the frequency at which calculation period end dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: StreamCalculationPeriodDates

180.2.5059 StreamCalculationPeriodBusinessCenter

The business center calendar used to adjust calculation periods, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: StreamCalculationPeriodBusinessCenterGrp

180.2.5060 StreamCalculationPeriodBusinessCenterGrp

StreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the StreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoStreamCalculationPeriodBusinessCenters	[1..1]	NumInGroup	
StreamCalculationPeriodBusinessCenter	[0..1]	String	Required if NoStreamCalculationPeriodBusinessCenters(40958) > 0.

Used in components: StreamCalculationPeriodDates

180.2.5061 StreamCalculationPeriodBusinessDayConvention

The business day convention used to adjust calculation periods. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: StreamCalculationPeriodDates

180.2.5062 StreamCalculationPeriodDate

The adjusted or unadjusted fixed calculation period date.

Type: LocalMktDate

Used in groups: StreamCalculationPeriodDateGrp

180.2.5063 StreamCalculationPeriodDateGrp

The StreamCalculationPeriodDateGrp is a repeating subcomponent of the StreamCalculationPeriod-Dates component used to detail fixed dates for the swap stream.

Name	Mult.	Type	Description
NoStreamCalculationPeriodDates	[1..1]	NumInGroup	
StreamCalculationPeriodDate	[0..1]	LocalMktDate	Required if NoStreamCalculationPeriodDates(41241) > 0.

Name	Mult.	Type	Description
StreamCalculationPeriodDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: StreamCalculationPeriodDates

180.2.5064 StreamCalculationPeriodDates

StreamCalculationPeriodDates is a subcomponent of the StreamGrp component used to specify the calculation period dates of the stream.

Name	Mult.	Type	Description
StreamCalculationPeriodDatesXID	[0..1]	XID	
StreamCalculationPeriodDatesXIDRef	[0..1]	XIDREF	
StreamCalculationPeriodBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream.
StreamCalculationPeriodBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream.
StreamCalculationPeriodDateGrp	[0..*]	Group	
StreamFirstPeriodStartDateUnad-justed	[0..1]	LocalMktDate	
StreamFirstPeriodStartDateBusiness-DayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the calculation period dates of the stream.
StreamFirstPeriodStartDateBusiness-CenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the calculation period dates of the stream.
StreamFirstPeriodStartDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
StreamFirstRegularPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
StreamFirstCompoundingPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
StreamLastRegularPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
StreamCalculationFrequencyPeriod	[0..1]	int	Conditionally required when StreamCalculationFrequencyUnit(40083) is specified.
StreamCalculationFrequencyUnit	[0..1]	CodeSet	Conditionally required when StreamCalculationFrequencyPeriod(40082) is specified.
StreamCalculationRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the stream calculation dates.
StreamCalculationBalanceOfFirstPeriod	[0..1]	Boolean	
StreamCalculationCorrectionPeriod	[0..1]	int	Conditionally required when StreamCalculationCorrectionUnit(41248) is specified.
StreamCalculationCorrectionUnit	[0..1]	CodeSet	Conditionally required when StreamCalculationCorrectionPeriod(41247) is specified.

Used in groups: StreamGrp

180.2.5065 StreamCalculationPeriodDatesXID

Identifier of this calculation period for cross referencing elsewhere in the message.

Type: XID

Used in components: StreamCalculationPeriodDates

180.2.5066 StreamCalculationPeriodDatesXIDRef

Cross reference to another calculation period for duplicating its properties.

Type: XIDREF

Used in components: StreamCalculationPeriodDates

180.2.5067 StreamCalculationPeriodDateType

Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: StreamCalculationPeriodDateGrp

180.2.5068 StreamCalculationRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the DateAdjustment component within the Instrument component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month

Code	Name	Description
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.

Code	Name	Description
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: StreamCalculationPeriodDates

180.2.5069 StreamCommodityAltID

Alternate security identifier value for the commodity.

Type: String

Used in groups: StreamCommodityAltIDGrp

180.2.5070 StreamCommodityAltIDGrp

StreamCommodityAltIDGrp is a subcomponent of the StreamCommodity component used to specify alternate identifiers.

Name	Mult.	Type	Description
NoStreamCommodityAltIDs	[1..1]	NumInGroup	
StreamCommodityAltID	[0..1]	String	Required if NoStreamCommodityAltIDs(41277) > 0.
StreamCommodityAltIDSource	[0..1]	String	Required if NoStreamCommodityAltIDs(41277) > 0.

Used in components: StreamCommodity

180.2.5071 StreamCommodityAltIDSource

Identifies the class or source of the alternate commodity security identifier.

Type: String

Used in groups: StreamCommodityAltIDGrp

180.2.5072 StreamCommodityBase

Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.

Type: String

Used in components: StreamCommodity

180.2.5073 StreamCommodity

StreamCommodity is a subcomponent of the Stream component used to identify and describe the underlying commodity.

Name	Mult.	Type	Description
StreamCommodityBase	[0..1]	String	
StreamCommodityType	[0..1]	String	
StreamCommoditySecurityID	[0..1]	String	Conditionally required when StreamCommoditySecurityIDSource(41254) is specified.
StreamCommoditySecurityIDSource	[0..1]	CodeSet	Conditionally required when StreamCommoditySecurityID(41253) is specified.
StreamCommodityAltIDGrp	[0..*]	Group	
StreamCommodityDesc	[0..1]	String	
EncodedStreamCommodityDescLen	[0..1]	Length	Must be set if EncodedCommodityDesc(41257) field is specified and must immediately precede it.
EncodedStreamCommodityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the StreamCommodityDesc(41255) field in the encoded format specified via the MessageEncoding(347) field.
StreamCommodityDeliveryPricingRegion	[0..1]	String	May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N).
StreamAssetAttributeGrp	[0..*]	Group	
StreamCommodityUnitOfMeasure	[0..1]	CodeSet	
StreamCommodityCurrency	[0..1]	Currency	
StreamCommodityExchange	[0..1]	Exchange	
StreamCommodityRateSource	[0..1]	int	

Name	Mult.	Type	Description
StreamCommodityRateReferencePage	[0..1]	String	
StreamCommodityRateReferencePageHeading	[0..1]	String	
StreamDataProvider	[0..1]	String	
StreamCommodityDataSourceGrp	[0..*]	Group	
StreamCommodityPricingType	[0..1]	String	
StreamCommodityNearbySettlDayPeriod	[0..1]	int	Conditionally required when StreamCommodityNearbySettlDayUnit(41267) is specified.
StreamCommodityNearbySettlDayUnit	[0..1]	CodeSet	Conditionally required when StreamCommodityNearbySettlDayPeriod(41266) is specified.
StreamCommoditySettlDateUnadjusted	[0..1]	LocalMktDate	
StreamCommoditySettlDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of settlement dates.
StreamCommoditySettlBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of settlement dates.
StreamCommoditySettlDateAdjusted	[0..1]	LocalMktDate	
StreamCommoditySettlMonth	[0..1]	int	
StreamCommoditySettlDateRollPeriod	[0..1]	int	Conditionally required when StreamCommoditySettlDateRollUnit(41273) is specified.
StreamCommoditySettlDateRollUnit	[0..1]	CodeSet	Conditionally required when StreamCommoditySettlDateRollPeriod(41272) is specified.
StreamCommoditySettlDayType	[0..1]	CodeSet	
StreamCommoditySettlPeriodGrp	[0..*]	Group	
StreamCommodityXID	[0..1]	XID	
StreamCommodityXIDRef	[0..1]	XIDREF	

Used in groups: StreamGrp

180.2.5074 StreamCommodityCurrency

Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.

Type: Currency

Used in components: StreamCommodity

180.2.5075 StreamCommodityDataSourceGrp

StreamCommodityDataSourceGrp is a subcomponent of the StreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.

Name	Mult.	Type	Description
NoStreamCommodityDataSources	[1..1]	NumInGroup	
StreamCommodityDataSourceID	[0..1]	String	Required if NoStreamCommodityDataSources(41280) > 0.
StreamCommodityDataSourceIDType	[0..1]	CodeSet	Required if NoStreamCommodityDataSources(41280) > 0.

Used in components: StreamCommodity

180.2.5076 StreamCommodityDataSourceID

Data source identifier.

Type: String

Used in groups: StreamCommodityDataSourceGrp

180.2.5077 StreamCommodityDataSourceIDType

Type of data source identifier.

Type: int

Allowed values in StreamCommodityDataSourceIDTypeCodeSet:

Code	Name	Description
0	City	City (4 character business center code)
1	Airport	Airport (IATA standard)
2	WeatherStation	Weather station WBAN (Weather Bureau Army Navy)
3	WeatherIndex	Weather index WMO (World Meteorological Organization)

Used in groups: StreamCommodityDataSourceGrp

180.2.5078 StreamCommodityDeliveryPricingRegion

The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list.

Type: String

Used in components: StreamCommodity

180.2.5079 StreamCommodityDesc

Description of the commodity asset.

Type: String

Used in components: StreamCommodity

180.2.5080 StreamCommodityExchange

Identifies the exchange where the commodity is traded.

Type: Exchange

Used in components: StreamCommodity

180.2.5081 StreamCommodityNearbySettlDayPeriod

Time unit multiplier for the nearby settlement day.

Type: int

Used in components: StreamCommodity

180.2.5082 StreamCommodityNearbySettlDayUnit

Time unit associated with the nearby settlement day.

Type: String

Allowed values in StreamCommodityNearbySettlDayUnitCodeSet:

Code	Name	Description
Wk	Week	Week
Mo	Month	Month

Used in components: StreamCommodity

180.2.5083 StreamCommodityPricingType

Specifies how the pricing or rate setting of the trade is to be determined or based upon.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricing_Type for code list of applicable commodity pricing types.

Type: String

Used in components: StreamCommodity

180.2.5084 StreamCommodityRateReferencePage

Identifies the reference "page" from the rate source.

Type: String

Used in components: StreamCommodity

180.2.5085 StreamCommodityRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in components: StreamCommodity

180.2.5086 StreamCommodityRateSource

Identifies the source of rate information used for commodities.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.

Type: int

Used in components: StreamCommodity

180.2.5087 StreamCommoditySecurityID

Specifies the market identifier for the commodity.

Type: String

Used in components: StreamCommodity

180.2.5088 StreamCommoditySecurityIDSource

Identifies the class or source of the StreamCommoditySecurityIDSource(41253) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch

Code	Name	Description
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: StreamCommodity

180.2.5089 StreamCommoditySettlBusinessCenter

The business center calendar used to adjust the commodity delivery date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: StreamCommoditySettlBusinessCenterGrp

180.2.5090 StreamCommoditySettlBusinessCenterGrp

StreamCommoditySettlBusinessCenterGrp is a repeating subcomponent of the StreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoStreamCommoditySettlBusiness-Centers	[1..1]	NumInGroup	
StreamCommoditySettlBusinessCen-ter	[0..1]	String	Required if NoStreamCommoditySettlBusiness-Centers(41249) > 0.

Used in components: StreamCommodity

180.2.5091 StreamCommoditySettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5092 StreamCommoditySettlDateAdjusted

The adjusted commodity delivery date.

Type: LocalMktDate

Used in components: StreamCommodity

180.2.5093 StreamCommoditySettlDateBusinessDayConvention

The business day convention used to adjust the commodity delivery date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: StreamCommodity

180.2.5094 StreamCommoditySettlDateRollPeriod

Time unit multiplier for the commodity delivery date roll.

Type: int

Used in components: StreamCommodity

180.2.5095 StreamCommoditySettlDateRollUnit

Time unit associated with the commodity delivery date roll.

Type: String

Allowed values in StreamCommoditySettlDateRollUnitCodeSet:

Code	Name	Description
D	Day	Day

Used in components: StreamCommodity

180.2.5096 StreamCommoditySettlDateUnadjusted

The unadjusted commodity delivery date.

Type: LocalMktDate

Used in components: StreamCommodity

180.2.5097 StreamCommoditySettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days
10	AllWeekends	All weekends

Used in groups: StreamCommoditySettlDayGrp

180.2.5098 StreamCommoditySettlDayGrp

The StreamCommoditySettlDayGrp is a repeating subcomponent of the StreamCommoditySettlPeriodGrp component used to define the settlement days associated with the commodity contract.

Name	Mult.	Type	Description
NoStreamCommoditySettlDays	[1..1]	NumInGroup	
StreamCommoditySettlDay	[0..1]	CodeSet	Required if NoStreamCommoditySettlDays(41283) > 0.
StreamCommoditySettlTotalHours	[0..1]	int	
StreamCommoditySettlTimeGrp	[0..*]	Group	

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5099 StreamCommoditySettlDayType

Specifies the commodity delivery roll day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: StreamCommodity

180.2.5100 StreamCommoditySettlEnd

The end time for commodities settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: StreamCommoditySettlTimeGrp

180.2.5101 StreamCommoditySettlFlowType

Specifies the commodity delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak

Code	Name	Description
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5102 StreamCommoditySettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5103 StreamCommoditySettlMonth

Specifies a fixed single month for commodity delivery.

Type: int

Used in components: StreamCommodity

180.2.5104 StreamCommoditySettlPeriodFrequencyPeriod

Time unit multiplier for the settlement period frequency.

Type: int

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5105 StreamCommoditySettlPeriodFrequencyUnit

Time unit associated with the settlement period frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5106 StreamCommoditySettlPeriodGrp

The StreamCommoditySettlPeriodGrp is a repeating subcomponent of the StreamCommodity component used to define the settlement period details associated with the commodity contract.

Name	Mult.	Type	Description
NoStreamCommoditySettlPeriods	[1..1]	NumInGroup	
StreamCommoditySettlCountry	[0..1]	Country	Required if NoStreamCommoditySettlPeriods(41289) > 0.
StreamCommoditySettlTimeZone	[0..1]	String	
StreamCommoditySettlFlowType	[0..1]	CodeSet	
StreamCommoditySettlPeriodNotional	[0..1]	Qty	
StreamCommoditySettlPeriodNotionalUnitOfMeasure	[0..1]	CodeSet	
StreamCommoditySettlPeriodFrequencyPeriod	[0..1]	int	Conditionally required when StreamCommoditySettlFrequencyUnit(41296) is specified.
StreamCommoditySettlPeriodFrequencyUnit	[0..1]	CodeSet	Conditionally required when StreamCommoditySettlFrequencyPeriod(41295) is specified.
StreamCommoditySettlPeriodPrice	[0..1]	Price	

Name	Mult.	Type	Description
StreamCommoditySettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
StreamCommoditySettlPeriodPriceCurrency	[0..1]	Currency	
StreamCommoditySettlHolidaysProcessingInstruction	[0..1]	CodeSet	
StreamCommoditySettlDayGrp	[0..*]	Group	
StreamCommoditySettlPeriodXID	[0..1]	XID	
StreamCommoditySettlPeriodXIDRef	[0..1]	XIDREF	

Used in components: StreamCommodity

180.2.5107 StreamCommoditySettlPeriodNotional

Specifies the delivery quantity associated with this settlement period.

Type: Qty

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5108 StreamCommoditySettlPeriodNotionalUnitOfMeasure

Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5109 StreamCommoditySettlPeriodPrice

The settlement period price.

Type: Price

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5110 StreamCommoditySettlPeriodPriceCurrency

The currency of the settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5111 StreamCommoditySettlPeriodPriceUnitOfMeasure

Specifies the settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms

Code	Name	Description
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce

Code	Name	Description
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5112 StreamCommoditySettlPeriodXID

Identifier of this settlement period for cross referencing elsewhere in the message.

Type: XID

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5113 StreamCommoditySettlPeriodXIDRef

Cross reference to another settlement period for duplicating its properties.

Type: XIDREF

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5114 StreamCommoditySettlStart

The start time for commodities settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: StreamCommoditySettlTimeGrp

180.2.5115 StreamCommoditySettlTimeGrp

The StreamCommoditySettlTimeGrp is a repeating subcomponent of the StreamCommoditySettlDayGrp component used to define the settlement time periods associated with the commodity contract.

Name	Mult.	Type	Description
NoStreamCommoditySettlTimes	[1..1]	NumInGroup	
StreamCommoditySettlStart	[0..1]	String	Required if NoStreamCommoditySettlTimes(41286) > 0.
StreamCommoditySettlEnd	[0..1]	String	Required if NoStreamCommoditySettlTimes(41286) > 0.
StreamCommoditySettlTimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: StreamCommoditySettlDayGrp

180.2.5116 StreamCommoditySettlTimeType

Specifies the format of the commodities settlement start and end times.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.

Code	Name	Description
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: StreamCommoditySettlTimeGrp

180.2.5117 StreamCommoditySettlTimeZone

Commodity delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: StreamCommoditySettlPeriodGrp

180.2.5118 StreamCommoditySettlTotalHours

Sum of the hours specified in StreamCommoditySettlTimeGrp.

Type: int

Used in groups: StreamCommoditySettlDayGrp

180.2.5119 StreamCommodityType

Specifies the type of commodity product.

For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values.

For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for values.

For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.

Type: String

Used in components: StreamCommodity

180.2.5120 StreamCommodityUnitOfMeasure

The unit of measure (UOM) of the commodity asset.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: StreamCommodity

180.2.5121 StreamCommodityXID

Identifier of this stream commodity for cross referencing elsewhere in the message.

Type: XID

Used in components: StreamCommodity

180.2.5122 StreamCommodityXIDRef

Reference to a stream commodity elsewhere in the message.

Type: XIDREF

Used in components: StreamCommodity

180.2.5123 StreamCurrency

Specifies the currency the StreamNotional(40054) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: StreamGrp

180.2.5124 StreamDataProvider

Specifies the commodity data or information provider.

See http://www.fpml.org/coding-scheme/commodity-information-provider for values.

Type: String

Used in components: StreamCommodity

180.2.5125 StreamDesc

A short descriptive name given to the payment stream. Eg. CDS, Fixed, Float, Float2, GBP. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as reference.

Type: String

Used in groups: StreamGrp

180.2.5126 StreamEffectiveDateAdjusted

The adjusted effective date.

Type: LocalMktDate

Used in components: StreamEffectiveDate

180.2.5127 StreamEffectiveDateBusinessCenter

The business center calendar used to adjust the instrument's stream's effective, or relative effective, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: StreamEffectiveDateBusinessCenterGrp

180.2.5128 StreamEffectiveDateBusinessCenterGrp

StreamEffectiveDateBusinessCenterGrp is a repeating subcomponent of the StreamEffectiveDate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoStreamEffectiveDateBusinessCenters	[1..1]	NumInGroup	
StreamEffectiveDateBusinessCenter	[0..1]	String	Required if NoStreamEffectiveDateBusinessCenters(40960) > 0.

Used in components: StreamEffectiveDate

180.2.5129 StreamEffectiveDateBusinessDayConvention

The business day convention used to adjust the instrument's stream's effective, or relative effective, date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.

Code	Name	Description
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: StreamEffectiveDate

180.2.5130 StreamEffectiveDate

StreamEffectivedDate is a subcomponent of the StreamGrp component used to specify the effective date of the stream.

Name	Mult.	Type	Description
StreamEffectiveDateUnadjusted	[0..1]	LocalMktDate	
StreamEffectiveDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the effective date of the stream.
StreamEffectiveDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the effective date of the stream.
StreamEffectiveDateRelativeTo	[0..1]	int	
StreamEffectiveDateOffsetPeriod	[0..1]	int	Conditionally required when StreamEffectiveDateOffsetUnit(40912) is specified.
StreamEffectiveDateOffsetUnit	[0..1]	CodeSet	Conditionally required when StreamEffectiveDateOffsetPeriod(40911) is specified.
StreamEffectiveDateOffsetDayType	[0..1]	CodeSet	
StreamEffectiveDateAdjusted	[0..1]	LocalMktDate	

Used in groups: StreamGrp

180.2.5131 StreamEffectiveDateOffsetDayType

Specifies the day type of the relative effective date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: StreamEffectiveDate

180.2.5132 StreamEffectiveDateOffsetPeriod

Time unit multiplier for the relative effective date offset.

Type: int

Used in components: StreamEffectiveDate

180.2.5133 StreamEffectiveDateOffsetUnit

Time unit associated with the relative effective date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: StreamEffectiveDate

180.2.5134 StreamEffectiveDateRelativeTo

Specifies the anchor date when the effective date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: StreamEffectiveDate

180.2.5135 StreamEffectiveDateUnadjusted

The unadjusted effective date.

Type: LocalMktDate

Used in components: StreamEffectiveDate

180.2.5136 StreamFirstCompoundingPeriodEndDateUnadjusted

The unadjusted end date of the initial compounding period.

Type: LocalMktDate

Used in components: StreamCalculationPeriodDates

180.2.5137 StreamFirstPeriodStartDateAdjusted

The adjusted first calculation period start date, if it is before the effective date.

Type: LocalMktDate

Used in components: StreamCalculationPeriodDates

180.2.5138 StreamFirstPeriodStartDateBusinessCenter

The business center calendar used to adjust the instrument's stream's first calculation period start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: StreamFirstPeriodStartDateBusinessCenterGrp

180.2.5139 StreamFirstPeriodStartDateBusinessCenterGrp

StreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the StreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoStreamFirstPeriodStartDateBusinessCenters	[1..1]	NumInGroup	
StreamFirstPeriodStartDateBusinessCenter	[0..1]	String	Required if NoStreamFirstPeriodStartDateBusinessCenters(40959) > 0.

Used in components: StreamCalculationPeriodDates

180.2.5140 StreamFirstPeriodStartDateBusinessDayConvention

The business day convention used to adjust the instrument's stream's first calculation period start date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: StreamCalculationPeriodDates

180.2.5141 StreamFirstPeriodStartDateUnadjusted

The unadjusted first calculation period start date if before the effective date.

Type: LocalMktDate

Used in components: StreamCalculationPeriodDates

180.2.5142 StreamFirstRegularPeriodStartDateUnadjusted

The unadjusted first start date of the regular calculation period, if there is an initial stub period.

Type: LocalMktDate

Used in components: StreamCalculationPeriodDates

180.2.5143 StreamGrp

The StreamGrp is a repeating subcomponent of the Instrument component used to detail the swap streams associated with the instrument.

Name	Mult.	Type	Description
NoStreams	[1..1]	NumInGroup	
StreamType	[0..1]	CodeSet	Required if NoStreams(40049) > 0.
StreamXID	[0..1]	XID	
StreamDesc	[0..1]	String	
StreamVersion	[0..1]	String	
StreamVersionEffectiveDate	[0..1]	LocalMktDate	
StreamPaySide	[0..1]	CodeSet	
StreamReceiveSide	[0..1]	CodeSet	
StreamNotionalXIDRef	[0..1]	XIDREF	
StreamNotional	[0..1]	Amt	
StreamCurrency	[0..1]	Currency	
StreamNotionalDeterminationMethod	[0..1]	String	
StreamNotionalAdjustments	[0..1]	CodeSet	
StreamNotionalFrequencyPeriod	[0..1]	int	Conditionally required when StreamNotionalFrequencyUnit(41307) is specified.
StreamNotionalFrequencyUnit	[0..1]	CodeSet	Conditionally required when StreamNotionalFrequencyPeriod(41306) is specified.

Name	Mult.	Type	Description
StreamNotionalCommodityFrequency	[0..1]	CodeSet	
StreamNotionalUnitOfMeasure	[0..1]	CodeSet	
StreamTotalNotional	[0..1]	Qty	
StreamTotalNotionalUnitOfMeasure	[0..1]	CodeSet	
StreamCommodity	[0..1]	Component	
StreamEffectiveDate	[0..1]	Component	
StreamTerminationDate	[0..1]	Component	
StreamCalculationPeriodDates	[0..1]	Component	
PaymentStream	[0..1]	Component	
PaymentScheduleGrp	[0..*]	Group	
PaymentStubGrp	[0..*]	Group	
DeliveryStream	[0..1]	Component	
DeliveryScheduleGrp	[0..*]	Group	
StreamText	[0..1]	String	
EncodedStreamTextLen	[0..1]	Length	Must be set if EncodedStreamText(40983) field is specified and must immediately precede it.
EncodedStreamText	[0..1]	data	Encoded (non-ASCII characters) representation of the StreamText(40056) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: Instrument

180.2.5144 StreamLastRegularPeriodEndDateUnadjusted

The unadjusted last regular period end date if there is a final stub period.

Type: LocalMktDate

Used in components: StreamCalculationPeriodDates

180.2.5145 StreamNotional

Notional, or initial notional value for the payment stream. Use the PaymentScheduleGrp component to specify the rate steps.

Type: Amt

Used in groups: StreamGrp

180.2.5146 StreamNotionalAdjustments

For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap.

Type: int

Allowed values in StreamNotionalAdjustmentsCodeSet:

Code	Name	Description
0	Execution	Execution. The adjustments to the number of units are governed by an execution clause.
1	PortfolioRebalancing	Portfolio rebalancing. The adjustments to the number of units are governed by a portfolio rebalancing clause.
2	Standard	Standard. The adjustments to the number of units are not governed by any specific clause.

Used in groups: StreamGrp

180.2.5147 StreamNotionalCommodityFrequency

The commodity's notional or quantity delivery frequency.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: StreamGrp

180.2.5148 StreamNotionalDeterminationMethod

Specifies the method for determining the floating notional value for equity swaps.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: StreamGrp

180.2.5149 StreamNotionalFrequencyPeriod

Time unit multiplier for the swap stream's notional frequency.

Type: int

Used in groups: StreamGrp

180.2.5150 StreamNotionalFrequencyUnit

Time unit associated with the swap stream's notional frequency.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in groups: StreamGrp

180.2.5151 StreamNotionalUnitOfMeasure

Specifies the delivery stream quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: StreamGrp

180.2.5152 StreamNotionalXIDRef

Cross reference to another Stream notional for duplicating its properties.

Type: XIDREF

Used in groups: StreamGrp

180.2.5153 StreamPaySide

The side of the party paying the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: StreamGrp

180.2.5154 StreamReceiveSide

The side of the party receiving the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: StreamGrp

180.2.5155 StreamTerminationDateAdjusted

The adjusted termination date.

Type: LocalMktDate

Used in components: StreamTerminationDate

180.2.5156 StreamTerminationDateBusinessCenter

The business center calendar used to adjust the instrument's stream's termination, or relative termination, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: StreamTerminationDateBusinessCenterGrp

180.2.5157 StreamTerminationDateBusinessCenterGrp

StreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the StreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in the Instrument component.

Name	Mult.	Type	Description
NoStreamTerminationDateBusinessCenters	[1..1]	NumInGroup	
StreamTerminationDateBusinessCenter	[0..1]	String	Required if NoStreamTerminationDateBusinessCenters(40961) > 0.

Used in components: StreamTerminationDate

180.2.5158 StreamTerminationDateBusinessDayConvention

The business day convention used to adjust the instrument's stream's termination, or relative termination, date. Used only to override the business day convention specified in the DateAdjustment component within the Instrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: StreamTerminationDate

180.2.5159 StreamTerminationDate

StreamTerminationDate is a subcomponent of the StreamGrp component used to specify the termination date of the stream.

Name	Mult.	Type	Description
StreamTerminationDateUnadjusted	[0..1]	LocalMktDate	
StreamTerminationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in Instrument. The specified value would be specific to this instance of the termination date of the stream.
StreamTerminationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in Instrument. The specified values would be specific to this instance of the termination date of the stream.
StreamTerminationDateRelativeTo	[0..1]	int	
StreamTerminationDateOffsetPeriod	[0..1]	int	Conditionally required when StreamTerminationDateOffsetUnit(40070) is specified.
StreamTerminationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when StreamTerminationDateOffsetPeriod(40069) is specified.
StreamTerminationDateOffsetDayType	[0..1]	CodeSet	
StreamTerminationDateAdjusted	[0..1]	LocalMktDate	

Used in groups: StreamGrp

180.2.5160 StreamTerminationDateOffsetDayType

Specifies the day type of the relative termination date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar

Code	Name	Description
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: StreamTerminationDate

180.2.5161 StreamTerminationDateOffsetPeriod

Time unit multiplier for the relative termination date offset.

Type: int

Used in components: StreamTerminationDate

180.2.5162 StreamTerminationDateOffsetUnit

Time unit associated with the relative termination date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: StreamTerminationDate

180.2.5163 StreamTerminationDateRelativeTo

Specifies the anchor date when the termination date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: StreamTerminationDate

180.2.5164 StreamTerminationDateUnadjusted

The unadjusted termination date.

Type: LocalMktDate

Used in components: StreamTerminationDate

180.2.5165 StreamText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: StreamGrp

180.2.5166 StreamTotalNotional

Total notional or delivery quantity over the term of the contract.

Type: Qty

Used in groups: StreamGrp

180.2.5167 StreamTotalNotionalUnitOfMeasure

Specifies the unit of measure (UOM) for the total notional or delivery quantity over the term of the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: StreamGrp

180.2.5168 StreamType

Type of swap stream.

Type: int

Allowed values in StreamTypeCodeSet:

Code	Name	Description
0	PaymentCashSettlement	Payment / cash settlement
1	PhysicalDelivery	Physical delivery

Used in groups: StreamGrp

180.2.5169 StreamVersion

The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.

Type: String

Used in groups: StreamGrp

180.2.5170 StreamVersionEffectiveDate

The effective date of the StreamVersion(42784).

Type: LocalMktDate

Used in groups: StreamGrp

180.2.5171 StreamXID

Identifier of this Stream for cross referencing elsewhere in the message.

Type: XID

Used in groups: StreamGrp

180.2.5172 StrikeCurrency

Currency in which the StrikePrice is denominated.

Type: Currency

Used in components: Instrument

180.2.5173 StrikeCurrencyCodeSource

Identifies class or source of the StrikeCurrency(947) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.5174 StrikeExerciseStyle

Expiration Style for an option class:

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in groups: StrikeRules

180.2.5175 StrikeIncrement

Value by which strike price should be incremented within the specified price range.

Type: float

Used in groups: StrikeRules

180.2.5176 StrikeIndex

Specifies the index used to calculate the strike price.

Type: String

Used in components: Instrument

180.2.5177 StrikeIndexCurvePoint

The point on the floating rate index curve. Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: Instrument

180.2.5178 StrikeIndexQuote

The quote side from which the index price is to be determined.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: Instrument

180.2.5179 StrikeIndexSpread

Specifies the strike price offset from the named index.

Type: PriceOffset

Used in components: Instrument

180.2.5180 StrikeMultiplier

Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

Type: float

Used in components: Instrument

180.2.5181 StrikePrice

Strike Price for an Option.

Type: Price

Used in components: Instrument

180.2.5182 StrikePriceBoundaryMethod

Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise.

Type: int

Allowed values in StrikePriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThan	Less than underlying price is in-the-money (ITM)
2	LessThanOrEqual	Less than or equal to the underlying price is in-the-money(ITM)
3	Equal	Equal to the underlying price is in-the-money(ITM)
4	GreaterThanOrEqual	Greater than or equal to underlying price is in-the-money(ITM)
5	GreaterThan	Greater than underlying is in-the-money(ITM)

Used in components: Instrument

180.2.5183 StrikePriceBoundaryPrecision

Used in combination with StrikePriceBoundaryMethod to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in components: Instrument

180.2.5184 StrikePriceDeterminationMethod

Specifies how the strike price is determined at the point of option exercise. The strike may be fixed throughout the life of the option, set at expiration to the value of the underlying, set to the average value of the underlying , or set to the optimal value of the underlying.

Type: int

Allowed values in StrikePriceDeterminationMethodCodeSet:

Code	Name	Description
1	FixedStrike	Fixed strike (default if not specified)
2	StrikeSetAtExpiration	Strike set at expiration to underlying or other value (lookback floating)
3	StrikeSetToAverageAcrossLife	Strike set to average of underlying settlement price across the life of the option
4	StrikeSetToOptimalValue	Strike set to optimal value

Used in components: Instrument

180.2.5185 StrikePricePrecision

Specifies the number of decimal places for exercise price.

Type: int

Used in components: Instrument

180.2.5186 StrikeRuleID

Allows strike rule to be referenced via an identifier so that rules do not need to be explicitly enumerated

Type: String

Used in groups: StrikeRules

180.2.5187 StrikeRules

Name	Mult.	Type	Description
NoStrikeRules	[1..1]	NumInGroup	Number of strike rule entries. This block specifies the rules for determining how new strikes should be listed within the stated price range of the underlying instrument

Name	Mult.	Type	Description
StrikeRuleID	[0..1]	String	Allows strike rule to be referenced via an identifier so that rules do not need to be explicitly enumerated
StartStrikePxRange	[0..1]	Price	Starting price for the range to which the StrikeIncrement applies. Price refers to the price of the underlying
EndStrikePxRange	[0..1]	Price	Ending price of the range to which the StrikeIncrement applies. Price refers to the price of the underlying
StrikeIncrement	[0..1]	float	Value by which strike price should be incremented within the specified price
StrikeExerciseStyle	[0..1]	CodeSet	Enumeration that represents the exercise style for a class of options. Same values as ExerciseStyle
MaturityRules	[0..*]	Group	Describes the maturity rules for a given set of strikes as defined by StrikeRules

Used in groups: MarketSegmentGrp, SecListGrp, SecLstUpdRelSymGrp

180.2.5188 StrikeTime

The time at which current market prices are used to determine the value of a basket.

In negotiation workflows where a spread-to-benchmark price is negotiated, this is the pre-determined time at which the benchmark is to be spotted.

Type: UTCTimestamp

Used in groups: QuotReqGrp, QuotReqRjctGrp

Used in messages: BidRequest, Quote, QuoteResponse, QuoteStatusReport

180.2.5189 StrikeUnitOfMeasure

Used to express the unit of measure (UOM) of the price if different from the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms

Code	Name	Description
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce

Code	Name	Description
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: Instrument

180.2.5190 StrikeValue

Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

Type: float

Used in components: Instrument

180.2.5191 StrmAsgnReqGrp

Name	Mult.	Type	Description
NoAsgnReqs	[1..1]	NumInGroup	Stream Assignment Requests.
Parties	[0..*]	Group	
StrmAsgnReqInstrmtGrp	[0..*]	Group	

Used in messages: StreamAssignmentRequest

180.2.5192 StrmAsgnReqInstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[0..1]	Component	
SettlType	[0..1]	CodeSet	
MDEntrySize	[0..1]	Qty	
MDStreamID	[0..1]	String	

Used in groups: StrmAsgnReqGrp

180.2.5193 StrmAsgnRptGrp

Name	Mult.	Type	Description
NoAsgnReqs	[1..1]	NumInGroup	Stream Assignment Reports.
Parties	[0..*]	Group	
StrmAsgnRptInstrmtGrp	[0..*]	Group	

Used in messages: StreamAssignmentReport

180.2.5194 StrmAsgnRptInstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	NumInGroup	
Instrument	[0..1]	Component	
SettlType	[0..1]	CodeSet	
StreamAsgnType	[0..1]	CodeSet	
MDStreamID	[0..1]	String	
StreamAsgnRejReason	[0..1]	CodeSet	
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in groups: StrmAsgnRptGrp

180.2.5195 Subject

The subject of an Email message

Type: String

Used in messages: Email

180.2.5196 SubscriptionRequestType

Subscription Request Type

Type: char

Allowed values in SubscriptionRequestTypeCodeSet:

Code	Name	Description
0	Snapshot	Snapshot
1	SnapshotAndUpdates	Snapshot + Updates (Subscribe)
2	DisablePreviousSnapshot	Disable previous Snapshot + Update Request (Unsubscribe)

Used in messages: CollateralInquiry, DerivativeSecurityListRequest, MarginRequirementInquiry, MarginRequirementInquiryAck, MarketDataRequest, MarketDataStatisticsRequest, MarketDefinitionRequest, PartyDetailsListRequest, PartyEntitlementsRequest, PartyRiskLimitsRequest, PositionReport, QuoteStatusRequest, RFQRequest, RequestForPositions, RequestForPositionsAck, SecurityDefinitionRequest, SecurityListRequest, SecurityMassStatusRequest, SecurityStatusRequest, SecurityTypes, SettlementStatusRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradingSessionListRequest, TradingSessionStatusRequest

180.2.5197 SwapClass

The classification or type of swap. Additional values may be used by mutual agreement of the counterparties.

Type: String

Allowed values in SwapClassCodeSet:

Code	Name	Description
BS	BasisSwap	Basis swap
IX	IndexSwap	Index swap
BB	BroadBasedSecuritySwap	Broad-based security swap
SK	BasketSwap	Basket swap

Used in components: Instrument

180.2.5198 SwapPoints

For FX Swap, this is used to express the differential between the far leg's bid/offer and the near leg's bid/offer. Value can be negative. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199

Type: PriceOffset

Used in messages: MultilegOrderCancelReplace, NewOrderMultileg

180.2.5199 SwapSubClass

The sub-classification or notional schedule type of the swap.

Type: String

Allowed values in SwapSubClassCodeSet:

Code	Name	Description
AMTZ	Amortizing	Amortizing notional schedule
COMP	Compounding	Compounding
CNST	ConstantNotionalSchedule	Constant notional schedule
ACRT	AccretingNotionalSchedule	Accreting notional schedule

Code	Name	Description
CUST	CustomNotionalSchedule	Custom notional schedule

Used in components: Instrument

180.2.5200 Symbol

Ticker symbol. Common, "human understood" representation of the security. SecurityID (48) value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles)

Use "[N/A]" for products which do not have a symbol.

Type: String

Used in components: Instrument

180.2.5201 SymbolPositionNumber

Reference to the first or second currency or digital asset in Symbol(55) for FX-style trading.

Conditionally required when one or both symbols in Symbol(55) represent a digital asset.

Type: int

Used in groups: SecAltIDGrp

180.2.5202 SymbolSfx

Additional information about the security (e.g. preferred, warrants, etc.). Note also see SecurityType (167).

As defined in the NYSE Stock and bond Symbol Directory and in the AMEX Fitch Directory.

Type: String

Allowed values in SymbolSfxCodeSet:

Code	Name	Description
CD	EUCPWithLumpSumInterest	EUCP with lump-sum interest rather than discount price
WI	WhenIssued	"When Issued" for a security to be reissued under an old CUSIP or ISIN

Used in components: Instrument

180.2.5203 TargetCompID

Assigned value used to identify receiving firm.

Type: String

Used in components: StandardHeader

180.2.5204 TargetLocationID

Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

180.2.5205 TargetMarketSegmentGrp

Convey a list of market segments upon which an action is to be taken.

Name	Mult.	Type	Description
NoTargetMarketSegments	[1..1]	NumInGroup	
TargetMarketSegmentID	[0..1]	String	Required when NoTargetMarketSegments(1789) > 0.

Used in messages: OrderMassActionReport, OrderMassActionRequest

180.2.5206 TargetMarketSegmentID

Market segment within a target market segment repeating group.

Type: String

Used in groups: TargetMarketSegmentGrp

180.2.5207 TargetParties

Name	Mult.	Type	Description
NoTargetPartyIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of TargetPartyID, TargetPartyIDSource, and TargetPartyRole.
TargetPartyID	[0..1]	String	Required if NoTargetPartyIDs(1461) > 0. Used to identify the party targeted for the action specified in the message.
TargetPartyIDSource	[0..1]	CodeSet	Used to identify source of target party identifier.
TargetPartyRole	[0..1]	CodeSet	Used to identify the role of source party identifier.
TargetPartyRoleQualifier	[0..1]	CodeSet	Used to further qualify the role of the target party role.
TargetPtysSubGrp	[0..*]	Group	Repeating group of target party sub-identifiers.

Used in messages: AlgoCertificateRequest, ExecutionReport, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, QuoteCancel, QuoteStatusReport, QuoteStatusRequest

180.2.5208 TargetPartyID

PartyID value within an target party repeating group.

Type: String

Used in groups: TargetParties

180.2.5209 TargetPartyIDSource

PartyIDSource value within an target party repeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.

Code	Name	Description
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: TargetParties

180.2.5210 TargetPartyRole

PartyRole value within an target party repeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: TargetParties

180.2.5211 TargetPartyRoleQualifier

Qualifies the value of TargetPartyRole (1464).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: TargetParties

180.2.5212 TargetPartySubID

Party sub-identifier value within a target party repeating group.

Type: String

Used in groups: TargetPtysSubGrp

180.2.5213 TargetPartySubIDType

Type of TargetPartySubID(2434) value.

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker

Code	Name	Description
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.

Code	Name	Description
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: TargetPtysSubGrp

180.2.5214 TargetPtysSubGrp

Repeating group of target party sub-identifiers.

Name	Mult.	Type	Description
NoTargetPartySubIDs	[1..1]	NumInGroup	
TargetPartySubID	[0..1]	String	Required when NoTargetPartySubIDs(2433) > 0.
TargetPartySubIDType	[0..1]	CodeSet	Required when NoTargetPartySubIDs(2433) > 0.

Used in groups: TargetParties

180.2.5215 TargetStrategy

The target strategy of the order

1000+ = Reserved and available for bi-laterally agreed upon user defined values

Type: int

Allowed values in TargetStrategyCodeSet:

Code	Name	Description
1	VWAP	VWAP
2	Participate	Participate (i.e. aim to be x percent of the market volume)
3	MininizeMarketImpact	Mininize market impact

Used in groups: ListOrdGrp

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

180.2.5216 TargetStrategyParameters

Field to allow further specification of the TargetStrategy - usage to be agreed between counterparties

Type: String

Used in groups: ListOrdGrp

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

180.2.5217 TargetStrategyPerformance

For communication of the performance of the order versus the target strategy

Type: float

Used in messages: ExecutionReport

180.2.5218 TargetSubID

Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.

Type: String

Used in components: StandardHeader

180.2.5219 TaxAdvantageType

Identifies the type of tax exempt account in which purchases shares/units are to be held. Used for CIV.

Type: int

Allowed values in TaxAdvantageTypeCodeSet:

Code	Name	Description
0	None	None/Not Applicable (default)
1	MaxiISA	Maxi ISA (UK)
2	TESSA	TESSA (UK)
3	MiniCashISA	Mini Cash ISA (UK)
4	MiniStocksAndSharesISA	Mini Stocks And Shares ISA (UK)
5	MiniInsuranceISA	Mini Insurance ISA (UK)
6	CurrentYearPayment	Current Year Payment (US)
7	PriorYearPayment	Prior Year Payment (US)
8	AssetTransfer	Asset Transfer (US)
9	EmployeePriorYear	Employee - prior year (US)
10	EmployeeCurrentYear	Employee - current year (US)
11	EmployerPriorYear	Employer - prior year (US)
12	EmployerCurrentYear	Employer - current year (US)

Code	Name	Description
13	NonFundPrototypeIRA	Non-fund prototype IRA (US)
14	NonFundQualifiedPlan	Non-fund qualified plan (US)
15	DefinedContributionPlan	Defined contribution plan (US)
16	IRA	Individual Retirement Account (US)
17	IRARollover	Individual Retirement Account - Rollover (US)
18	KEOGH	KEOGH (US)
19	ProfitSharingPlan	Profit Sharing Plan (US)
20	US401K	401(k) (US)
21	SelfDirectedIRA	Self-directed IRA (US)
22	US403b	403(b) (US)
23	US457	457 (US)
24	RothIRAPrototype	Roth IRA (Fund Prototype) (US)
25	RothIRANonPrototype	Roth IRA (Non-prototype) (US)
26	RothConversionIRAPrototype	Roth Conversion IRA (Fund Prototype) (US)
27	RothConversionIRANonPrototype	Roth Conversion IRA (Non-prototype) (US)
28	EducationIRAPrototype	Education IRA (Fund Prototype) (US)
29	EducationIRANonPrototype	Education IRA (Non-prototype) (US)
999	Other	Other

Used in messages: RegistrationInstructions

180.2.5220 TaxonomyType

The type of identification taxonomy used to identify the security.

Type: char

Allowed values in TaxonomyTypeCodeSet:

Code	Name	Description
I	ISINOrAltInstrmtID	ISIN or Alternate instrument identifier plus CFI. Identified through use of SecurityID(48) and SecurityIDSource(22) of ISIN or another standard source plus CFICode(461).

Code	Name	Description
E	InterimTaxonomy	Interim Taxonomy. Identified through use of AssetClass(1938) plus either Symbol(55) or SecurityID(48) and SecurityIDSource(22), and/or other additional instrument attributes.

Used in messages: PositionReport, TradeCaptureReport

180.2.5221 TerminatedIndicator

Indicates if the position has been terminated.

Type: Boolean

Used in messages: PositionMaintenanceReport, PositionReport

180.2.5222 TerminationDate

The date of a contract's early termination or other post-trade event when the event is prior to the contract natural end or maturity not defined as part of the security's reference data or contractual terms/agreement.

Type: LocalMktDate

Used in messages: PositionReport, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.5223 TerminationType

Type of financing termination.

Type: int

Allowed values in TerminationTypeCodeSet:

Code	Name	Description
1	Overnight	Overnight
2	Term	Term
3	Flexible	Flexible
4	Open	Open

Used in components: FinancingDetails

180.2.5224 TertiaryTrdType

Type of trade assigned to a trade. Used in addition to TrdType(828) and SecondaryTrdType(855). Must not be used when only one additional trade type needs to be assigned.

Type: int

Allowed values in TrdTypeCodeSet:

Code	Name	Description
0	RegularTrade	Regular trade
1	BlockTrade	Block trade
2	EFP	Exchange for physical (EFP)
3	Transfer	Transfer
4	LateTrade	Late trade
5	TTrade	T trade
6	WeightedAveragePriceTrade	Weighted average price trade
7	BunchedTrade	Bunched trade
8	LateBunchedTrade	Late bunched trade
9	PriorReferencePriceTrade	Prior reference price trade
10	AfterHoursTrade	After hours trade
11	ExchangeForRisk	Exchange for risk (EFR)
12	ExchangeForSwap	Exchange for swap (EFS)
13	ExchangeOfFuturesFor	Exchange of futures for in market futures (EFM). For example full sized for mini.
14	ExchangeOfOptionsForOptions	Exchange of options for options (EOO)
15	TradingAtSettlement	Trading at settlement
16	AllOrNone	All or none
17	FuturesLargeOrderExecution	Futures large order execution
18	ExchangeOfFuturesForFutures	Exchange of futures for external market futures (EFF)
19	OptionInterimTrade	Option interim trade
20	OptionCabinetTrade	Option cabinet trade
22	PrivatelyNegotiatedTrades	Privately negotiated trade
23	SubstitutionOfFuturesForForwards	Substitution of futures for forwards
24	ErrorTrade	Error trade
25	SpecialCumDividend	Special cum dividend (CD)
26	SpecialExDividend	Special ex dividend (XD)
27	SpecialCumCoupon	Special cum coupon (CC)

Code	Name	Description
28	SpecialExCoupon	Special ex coupon (XC)
29	CashSettlement	Cash settlement (CS)
30	SpecialPrice	Special price (SP). Usually net or all-in price.
31	GuaranteedDelivery	Guaranteed delivery (GD)
32	SpecialCumRights	Special cum rights (CR)
33	SpecialExRights	Special ex rights (XR)
34	SpecialCumCapitalRepayments	Special cum capital repayments (CP)
35	SpecialExCapitalRepayments	Special ex capital repayments (XP)
36	SpecialCumBonus	Special cum bonus (CB)
37	SpecialExBonus	Special ex bonus (XB)
38	LargeTrade	Block trade. The same as large trade.
39	WorkedPrincipalTrade	Worked principal trade
40	BlockTrades	Block trades
41	NameChange	Name change
42	PortfolioTransfer	Portfolio transfer
43	ProrogationBuy	Prorogation buy. Used by Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system). Trades must be reported as crosses at zero price.
44	ProrogationSell	Prorogation sell. See prorogation buy.
45	OptionExercise	Option exercise
46	DeltaNeutralTransaction	Delta neutral transaction
47	FinancingTransaction	Financing transaction
48	NonStandardSettlement	Non-standard settlement
49	DerivativeRelatedTransaction	Derivative related transaction
50	PortfolioTrade	Portfolio trade. Identifies a collection/basket of trades. In the context of bonds (e.g. corporate bonds) these are transacted as a single trade at an aggregate price for the entire portfolio and may be traded all-or-none or most-or-none depending on bilateral agreement. In the context of ESMA RTS 1 Article 2(b), may be used to refer to portfolio trades to distinguish between addressable and non-addressable volume. In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
51	VolumeWeightedAverageTrade	Volume weighted average trade
52	ExchangeGrantedTrade	Exchange granted trade

Code	Name	Description
53	RepurchaseAgreement	Repurchase agreement
54	OTC	OTC. Trade executed off-market. In the context of CFTC regulatory reporting for swaps, it is a large notional off-facility swap. In the context of MiFID transparency reporting rules this is used to report, into an exchange, deals made outside exchange rules.
55	ExchangeBasisFacility	Exchange basis facility (EBF)
56	OpeningTrade	Opening trade. Identifies a trade that resulted from the opening of a market. In the context of IIROC, this indicates a trade that occurred at the opening or the first trade of the day for a security.
57	NettedTrade	Netted trade
58	BlockSwapTrade	Block swap trade. Block trade executed off-market or on a registered market. In the context of CFTC regulatory reporting for swaps, it is a swap executed according to SEF or DCM rules.
59	CreditEventTrade	Credit event trade
60	SuccessionEventTrade	Succession event trade
61	GiveUpGiveInTrade	Give-up Give-in trade
62	DarkTrade	Dark trade. In the context of Market Model Typology (MMT), a dark trade might also come from a lit/hybrid book (e.g. when an aggressive lit order hits a resting dark order). The use of this value applies to TrdType(828), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
63	TechnicalTrade	Technical trade
64	Benchmark	Benchmark. In the context of ESMA RTS 1 Article 2(a), may be used to refer to benchmark trades. In the context of Market Model Typology (MMT), the "benchmark" price depends on a benchmark which has no current price but was derived from a time series such as a VWAP. The use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).

Code	Name	Description
65	PackageTrade	Package trade. May be used to identify the pseudo-trade of a stream or collection of trades to be transacted, cleared and be reported as an atomic unit. In the context of MiFIR RTS 1, this is the "CONT" flag. In the context of MiFIR RTS 2 Article 1(1)(b), may be used to refer to package transactions (excluding exchange for physicals). In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
66	RollTrade	Roll trade. Trade is a roll from one contract that is about to expire to a new contract.
67	ClosingPriceTrade	Closing price trade. Identifies a trade that uses the closing price of a market without resulting from the closing of this market. In the context of FCA policy statement PS23/4, this indicates a benchmark transaction executed using the market closing price and is the "CLSE" flag.
68	InterFundTransferTrade	Inter-fund transfer trade. Administrative trade (non price-forming) related to the transfer of ownership between funds.
69	NetAssetValueCalculatedTrade	Net asset value calculated trade. Trade of a fund priced at the net asset value of its constituents. In the context of MiFIR RTS 1, this may be used for ETFs when the NAV price becomes available.

Used in groups: MDFullGrp, MDIncGrp

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

180.2.5225 TestActionReportID

Identifier of the test action report.

Type: String

Used in messages: TestActionReport

180.2.5226 TestActionRequestID

Unique identifier of the TestActionRequest(35=EN).

Type: String

Used in messages: TestActionRequest, TestActionRequestAck

180.2.5227 TestActionRequestStatus

Status of the TestActionRequest(35=EN) message being responded to.

Type: int

Allowed values in TestActionRequestStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: TestActionRequestAck

180.2.5228 TestActionType

Specifies the type of action to take or that was taken for a given test suite.

Type: int

Allowed values in TestActionTypeCodeSet:

Code	Name	Description
0	Start	Start
1	Stop	Stop
2	State	State

Used in messages: TestActionRequest

180.2.5229 TestFailLevelValue

Value of the measure upon which the test is considered to have failed.

Type: float

Used in groups: TestMeasureGrp

180.2.5230 TestGatewayDetailGrp

Provides information about gateways for testing applications, e.g. for order entry or market data.

Name	Mult.	Type	Description
NoTestGatewayDetails	[1..1]	NumInGroup	
TestGatewayDetailName	[0..1]	String	Required if NoTestGatewayDetails(3092)>0.
TestGatewayDetailType	[0..1]	CodeSet	Required if NoTestGatewayDetails(3092)>0.
TestGatewayDetailValue	[0..1]	String	Required if NoTestGatewayDetails(3092)>0.
TestGatewayMarketID	[0..1]	Exchange	

Used in messages: TestSuiteDefinitionRequestAck

180.2.5231 TestGatewayDetailName

Name of test gateway information.

Type: String

Used in groups: TestGatewayDetailGrp

180.2.5232 TestGatewayDetailType

Type of test gateway information.

Type: int

Allowed values in TestGatewayDetailTypeCodeSet:

Code	Name	Description
0	MarketDataGatewayIPAddress	Market data gateway IP address. IP address of the market data gateway of a venue.
1	MarketDataGatewayPortNumber	Market data gateway port number. Port for the IP address of the market data gateway of a venue.
2	MarketDataGatewayDataFormat	Market data gateway data format. Data format for market data.
3	MarketDataGatewayFormatVersion	Market data gateway format version. Version of the data format for market data.

Code	Name	Description
4	MarketDataGatewayRoutingIPAddress	Market data gateway routing IP address. Intermediate gateway that is needed to setup the IP route to the actual market data gateway.
5	OrderEntryGatewayIPAddress	Order entry gateway IP address. IP address of the order entry gateway of a venue.
6	OrderEntryGatewayPortNumber	Order entry gateway port number. Port for the IP address of the order entry gateway of a venue.
7	OrderEntryGatewaydataFormat	Order entry gateway data format. Data format for order entry.
8	OrderEntryGatewayFormatVersion	Order entry gateway format version. Version of the data format for order entry.
9	OrderEntryGatewayRoutingIPAddress	Order entry gateway routing IP address. Intermediate gateway that is needed to setup the IP route to the actual order entry gateway.

Used in groups: TestGatewayDetailGrp

180.2.5233 TestGatewayDetailValue

Value of test gateway information.

Type: String

Used in groups: TestGatewayDetailGrp

180.2.5234 TestGatewayMarketID

Execution venue of test system.

Type: Exchange

Used in groups: TestGatewayDetailGrp

180.2.5235 TestMeasureDesc

Description of a test measure.

Type: String

Used in groups: TestMeasureGrp

180.2.5236 TestMeasureGrp

Provides details for a collection of test measures or criteria that a test case/scenario is assessed against.

Name	Mult.	Type	Description
NoTestMeasures	[1..1]	NumInGroup	
TestMeasureName	[0..1]	String	Required if NoTestMeasures(3052)>0.
TestMeasureDesc	[0..1]	String	
TestMeasureType	[0..1]	CodeSet	Required if NoTestMeasures(3052)>0.
TestMeasurePrecision	[0..1]	int	
TestMeasureResult	[0..1]	CodeSet	Required if NoTestMeasures(3052)>0.
TestThresholdType	[0..1]	CodeSet	Required if NoTestMeasures(3052)>0.
TestWarningLevelValue	[0..1]	float	
TestFailLevelValue	[0..1]	float	Required if NoTestMeasures(3052)>0.
TestPeakLevelValue	[0..1]	float	

Used in groups: TestScenarioGrp

180.2.5237 TestMeasureName

Name of a test measure.

Type: String

Used in groups: TestMeasureGrp

180.2.5238 TestMeasurePrecision

Number of decimal places for TestMeasureType(3055).

Type: int

Used in groups: TestMeasureGrp

180.2.5239 TestMeasureResult

Identifies the result of an individual test based on a measure.

Type: int

Allowed values in TestSuiteStatusCodeSet:

Code	Name	Description
0	Undefined	Undefined
1	Pass	Pass
2	Fail	Fail
3	Warning	Warning

Used in groups: TestMeasureGrp

180.2.5240 TestMeasureType

Datatype of the metric being used for a test.

Type: int

Allowed values in StrategyParameterTypeCodeSet:

Code	Name	Description
1	Int	Int
2	Length	Length
3	NumInGroup	NumInGroup
4	SeqNum	SeqNum
5	TagNum	TagNum
6	Float	float
7	Qty	Qty
8	Price	Price
9	PriceOffset	PriceOffset
10	Amt	Amt
11	Percentage	Percentage
12	Char	Char
13	Boolean	Boolean
14	String	String
15	MultipleCharValue	MultipleCharValue
16	Currency	Currency

Code	Name	Description
17	Exchange	Exchange
18	MonthYear	MonthYear
19	UTCTimestamp	UTCTimestamp
20	UTCTimeOnly	UTCTimeOnly
21	LocalMktDate	LocalMktDate
22	UTCDateOnly	UTCDateOnly
23	Data	data
24	MultipleStringValue	MultipleStringValue
25	Country	Country
26	Language	Language
27	TZTimeOnly	TZTimeOnly
28	TZTimestamp	TZTimestamp
29	Tenor	Tenor

Used in groups: TestMeasureGrp

180.2.5241 TestMessageIndicator

Indicates whether or not this FIX Session is a "test" vs. "production" connection. Useful for preventing "accidents".

Type: Boolean

Allowed values in TestMessageIndicatorCodeSet:

Code	Name	Description
N	False	False (production)
Y	True	True (test)

Used in messages: Logon

180.2.5242 TestOrderGrp

Provides list of orders for the execution of test scenarios.

Name	Mult.	Type	Description
NoTestOrders	[1..1]	NumInGroup	
TestOrderID	[0..1]	String	Required if NoTestOrders(3082)>0.
TestOrderSymbol	[0..1]	String	
TestOrderSecurityID	[0..1]	String	
TestOrderSecurityIDSource	[0..1]	String	
TestOrderPrice	[0..1]	Price	
TestOrderPriceType	[0..1]	CodeSet	
TestOrderQty	[0..1]	Qty	
TestOrderOffsetPeriod	[0..1]	int	Use for an effective time relative to the overall starting time defined by TestScenarioStartTime(3031). Required when TestOrderOffsetUnit(3091) is specified.
TestOrderOffsetUnit	[0..1]	CodeSet	Use for an effective time relative to the overall starting time defined by TestScenarioStartTime(3031). Required when TestOrderOffsetPeriod(3090) is specified.

Used in groups: TestScenarioGrp

180.2.5243 TestOrderID

Identifier of a test order.

Type: String

Used in groups: TestOrderGrp

180.2.5244 TestOrderOffsetPeriod

Time unit multiplier for the effective time of an order relative to the starting time of a test scenario.

Type: int

Used in groups: TestOrderGrp

180.2.5245 TestOrderOffsetUnit

Time unit associated with the effective time of an order relative to the starting time of a test scenario.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: TestOrderGrp

180.2.5246 TestOrderPrice

Used for the price of a test order.

See Price(44) field for description.

Type: Price

Used in groups: TestOrderGrp

180.2.5247 TestOrderPriceType

Type of price of TestOrderPrice(3087).

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in groups: TestOrderGrp

180.2.5248 TestOrderQty

Used for the quantity of a test order.

See OrderQty(80) field for description.

Type: Qty

Used in groups: TestOrderGrp

180.2.5249 TestOrderSecurityID

Used for the security identifier of a test order.

See Security(48) field for description.

Type: String

Used in groups: TestOrderGrp

180.2.5250 TestOrderSecurityIDSource

Used for the source of the security identifier of a test order.

See SecurityIDSource(22) field for description.

Type: String

Used in groups: TestOrderGrp

180.2.5251 TestOrderSymbol

Used for the security symbol of a test order.

See Symbol(55) field for description.

Type: String

Used in groups: TestOrderGrp

180.2.5252 TestPeakLevelValue

Peak value of the measure achieved in testing.

Type: float

Used in groups: TestMeasureGrp

180.2.5253 TestReqID

Identifier included in Test Request message to be returned in resulting Heartbeat

Type: String

Used in messages: Heartbeat, TestRequest

180.2.5254 TestScenarioEndTime

Ending date and time of test scenario execution for a software system.

Type: UTCTimestamp

Used in groups: TestScenarioGrp

180.2.5255 TestScenarioGroupID

Unique identifier for the group of test scenarios constituting a test suite.

Type: String

Used in messages: AlgoCertificateRequest, TestSuiteDefinitionRequest

180.2.5256 TestScenarioGrp

TestScenarioGrp provides details for a collection of test cases/scenarios that makes up a test suite.

Name	Mult.	Type	Description
NoTestScenarios	[1..1]	NumInGroup	
TestScenarioID	[0..1]	String	Required if NoTestScenarios(3028)>0.
TestScenarioStatus	[0..1]	CodeSet	Required if NoTestScenarios(3028)>0.
TestScenarioStartTime	[0..1]	UTCTimestamp	Overall starting time of this test scenario.

Name	Mult.	Type	Description
TestScenarioEndTime	[0..1]	UTCTimestamp	Overall ending time of this test scenario.
NestedParties	[0..*]	Group	May be used to identify one or more execution venues.
InstrumentScopeGrp	[0..*]	Group	InstrumentScopeSecurityGroup(1545) may be used to reference a list of securities provided with the SecurityList(35=y) message.
MDOriginType	[0..1]	CodeSet	
MDOriginDesc	[0..1]	String	
MDOriginTime	[0..1]	UTCTimestamp	
TestStepGroupID	[0..1]	String	May be used to define a shortcut for TestStepGrp.
TestStepGrp	[0..*]	Group	
TestSystemModuleGrp	[0..*]	Group	
TestMeasureGrp	[0..*]	Group	Use to provide the metrics and thresholds for the scenario identified by TestScenarioID(3029). Required unless TestSuiteStatus(3070)=0 (Undefined).
TestOrderGrp	[0..*]	Group	Use to provide a list of orders to be used for testing the scenario.

Used in messages: AlgoCertificateReport, AlgoCertificateRequest, TestActionReport, TestActionRequest, TestSuiteDefinitionRequest

180.2.5257 TestScenarioID

Unique identifier of a test scenario for a software system.

Type: String

Used in groups: TestScenarioGrp

180.2.5258 TestScenarioStartTime

Starting date and time of test scenario execution for a software system.

Type: UTCTimestamp

Used in groups: TestScenarioGrp

180.2.5259 TestScenarioStatus

Identifies the overall result of a test scenario identified by TestScenarioID(3029).

Type: int

Allowed values in TestSuiteStatusCodeSet:

Code	Name	Description
0	Undefined	Undefined
1	Pass	Pass
2	Fail	Fail
3	Warning	Warning

Used in groups: TestScenarioGrp

180.2.5260 TestStepDesc

Description of a test step.

Type: String

Used in groups: TestStepGrp

180.2.5261 TestStepEndOffsetPeriod

Time unit multiplier for the ending time of a test step relative to the starting time of a test scenario.

Type: int

Used in groups: TestStepGrp

180.2.5262 TestStepEndOffsetUnit

Time unit associated with the starting time of a test step relative to the ending time of a test scenario.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: TestStepGrp

180.2.5263 TestStepEndTime

Ending time of a test step.

Type: UTCTimestamp

Used in groups: TestStepGrp

180.2.5264 TestStepGroupID

Unique identifier for the group of test steps constituting a test scenario.

Type: String

Used in groups: TestScenarioGrp

180.2.5265 TestStepGrp

TestStepGrp is a repeating group used to provide information regarding the steps of a test case/scenario for a testing system.

Name	Mult.	Type	Description
NoTestSteps	[1..1]	NumInGroup	
TestStepID	[0..1]	String	Required if NoTestSteps(3036)>0.
TestStepDesc	[0..1]	String	
TestStepStartTime	[0..1]	UTCTimestamp	Use for an absolute starting time. Mutually exclusive with TestStepStartOffsetUnit(3041) and TestStepStartOffsetPeriod(3040).
TestStepStartOffsetPeriod	[0..1]	int	Use for a starting time relative to the overall starting time defined by TestScenarioStartTime(3031). Required when TestStepStartOffsetUnit(3041) is specified.
TestStepStartOffsetUnit	[0..1]	CodeSet	Use for a starting time relative to the overall starting time defined by TestScenarioStartTime(3031). Required when TestStepStartOffsetPeriod(3040) is specified.
TestStepEndTime	[0..1]	UTCTimestamp	Use for an absolute ending time. Mutually exclusive with TestStepEndOffsetUnit(3044) and TestStepEndOffsetPeriod(3043).
TestStepEndOffsetPeriod	[0..1]	int	Use for an ending time relative to the starting time of the step defined by TestStepStartTime(3039). Required when TestStepEndOffsetUnit(3044) is specified.
TestStepEndOffsetUnit	[0..1]	CodeSet	Use for an ending time relative to the starting time of the step defined by TestStepStartTime(3039). Required when TestStepEndOffsetPeriod(3043) is specified.
TestStepParameterGrp	[0..*]	Group	

Used in groups: TestScenarioGrp

180.2.5266 TestStepID

Unique identifier of a test step.

Type: String

Used in groups: TestStepGrp

180.2.5267 TestStepParameterGrp

TestStepParameterGrp is a repeating group used to provide information regarding the input parameters of a test step for testing.

Name	Mult.	Type	Description
NoTestStepParameters	[1..1]	NumInGroup	
TestStepParameterName	[0..1]	String	Required if NoTestStepParameters(3045)>0.
TestStepParameterType	[0..1]	CodeSet	Required if NoTestStepParameters(3045)>0.
TestStepParameterValue	[0..1]	String	Required if NoTestStepParameters(3045)>0.

Used in groups: TestStepGrp

180.2.5268 TestStepParameterName

Name of the test step parameter.

Type: String

Used in groups: TestStepParameterGrp

180.2.5269 TestStepParameterType

Datatype of the test step parameter.

Type: int

Allowed values in StrategyParameterTypeCodeSet:

Code	Name	Description
1	Int	Int
2	Length	Length
3	NumInGroup	NumInGroup
4	SeqNum	SeqNum
5	TagNum	TagNum
6	Float	float
7	Qty	Qty
8	Price	Price

Code	Name	Description
9	PriceOffset	PriceOffset
10	Amt	Amt
11	Percentage	Percentage
12	Char	Char
13	Boolean	Boolean
14	String	String
15	MultipleCharValue	MultipleCharValue
16	Currency	Currency
17	Exchange	Exchange
18	MonthYear	MonthYear
19	UTCTimestamp	UTCTimestamp
20	UTCTimeOnly	UTCTimeOnly
21	LocalMktDate	LocalMktDate
22	UTCDateOnly	UTCDateOnly
23	Data	data
24	MultipleStringValue	MultipleStringValue
25	Country	Country
26	Language	Language
27	TZTimeOnly	TZTimeOnly
28	TZTimestamp	TZTimestamp
29	Tenor	Tenor

Used in groups: TestStepParameterGrp

180.2.5270 TestStepParameterValue

Value of the test step parameter.

Type: String

Used in groups: TestStepParameterGrp

180.2.5271 TestStepStartOffsetPeriod

Time unit multiplier for the starting time of a test step relative to the starting time of a test scenario.

Type: int

Used in groups: TestStepGrp

180.2.5272 TestStepStartOffsetUnit

Time unit associated with the starting time of a test step relative to the starting time of a test scenario.

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: TestStepGrp

180.2.5273 TestStepStartTime

Starting time of a test step.

Type: UTCTimestamp

Used in groups: TestStepGrp

180.2.5274 TestSuiteActivityState

Specifies the activity state the test suite is in.

Type: int

Allowed values in TestSuiteActivityStateCodeSet:

Code	Name	Description
0	Scheduled	Scheduled. Test suite is planned for execution but has not started yet.
1	Running	Running. Test suite is currently being executed.
2	Completed	Completed. Test suite has run to completion and test status information is available.
3	Cancelled	Cancelled. Test suite has not run to completion due to a cancellation by the user or an abnormal termination by the test system. Test suite status information is undefined.

Used in messages: TestActionRequestAck

180.2.5275 TestSuiteRequestID

Unique identifier of the TestSuiteDefinitionRequest(35=EL).

Type: String

Used in messages: TestActionReport, TestActionRequest, TestActionRequestAck, TestSuiteDefinitionRequest, TestSuiteDefinitionRequestAck

180.2.5276 TestSuiteRequestRefID

Reference identifier of the TestSuiteDefinitionRequest(35=EL).

Type: String

Used in messages: TestSuiteDefinitionRequest

180.2.5277 TestSuiteRequestStatus

Status of the TestSuiteDefinitionRequest(35=EL) message being responded to.

Type: int

Allowed values in TestSuiteRequestStatusCodeSet:

Code	Name	Description
0	Received	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected. Rejection reason provided in RejectText(1328).

Used in messages: TestSuiteDefinitionRequestAck

180.2.5278 TestSuiteRequestTransType

Identifies the message transaction type.

Type: int

Allowed values in TestSuiteRequestTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Cancel	Cancel

Used in messages: TestSuiteDefinitionRequest

180.2.5279 TestSuiteStatus

Identifies the overall test result of a group of individual test scenarios.

Type: int

Allowed values in TestSuiteStatusCodeSet:

Code	Name	Description
0	Undefined	Undefined
1	Pass	Pass
2	Fail	Fail
3	Warning	Warning

Used in messages: AlgoCertificateReport, TestActionReport

180.2.5280 TestSystemModuleGrp

TestSystemModuleGrp is a repeating group used to provide information regarding the software components of a testing system.

Name	Mult.	Type	Description
NoTestSystemModules	[1..1]	NumInGroup	
TestSystemModuleName	[0..1]	String	Required if NoTestSystemModules(3049)>0.
TestSystemModuleVersion	[0..1]	String	Required if NoTestSystemModules(3049)>0.
TestSystemModuleLastUpdateTime	[0..1]	UTCTimestamp	

Used in groups: TestScenarioGrp

180.2.5281 TestSystemModuleLastUpdateTime

Support Timestamp of last update to Algo Test System Module.

Type: UTCTimestamp

Used in groups: TestSystemModuleGrp

180.2.5282 TestSystemModuleName

Name of the component of a testing system.

Type: String

Used in groups: TestSystemModuleGrp

180.2.5283 TestSystemModuleVersion

Version (e.g. build or commit number) of the component of a testing system.

Type: String

Used in groups: TestSystemModuleGrp

180.2.5284 TestThresholdType

Identifies whether the value of a measure needs to be over or under a specific threshold to be successful.

Type: int

Allowed values in TestThresholdTypeCodeSet:

Code	Name	Description
0	Under	Under
1	Over	Over

Used in groups: TestMeasureGrp

180.2.5285 TestWarningLevelValue

Value of the measure upon which a warning is issued for the test.

Type: float

Used in groups: TestMeasureGrp

180.2.5286 Text

Free format text string

(Note: this field does not have a specified maximum length)

Type: String

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp, RelSymDerivSecGrp, RelSymDerivSecUpdGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, StrmAsgnRptInstrmtGrp, TrdCapRptSideGrp, TrdMatchSideGrp, TrdSessLstGrp

Used in messages: Advertisement, AlgoCertificateReport, AlgoCertificateRequest, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, ApplicationMessageReport, ApplicationMessageRequest, ApplicationMessageRequestAck, AssignmentReport, BidRequest, BusinessMessageReject, CollateralAssignment, CollateralInquiry, CollateralInquiryAck,

CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, DerivativeSecurityListRequest, DontKnowTrade, ExecutionAck, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logon, Logout, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataRequestReject, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MassQuoteAck, MultilegOrderCancelReplace, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, PartyActionReport, PartyActionRequest, PartyDetailsDefinitionRequest, PartyDetailsDefinitionRequestAck, PartyDetailsListReport, PartyDetailsListRequest, PartyDetailsListUpdateReport, PartyEntitlementsDefinitionRequest, PartyEntitlementsDefinitionRequestAck, PartyEntitlementsReport, PartyEntitlementsRequest, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsDefinitionRequest, PartyRiskLimitsDefinitionRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsRequest, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteAck, QuoteRequest, QuoteRequestReject, QuoteResponse, QuoteStatusReport, Reject, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityTypeRequest, SecurityTypes, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusRequest, StreamAssignmentReportACK, TestActionReport, TestActionRequest, TestSuiteDefinitionRequest, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck, TradeMatchReportAck, TradingSessionStatus, UserNotification

180.2.5287 Theta

The security's price rate of change in relation to passage of time. Also known as "time decay".

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.5288 ThresholdAmount

Amount that a position has to be in the money before it is exercised.

Type: PriceOffset

Used in messages: AssignmentReport, PositionMaintenanceReport, PositionMaintenanceRequest

180.2.5289 ThrottleAction

Action to take should throttle limit be exceeded.

Type: int

Allowed values in ThrottleActionCodeSet:

Code	Name	Description
0	QueueInbound	Queue inbound
1	QueueOutbound	Queue outbound
2	Reject	Reject
3	Disconnect	Disconnect
4	Warning	Warning

Used in groups: ThrottleParamsGrp

180.2.5290 ThrottleCountIndicator

Indicates whether a message decrements the number of outstanding requests, e.g. one where ThrottleType = Outstanding Requests.

Type: int

Allowed values in ThrottleCountIndicatorCodeSet:

Code	Name	Description
0	OutstandingRequestsUnchanged	Outstanding requests unchanged
1	OutstandingRequestsDecreased	Outstanding requests decreased

Used in components: ThrottleResponse

180.2.5291 ThrottleInst

Describes action recipient should take if a throttle limit were exceeded.

Type: int

Allowed values in ThrottleInstCodeSet:

Code	Name	Description
0	RejectIfThrottleLimitExceeded	Reject if throttle limit exceeded
1	QueueIfThrottleLimitExceeded	Queue if throttle limit exceeded

Used in components: ThrottleResponse

Used in messages: CrossOrderCancelReplaceRequest, MassOrder, MassQuote, MultilegOrderCancelReplace, NewOrderCross, NewOrderList, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, Quote

180.2.5292 ThrottleMsgType

The MsgType (35) of the FIX message being referenced.

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat. The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
1	TestRequest	TestRequest. The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.
2	ResendRequest	ResendRequest. The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.
3	Reject	Reject. The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks.
4	SequenceReset	SequenceReset. The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.

Code	Name	Description
5	Logout	Logout. The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.
6	IOI	IOI. Indication of interest messages are used to market merchandise which the broker is buying or selling in either a proprietary or agency capacity. The indications can be time bound with a specific expiration value. Indications are distributed with the understanding that other firms may react to the message first and that the merchandise may no longer be available due to prior trade. Indication messages can be transmitted in various transaction types; NEW, CANCEL, and REPLACE. All message types other than NEW modify the state of the message identified in IOIRefID.
7	Advertisement	Advertisement. Advertisement messages are used to announce completed transactions. The advertisement message can be transmitted in various transaction types; NEW, CANCEL and REPLACE. All message types other than NEW modify the state of a previously transmitted advertisement identified in AdvRefID.
8	ExecutionReport	ExecutionReport. The execution report message is used to:. 1. confirm the receipt of an order. 2. confirm changes to an existing order (i.e. accept cancel and replace requests). 3. relay order status information. 4. relay fill information on working orders. 5. relay fill information on tradeable or restricted tradeable quotes. 6. reject orders. 7. report post-trade fees calculations associated with a trade
9	OrderCancelReject	OrderCancelReject. The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
A	Logon	Logon. The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.
B	News	News. The news message is a general free format message between the broker and institution. The message contains flags to identify the news item's urgency and to allow sorting by subject company (symbol). The News message can be originated at either the broker or institution side, or exchanges and other marketplace venues.
C	Email	Email. The email message is similar to the format and purpose of the News message, however, it is intended for private use between two parties.

Code	Name	Description
D	NewOrderSingle	NewOrderSingle. The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution. The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.
E	NewOrderList	NewOrderList. The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
F	OrderCancelRequest	OrderCancelRequest. The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).
G	OrderCancelReplaceRequest	OrderCancelReplaceRequest. The order cancel/replace request is used to change the parameters of an existing order. Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.
H	OrderStatusRequest	OrderStatusRequest. The order status request message is used by the institution to generate an order status message back from the broker.
J	AllocationInstruction	AllocationInstruction. The AllocationInstruction(35=J) message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.
K	ListCancelRequest	ListCancelRequest. The List Cancel Request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
L	ListExecute	ListExecute. The List Execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation.
M	ListStatusRequest	ListStatusRequest. The list status request message type is used by institutions to instruct the broker to generate status messages for a list.
N	ListStatus	ListStatus. The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker's site. This message may also be used to respond to the List Cancel Request.

Code	Name	Description
P	AllocationInstructionAck	AllocationInstructionAck. In versions of FIX prior to version 4.4, this message was known as the Allocation ACK message. The Allocation Instruction Ack message is used to acknowledge the receipt of and provide status for an Allocation Instruction message.
Q	DontKnowTrade	DontKnowTrade. The Don't Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.
R	QuoteRequest	QuoteRequest. In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as an Request For Quote (RFQ)
S	Quote	Quote. The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
T	SettlementInstructions	SettlementInstructions. The Settlement Instructions message provides the broker's, the institution's, or the intermediary's instructions for trade settlement. This message has been designed so that it can be sent from the broker to the institution, from the institution to the broker, or from either to an independent "standing instructions" database or matching system or, for CIV, from an intermediary to a fund manager.
V	MarketDataRequest	MarketDataRequest. Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A MarketDataRequest(35=V) is a general request for market data on specific securities or forex quotes. The values in the fields provided within the request will serve as further filter criteria for the result set.
W	MarketDataSnapshotFullRefresh	MarketDataSnapshotFullRefresh. The Market Data messages are used as the response to a Market Data Request message. In all cases, one Market Data message refers only to one Market Data Request. It can be used to transmit a 2-sided book of orders or list of quotes, a list of trades, index values, opening, closing, settlement, high, low, or VWAP prices, the trade volume or open interest for a security, or any combination of these.

Code	Name	Description
X	MarketDataIncrementalRefresh	MarketDataIncrementalRefresh. The Market Data message for incremental updates may contain any combination of new, changed, or deleted Market Data Entries, for any combination of instruments, with any combination of trades, imbalances, quotes, index values, open, close, settlement, high, low, and VWAP prices, trade volume and open interest so long as the maximum FIX message size is not exceeded. All of these types of Market Data Entries can be changed and deleted.
Y	MarketDataRequestReject	MarketDataRequestReject. The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons. Brokers may choose to limit various parameters, such as the size of requests, whether just the top of book or the entire book may be displayed, and whether Full or Incremental updates must be used.
Z	QuoteCancel	QuoteCancel. The Quote Cancel message is used by an originator of quotes to cancel quotes. The Quote Cancel message supports cancellation of:. • All quotes. • Quotes for a specific symbol or security ID. • All quotes for a security type. • All quotes for an underlying
a	QuoteStatusRequest	QuoteStatusRequest. The quote status request message is used for the following purposes in markets that employ tradeable or restricted tradeable quotes:. • For the issuer of a quote in a market to query the status of that quote (using the QuoteID to specify the target quote). • To subscribe and unsubscribe for Quote Status Report messages for one or more securities.
b	MassQuoteAck	MassQuoteAck. Mass Quote Acknowledgement is used as the application level response to a Mass Quote message.
c	SecurityDefinitionRequest	SecurityDefinitionRequest. The SecurityDefinitionRequest(35=c) message is used for the following:. 1. Request a specific security to be traded with the second party. The requested security can be defined as a multileg security made up of one or more instrument legs. 2. Request a set of individual securities for a single market segment. 3. Request all securities, independent of market segment.

Code	Name	Description
d	SecurityDefinition	SecurityDefinition. The SecurityDefinition(35=d) message is used for the following:. 1. Accept the security defined in a SecurityDefinition(35=d) message. 2. Accept the security defined in a SecurityDefinition(35=d) message with changes to the definition and/or identity of the security. 3. Reject the security requested in a SecurityDefinition(35=d) message. 4. Respond to a request for securities within a specified market segment. 5. Convey comprehensive security definition for all market segments that the security participates in. 6. Convey the security's trading rules that differ from default rules for the market segment.
e	SecurityStatusRequest	SecurityStatusRequest. The Security Status Request message provides for the ability to request the status of a security. One or more Security Status messages are returned as a result of a Security Status Request message.
f	SecurityStatus	SecurityStatus. The Security Status message provides for the ability to report changes in status to a security. The Security Status message contains fields to indicate trading status, corporate actions, financial status of the company. The Security Status message is used by one trading entity (for instance an exchange) to report changes in the state of a security.
g	TradingSessionStatusRequest	TradingSessionStatusRequest. The Trading Session Status Request is used to request information on the status of a market. With the move to multiple sessions occurring for a given trading party (morning and evening sessions for instance) there is a need to be able to provide information on what product is trading on what market.
h	TradingSessionStatus	TradingSessionStatus. The Trading Session Status provides information on the status of a market. For markets multiple trading sessions on multiple-markets occurring (morning and evening sessions for instance), this message is able to provide information on what products are trading on what market during what trading session.
i	MassQuote	MassQuote. The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series. Two levels of repeating groups have been provided to minimize the amount of data required to submit a set of quotes for a class of options (e.g. all option series for IBM).

Code	Name	Description
j	BusinessMessageReject	BusinessMessageReject. The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.
k	BidRequest	BidRequest. The BidRequest Message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention (e.g. US/European model) the BidRequest message can be used to request a bid based on the sector, country, index and liquidity information contained within the message itself. In the "Non disclosed" convention the entry repeating group is used to define liquidity of the program. See " Program/Basket/List Trading" for an example. In the "Disclosed" convention (e.g. Japanese model) the BidRequest message can be used to request bids based on the ListOrderDetail messages sent in advance of BidRequest message. In the "Disclosed" convention the list repeating group is used to define which ListOrderDetail messages a bid is being sort for and the directions of the required bids.
l	BidResponse	BidResponse. The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example. In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.
m	ListStrikePrice	ListStrikePrice. The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.
n	XMLnonFIX	XMLnonFIX.
o	RegistrationInstructions	RegistrationInstructions. The Registration Instructions message type may be used by institutions or retail intermediaries wishing to electronically submit registration information to a broker or fund manager (for CIV) for an order or for an allocation.
p	RegistrationInstructionsResponse	RegistrationInstructionsResponse. The Registration Instructions Response message type may be used by broker or fund manager (for CIV) in response to a Registration Instructions message submitted by an institution or retail intermediary for an order or for an allocation.

Code	Name	Description
q	OrderMassCancelRequest	OrderMassCancelRequest. The order mass cancel request message requests the cancellation of all of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).
r	OrderMassCancelReport	OrderMassCancelReport. The Order Mass Cancel Report is used to acknowledge an Order Mass Cancel Request. Note that each affected order that is canceled is acknowledged with a separate Execution Report or Order Cancel Reject message.
s	NewOrderCross	NewOrderCross. Used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID.
t	CrossOrderCancelReplaceRequest	CrossOrderCancelReplaceRequest. Used to modify a cross order previously submitted using the New Order - Cross message. See Order Cancel Replace Request for details concerning message usage.
u	CrossOrderCancelRequest	CrossOrderCancelRequest. Used to fully cancel the remaining open quantity of a cross order.
v	SecurityTypeRequest	SecurityTypeRequest. The Security Type Request message is used to return a list of security types available from a counterparty or market.
w	SecurityTypes	SecurityTypes. The Security Type Request message is used to return a list of security types available from a counterparty or market.
x	SecurityListRequest	SecurityListRequest. The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
y	SecurityList	SecurityList. The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.
z	DerivativeSecurityListRequest	DerivativeSecurityListRequest. The Derivative Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
AA	DerivativeSecurityList	DerivativeSecurityList. The Derivative Security List message is used to return a list of securities that matches the criteria specified in a Derivative Security List Request.
AB	NewOrderMultileg	NewOrderMultileg. The New Order - Multileg is provided to submit orders for securities that are made up of multiple securities, known as legs.

Code	Name	Description
AC	MultilegOrderCancelReplace	MultilegOrderCancelReplace. Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.
AD	TradeCaptureReportRequest	TradeCaptureReportRequest. The Trade Capture Report Request can be used to:. • Request one or more trade capture reports based upon selection criteria provided on the trade capture report request. • Subscribe for trade capture reports based upon selection criteria provided on the trade capture report request.
AE	TradeCaptureReport	TradeCaptureReport. The Trade Capture Report message can be:. - Used to report trades between counterparties. - Used to report trades to a trade matching system. - Sent unsolicited between counterparties. - Sent as a reply to a Trade Capture Report Request. - Used to report unmatched and matched trades.
AF	OrderMassStatusRequest	OrderMassStatusRequest. The order mass status request message requests the status for orders matching criteria specified within the request.
AG	QuoteRequestReject	QuoteRequestReject. The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
AH	RFQRequest	RFQRequest. In tradeable and restricted tradeable quoting markets – Quote Requests are issued by counterparties interested in ascertaining the market for an instrument. Quote Requests are then distributed by the market to liquidity providers who make markets in the instrument. The RFQ Request is used by liquidity providers to indicate to the market for which instruments they are interested in receiving Quote Requests. It can be used to register interest in receiving quote requests for a single instrument or for multiple instruments
AI	QuoteStatusReport	QuoteStatusReport. The quote status report message is used:. • as the response to a Quote Status Request message. • as a response to a Quote Cancel message. • as a response to a Quote Response message in a negotiation dialog (see Volume 7 – PRODUCT: FIXED INCOME and USER GROUP: EXCHANGES AND MARKETS)
AJ	QuoteResponse	QuoteResponse. The QuoteResponse(35=AJ) message is used for the following purposes:. 1. Respond to an IOI(35=6) message. 2. Respond to a Quote(35=S) message. 3. Counter a Quote. 4. End a negotiation dialog. 5. Follow-up or end a QuoteRequest(35=R) dialog that did not receive a response.

Code	Name	Description
AK	Confirmation	Confirmation. The Confirmation messages are used to provide individual trade level confirmations from the sell side to the buy side. In versions of FIX prior to version 4.4, this role was performed by the allocation message. Unlike the allocation message, the confirmation message operates at an allocation account (trade) level rather than block level, allowing for the affirmation or rejection of individual confirmations.
AL	PositionMaintenanceRequest	PositionMaintenanceRequest. The Position Maintenance Request message allows the position owner to submit requests to the holder of a position which will result in a specific action being taken which will affect the position. Generally, the holder of the position is a central counter party or clearing organization but can also be a party providing investment services.
AM	PositionMaintenanceReport	PositionMaintenanceReport. The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.
AN	RequestForPositions	RequestForPositions. The Request For Positions message is used by the owner of a position to request a Position Report from the holder of the position, usually the central counter party or clearing organization. The request can be made at several levels of granularity.
AO	RequestForPositionsAck	RequestForPositionsAck. The Request for Positions Ack message is returned by the holder of the position in response to a Request for Positions message. The purpose of the message is to acknowledge that a request has been received and is being processed.
AP	PositionReport	PositionReport. The Position Report message is returned by the holder of a position in response to a Request for Position message. The purpose of the message is to report all aspects of a position and may be provided on a standing basis to report end of day positions to an owner.

Code	Name	Description
AQ	TradeCaptureReportRequestAck	TradeCaptureReportRequestAck. The Trade Capture Request Ack message is used to:. - Provide an acknowledgement to a Trade Capture Report Request in the case where the Trade Capture Report Request is used to specify a subscription or delivery of reports via an out-of-band ResponseTransmissionMethod. - Provide an acknowledgement to a Trade Capture Report Request in the case when the return of the Trade Capture Reports matching that request will be delayed or delivered asynchronously. This is useful in distributed trading system environments. - Indicate that no trades were found that matched the selection criteria specified on the Trade Capture Report Request or the Trade Capture Request was invalid for some business reason, such as request is not authorized, invalid or unknown instrument, party, trading session, etc.
AR	TradeCaptureReportAck	TradeCaptureReportAck. The Trade Capture Report Ack message can be:. - Used to acknowledge trade capture reports received from a counterparty. - Used to reject a trade capture report received from a counterparty.
AS	AllocationReport	AllocationReport. Sent from sell-side to buy-side, sell-side to 3rd-party or 3rd-party to buy-side, the AllocationReport(35=AS) message (Claim) provides account breakdown of an order or set of orders plus any additional follow-up front-office information developed post-trade during the trade allocation, matching and calculation phase.
AT	AllocationReportAck	AllocationReportAck. The Allocation Report Ack message is used to acknowledge the receipt of and provide status for an Allocation Report message.
AU	ConfirmationAck	ConfirmationAck. The Confirmation Ack (aka Affirmation) message is used to respond to a Confirmation message.
AV	SettlementInstructionRequest	SettlementInstructionRequest. The Settlement Instruction Request message is used to request standing settlement instructions from another party.
AW	AssignmentReport	AssignmentReport. Assignment Reports are sent from a clearing house to counterparties, such as a clearing firm as a result of the assignment process.
AX	CollateralRequest	CollateralRequest. An initiator that requires collateral from a respondent sends a Collateral Request. The initiator can be either counterparty to a trade in a two party model or an intermediary such as an ATS or clearinghouse in a three party model. A Collateral Assignment is expected as a response to a request for collateral.

Code	Name	Description
AY	CollateralAssignment	CollateralAssignment. Used to assign collateral to cover a trading position. This message can be sent unsolicited or in reply to a Collateral Request message.
AZ	CollateralResponse	CollateralResponse. Used to respond to a Collateral Assignment message.
BA	CollateralReport	CollateralReport. Used to report collateral status when responding to a Collateral Inquiry message.
BB	CollateralInquiry	CollateralInquiry. Used to inquire for collateral status.
BC	NetworkCounterpartySystemStatus-Request	NetworkCounterpartySystemStatusRequest. This message is send either immediately after logging on to inform a network (counterparty system) of the type of updates required or to at any other time in the FIX conversation to change the nature of the types of status updates required. It can also be used with a NetworkRequestType of Snapshot to request a one-off report of the status of a network (or counterparty) system. Finally this message can also be used to cancel a request to receive updates into the status of the counterparties on a network by sending a NetworkRequestStatusMessage with a NetworkRequestType of StopSubscribing.
BD	NetworkCounterpartySystemStatus-Response	NetworkCounterpartySystemStatusResponse. This message is sent in response to a Network (Counterparty System) Status Request Message.
BE	UserRequest	UserRequest. This message is used to initiate a user action, logon, logout or password change. It can also be used to request a report on a user's status.
BF	UserResponse	UserResponse. This message is used to respond to a user request message, it reports the status of the user after the completion of any action requested in the user request message.
BG	CollateralInquiryAck	CollateralInquiryAck. Used to respond to a Collateral Inquiry in the following situations:. • When the CollateralInquiry will result in an out of band response (such as a file transfer). • When the inquiry is otherwise valid but no collateral is found to match the criteria specified on the Collateral Inquiry message. • When the Collateral Inquiry is invalid based upon the business rules of the counterparty.
BH	ConfirmationRequest	ConfirmationRequest. The Confirmation Request message is used to request a Confirmation message.

Code	Name	Description
BO	ContraryIntentionReport	ContraryIntentionReport. The Contrary Intention Report is used for reporting of contrary expiration quantities for Saturday expiring options. This information is required by options exchanges for regulatory purposes.
BP	SecurityDefinitionUpdateReport	SecurityDefinitionUpdateReport. This message is used for reporting updates to a product security master file. Updates could be the result of corporate actions or other business events. Updates may include additions, modifications or deletions.
BK	SecurityListUpdateReport	SecurityListUpdateReport. The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
BL	AdjustedPositionReport	AdjustedPositionReport. Used to report changes in position, primarily in equity options, due to modifications to the underlying due to corporate actions
BM	AllocationInstructionAlert	AllocationInstructionAlert. This message is used in a 3-party allocation model (buy-side and sell-side using a central clearing entity) where notification of group creation and group updates to counterparties is needed. The message will also carry trade information that comprised the group to the counterparties.
BN	ExecutionAck	ExecutionAck. The Execution Report Acknowledgement message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).
BJ	TradingSessionList	TradingSessionList. The Trading Session List message is sent as a response to a Trading Session List Request. The Trading Session List should contain the characteristics of the trading session and the current state of the trading session.
BI	TradingSessionListRequest	TradingSessionListRequest. The Trading Session List Request is used to request a list of trading sessions available in a market place and the state of those trading sessions. A successful request will result in a response from the counterparty of a Trading Session List (MsgType=BJ) message that contains a list of zero or more trading sessions.
BQ	SettlementObligationReport	SettlementObligationReport. The Settlement Obligation Report message provides a central counterparty, institution, or individual counterparty with a capacity for reporting the final details of a currency settlement obligation.

Code	Name	Description
BR	DerivativeSecurityListUpdateReport	DerivativeSecurityListUpdateReport. The Derivative Security List Update Report message is used to send updates to an option family or the strikes that comprise an option family.
BS	TradingSessionListUpdateReport	TradingSessionListUpdateReport. The Trading Session List Update Report is used by marketplaces to provide intra-day updates of trading sessions when there are changes to one or more trading sessions.
BT	MarketDefinitionRequest	MarketDefinitionRequest. The Market Definition Request message is used to request for market structure information from the Respondent that receives this request.
BU	MarketDefinition	MarketDefinition. The MarketDefinition(35=BU) message is used to respond to MarketDefinitionRequest(35=BT). In a subscription, it will be used to provide the initial snapshot of the information requested. Subsequent updates are provided by the MarketDefinitionUpdateReport(35=BV).
BV	MarketDefinitionUpdateReport	MarketDefinitionUpdateReport. In a subscription for market structure information, this message is used once the initial snapshot of the information has been sent using the MarketDefinition(35=BU) message.
BW	ApplicationMessageRequest	ApplicationMessageRequest. This message is used to request a retransmission of a set of one or more messages generated by the application specified in RefApplID (1355).
BX	ApplicationMessageRequestAck	ApplicationMessageRequestAck. This message is used to acknowledge an Application Message Request providing a status on the request (i.e. whether successful or not). This message does not provide the actual content of the messages to be resent.
BY	ApplicationMessageReport	ApplicationMessageReport. This message is used for three difference purposes: to reset the ApplSeqNum (1181) of a specified ApplID (1180). to indicate that the last message has been sent for a particular ApplID, or as a keep-alive mechanism for ApplIDs with infrequent message traffic.
BZ	OrderMassActionReport	OrderMassActionReport. The Order Mass Action Report is used to acknowledge an Order Mass Action Request. Note that each affected order that is suspended or released or canceled is acknowledged with a separate Execution Report for each order.
CA	OrderMassActionRequest	OrderMassActionRequest. The Order Mass Action Request message can be used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual Order Cancel Replace Requests for each order with or without adding "S" to the ExecInst values. It can also be used for mass order cancellation.

Code	Name	Description
CB	UserNotification	UserNotification. The User Notification message is used to notify one or more users of an event or information from the sender of the message. This message is usually sent unsolicited from a marketplace (e.g. Exchange, ECN) to a market participant.
CC	StreamAssignmentRequest	StreamAssignmentRequest. In certain markets where market data aggregators fan out to end clients the pricing streams provided by the price makers, the price maker may assign the clients to certain pricing streams that the price maker publishes via the aggregator. An example of this use is in the FX markets where clients may be assigned to different pricing streams based on volume bands and currency pairs.
CD	StreamAssignmentReport	StreamAssignmentReport. The StreamAssignmentReport(35=CD) message is in response to the StreamAssignmentRequest(35=CC) message. It provides information back to the aggregator as to which clients to assign to receive which price stream based on requested CCY pair. This message can be sent unsolicited to the Aggregator from the Price Maker.
CE	StreamAssignmentReportACK	StreamAssignmentReportACK. This message is used to respond to the Stream Assignment Report, to either accept or reject an unsolicited assingment.
CF	PartyDetailsListRequest	PartyDetailsListRequest. The PartyDetailsListRequest is used to request party detail information.
CG	PartyDetailsListReport	PartyDetailsListReport. The PartyDetailsListReport message is used to disseminate party details between counterparties. PartyDetailsListReport messages may be sent in response to a PartyDetailsListRequest message or sent unsolicited.

Code	Name	Description
CH	MarginRequirementInquiry	MarginRequirementInquiry. The purpose of this message is to initiate a margin requirement inquiry for a margin account. The inquiry may be submitted at the detail level or the summary level. It can also be used to inquire margin excess/deficit or net position information. Margin excess/deficit will provide information about the surplus or shortfall compared to the previous trading day or a more recent margin calculation. An inquiry for net position information will trigger one or more PositionReport messages instead of one or more MarginRequirementReport messages. If the inquiry is made at the detail level, an Instrument block must be provided with the desired level of detail. If the inquiry is made at the summary level, the Instrument block is not provided, implying a summary request is being made. For example, if the inquiring firm specifies the Security Type of “FUT” in the Instrument block, then a detail report will be generated containing the margin requirements for all futures positions for the inquiring account. Similarly, if the inquiry is made at the summary level, the report will contain the total margin requirement aggregated to the margin account level.
CI	MarginRequirementInquiryAck	MarginRequirementInquiryAck. Used to respond to a Margin Requirement Inquiry.
CJ	MarginRequirementReport	MarginRequirementReport. The Margin Requirement Report returns information about margin requirement either as on overview across all margin accounts or on a detailed level due to the inquiry making use of the optional Instrument component block. Application sequencing can be used to re-request a range of reports.
CK	PartyDetailsListUpdateReport	PartyDetailsListUpdateReport. The PartyDetailsListUpdateReport(35=CK) is used to disseminate updates to party detail information.
CL	PartyRiskLimitsRequest	PartyRiskLimitsRequest. The PartyRiskLimitsRequest message is used to request for risk information for specific parties, specific party roles or specific instruments.
CM	PartyRiskLimitsReport	PartyRiskLimitsReport. The PartyRiskLimitsReport message is used to communicate party risk limits. The message can either be sent as a response to the PartyRiskLimitsRequest message or can be published unsolicited.
CN	SecurityMassStatusRequest	SecurityMassStatusRequest.
CO	SecurityMassStatus	SecurityMassStatus.

Code	Name	Description
CQ	AccountSummaryReport	AccountSummaryReport. The AccountSummaryReport is provided by the clearinghouse to its clearing members on a daily basis. It contains margin, settlement, collateral and pay/collect data for each clearing member level account type. Clearing member account types will be described through use of the Parties component and PtysSubGrp sub-component. In certain usages, the clearing members can send the AccountSummaryReport message to the clearinghouse as needed. For example, clearing members can send this message to the clearinghouse to identify the value of collateral for each customer (to satisfy CFTC Legally Segregated Operationally Commingled (LSOC) regulatory reporting obligations). Clearing organizations can also send the AccountSummaryReport message to regulators to meet regulatory reporting obligations. For example, clearing organizations can use this message to submit daily reports for each clearing member (“CM”) by house origin and by each customer origin for all futures, options, and swaps positions, and all securities positions held in a segregated account or pursuant to a cross margining agreement, to a regulator (e.g. to the CFTC to meet Part 39, Section 39.19 reporting obligations).
CR	PartyRiskLimitsUpdateReport	PartyRiskLimitsUpdateReport. The PartyRiskLimitsUpdateReport(35=CR) is used to convey incremental changes to risk limits. It is similar to the regular report but uses the PartyRiskLimitsUpdateGrp component instead of the PartyRiskLimitsGrp component to include an update action.
CS	PartyRiskLimitsDefinitionRequest	PartyRiskLimitsDefinitionRequest. PartyRiskLimitDefinitionRequest is used for defining new risk limits.
CT	PartyRiskLimitsDefinitionReques-tAck	PartyRiskLimitsDefinitionRequestAck. PartyRiskLimitDefinitionRequestAck is used for accepting (with or without changes) or rejecting the definition of risk limits.
CU	PartyEntitlementsRequest	PartyEntitlementsRequest. The PartyEntitlementsRequest message is used to request for entitlement information for one or more party(-ies), specific party role(s), or specific instruments(s).
CV	PartyEntitlementsReport	PartyEntitlementsReport. The PartyEntitlementsReport is used to report entitlements for one or more parties, party role(s), or specific instrument(s).

Code	Name	Description
CW	QuoteAck	QuoteAck. The QuoteAck(35=CW) message is used to acknowledge a Quote(35=S) submittal or request to cancel an individual quote using the QuoteCancel(35=Z) message during a Quote/Negotiation dialog.
CX	PartyDetailsDefinitionRequest	PartyDetailsDefinitionRequest. The PartyDetailsDefinitionRequest(35=CX) is used for defining new parties and modifying or deleting existing parties information, including the relationships between parties. The recipient of the message responds with a PartyDetailsDefinitionRequestAck(35=CY) to indicate whether the request was accepted or rejected.
CY	PartyDetailsDefinitionRequestAck	PartyDetailsDefinitionRequestAck. The PartyDetailsDefinitionRequestAck(35=CY) is used as a response to the PartyDetailsDefinitionRequest(35=CX) message. The request can be accepted (with or without changes) or rejected.
CZ	PartyEntitlementsUpdateReport	PartyEntitlementsUpdateReport. The PartyEntitlementsUpdateReport(35=CZ) is used to convey incremental changes to party entitlements. It is similar to the PartyEntitlementsReport(35=CV). This message uses the PartyEntitlementsUpdateGrp component which includes the ability to specify an update action using ListUpdateAction(1324).
DA	PartyEntitlementsDefinitionRequest	PartyEntitlementsDefinitionRequest. The PartyEntitlementsDefinitionRequest(35=DA) is used for defining new entitlements, and modifying or deleting existing entitlements for the specified party(-ies).
DB	PartyEntitlementsDefinitionReques-tAck	PartyEntitlementsDefinitionRequestAck. The PartyEntitlementsDefinitionRequestAck(35=DB) is used as a response to the PartyEntitlemensDefinitionRequest(35=DA) to accept (with or without changes) or reject the definition of party entitlements.
DC	TradeMatchReport	TradeMatchReport. The TradeMatchReport(35=DC) message is used by exchanges and ECN’s to report matched trades to central counterparties (CCPs) as an atomic event. The message is used to express the one-to-one, one-to-many and many-to-many matches as well as implied matches in which more complex instruments can match with simpler instruments.
DD	TradeMatchReportAck	TradeMatchReportAck. The TradeMatchReportAck(35=DD) is used to respond to theTradeMatchReport(35=DC) message. It may be used to report on the status of the request (e.g. accepting the request or rejecting the request).

Code	Name	Description
DE	PartyRiskLimitsReportAck	PartyRiskLimitsReportAck. PartyRiskLimitsReportAck is an optional message used as a response to the PartyRiskLimitReport(35=CM) or PartyRiskLimitUpdateReport(35=CR) messages to acknowledge or reject those messages.
DF	PartyRiskLimitCheckRequest	PartyRiskLimitCheckRequest. PartyRiskLimitCheckRequest is used to request for approval of credit or risk limit amount intended to be used by a party in a transaction from another party that holds the information.
DG	PartyRiskLimitCheckRequestAck	PartyRiskLimitCheckRequestAck. PartyRiskLimitCheckRequestAck is used to acknowledge a PartyRiskLimitCheckRequest(35=DF) message and to respond whether the limit check request was approved or not. When used to accept the PartyRiskLimitCheckRequest(35=DF) message the Respondent may also include the limit amount that was approved.
DH	PartyActionRequest	PartyActionRequest. The PartyActionRequest message is used suspend or halt the specified party from further trading activities at the Respondent. The Respondent must respond with a PartyActionReport(35=DI) message.
DI	PartyActionReport	PartyActionReport. Used to respond to the PartyActionRequest(35=DH) message, indicating whether the request has been received, accepted or rejected. Can also be used in an unsolicited manner to report party actions, e.g. reinstatements after a manual intervention out of band.
DJ	MassOrder	MassOrder. The MassOrder(35=DJ) message can be used to add, modify or delete multiple unrelated orders with a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.
DK	MassOrderAck	MassOrderAck. The mass order acknowledgement message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message.
DL	PositionTransferInstruction	PositionTransferInstruction. The PositionTransferInstruction(35=DL) is sent by clearing firms to CCPs to initiate position transfers, or to accept or decline position transfers.
DM	PositionTransferInstructionAck	PositionTransferInstructionAck. The PositionTransferInstructionAck(35=DM) is sent by CCPs to clearing firms to acknowledge position transfer instructions, and to report errors processing position transfer instructions.

Code	Name	Description
DN	PositionTransferReport	PositionTransferReport. The PositionTransferReport(35=DN) is sent by CCPs to clearing firms indicating of positions that are to be transferred to the clearing firm, or to report on status of the transfer to the clearing firms involved in the transfer process.
DO	MarketDataStatisticsRequest	MarketDataStatisticsRequest. The MarketDataStatisticsRequest(35=DO) is used to request for statistical data. The simple form is to use an identifier (MDStatisticID(2475)) assigned by the market place which would denote a pre-defined statistical report. Alternatively, or also in addition, the request can define a number of parameters for the desired statistical information.
DP	MarketDataStatisticsReport	MarketDataStatisticsReport. The MarketDataStatisticsReport(35=DP) is used to provide unsolicited statistical information or in response to a specific request. Each report contains a set of statistics for a single entity which could be a market, a market segment, a security list or an instrument.
DQ	CollateralReportAck	CollateralReportAck. CollateralReportAck(35=DQ) is used as a response to the CollateralReport(35=BA). It can be used to reject a CollateralReport(35=BA) when the content of the report is invalid based on the business rules of the receiver. The message may also be used to acknowledge receipt of a valid CollateralReport(35=BA).
DR	MarketDataReport	MarketDataReport. The MarketDataReport(35=DR) message is used to provide delimiting references (e.g. start and end markers in a continuous broadcast) and details about the number of market data messages sent in a given distribution cycle.
DS	CrossRequest	CrossRequest. The CrossRequest(35=DS) message is used to indicate the submission of orders or quotes that may result in a crossed trade.
DT	CrossRequestAck	CrossRequestAck. The CrossRequestAck(35=DT) message is used to confirm the receipt of a CrossRequest(35=DS) message.
DU	AllocationInstructionAlertRequest	AllocationInstructionAlertRequest. This message is used in a clearinghouse 3-party allocation model to request for AllocationInstructionAlert(35=BM) from the clearinghouse. The request may be used to obtain a one-time notification of the status of an allocation group.

Code	Name	Description
DV	AllocationInstructionAlertReques-tAck	AllocationInstructionAlertRequestAck. This message is used in a clearinghouse 3-party allocation model to acknowledge a AllocationInstructionAlertRequest(35=DU) message for an AllocationInstructionAlert(35=BM) message from the clearinghouse.
DW	TradeAggregationRequest	TradeAggregationRequest. TradeAggregationRequest(35=DW) is used to request that the identified trades between the initiator and respondent be aggregated together for further processing.
DX	TradeAggregationReport	TradeAggregationReport. TradeAggregationReport(35=DX) is used to respond to the TradeAggregationRequest(35=DW) message. It provides the status of the request (e.g. accepted or rejected) and may also provide additional information supplied by the respondent.
EA	PayManagementReport	PayManagementReport. PayManagementReport(35=EA) may be used to respond to the PayManagementRequest(35=DY) message. It provides the status of the request (e.g. accepted, disputed) and may provide additional information related to the request. PayManagementReport(35=EA) may also be sent unsolicited by the broker to a client. In which case the client may acknowledge and resolve disputes out-of-band or with a simple PayManagementReportAck(35=EB). PayManagementReport(35=EA) may also be sent unsolicited to report the progress status of the payment itself with PayReportTransType(2804)=2 (Status).
EB	PayManagementReportAck	PayManagementReportAck. PayManagementReportAck(35=EB) is used as a response to the PayManagementReport(35=EA) message. It may be used to accept, reject or dispute the details of the PayManagementReport(35=EA) depending on the business rules of the receiver. This message may also be used to acknowledge the receipt of a PayManagementReport(35=EA) message.
DY	PayManagementRequest	PayManagementRequest. PayManagementRequest(35=DY) message is used to communicate a future or expected payment to be made or received related to a trade or contract after its settlement.
DZ	PayManagementRequestAck	PayManagementRequestAck. PayManagementRequestAck(35=DZ) is used to acknowledge the receipt of the PayManagementRequest(35=DY) message (i.e. a technical acknowledgement of receipt). Acceptance or rejection of the request is reported in the corresponding PayManagementReport(35=EA).

Code	Name	Description
EC	SettlementStatusRequest	SettlementStatusRequest. SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.
ED	SettlementStatusRequestAck	SettlementStatusRequestAck. SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.
EE	SettlementStatusReport	SettlementStatusReport. SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.
EF	SettlementStatusReportAck	SettlementStatusReportAck. SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.
EG	SecurityRiskMetricsReport	SecurityRiskMetricsReport. SecurityRiskMetricsReport(35=EG) is used for publishing the risk metrics, valuation metrics or analytics of one or more securities, or for an option series.
EH	AlgoCertificateRequest	AlgoCertificateRequest. AlgoCertificateRequest(35=EH) is used to request algo testing certificate information for one or more algorithms.
EI	AlgoCertificateRequestAck	AlgoCertificateRequestAck. AlgoCertificateRequestAck(35=EI) is used to respond to the AlgoCertificateRequest(35=EH) to acknowledge the request and provide status for the request message.
EJ	AlgoCertificateReport	AlgoCertificateReport. AlgoCertificateReport(35=EJ) is a response to the AlgoCertificateRequest(35=EH) to certify an algo. It may also be sent unsolicited without an explicit request message by the party able to provide certificate information for the algo identified in the report message.
EK	AlgoCertificateReportAck	AlgoCertificateReportAck. AlgoCertificateReportAck(35=EK) is used to respond to the AlgoCertificateReport(35=EJ) to acknowledge or reject the report message.
EL	TestSuiteDefinitionRequest	TestSuiteDefinitionRequest. TestSuiteDefinitionRequest(35=EL) is used to convey to the test system the suite of test scenarios to perform.
EM	TestSuiteDefinitionRequestAck	TestSuiteDefinitionRequestAck. TestSuiteDefinitionRequestAck(35=EM) is used to respond to the TestSuiteDefinitionRequest(35= EL) to acknowledge the request and provide status for the request message.

Code	Name	Description
EN	TestActionRequest	TestActionRequest. TestActionRequest(35=EN) is used to manage test executions or request for testing activity state of the identified test suite.
EO	TestActionRequestAck	TestActionRequestAck. TestActionRequestAck(35=EO) is used to respond to the TestActionRequest(35=EN) to acknowledge the request and provide status for the request message.
EP	TestActionReport	TestActionReport. TestActionReport(35=EP) is used to report the testing results of the identified test suite that has been executed with TestActionRequest(35=EN). In the context of algorithmic trading, the results may be used to create a certificate for the algorithm upon meeting the success criteria.

Used in groups: ThrottleMsgTypeGrp

180.2.5293 ThrottleMsgTypeGrp

Name	Mult.	Type	Description
NoThrottleMsgType	[1..1]	NumInGroup	
ThrottleMsgType	[0..1]	CodeSet	Required when NoThrottleMsgType > 0.

Used in groups: ThrottleParamsGrp

180.2.5294 ThrottleNoMsgs

Maximum number of messages allowed by the throttle. May be a rate limit or a limit on the number of outstanding requests.

Type: int

Used in groups: ThrottleParamsGrp

180.2.5295 ThrottleParamsGrp

Name	Mult.	Type	Description
NoThrottles	[1..1]	NumInGroup	Indicates number of throttles to follow.
ThrottleAction	[0..1]	CodeSet	Required when NoThrottles > 0.
ThrottleType	[0..1]	CodeSet	Required when NoThrottles > 0.
ThrottleNoMsgs	[0..1]	int	Number of messages per time interval, or number of outstanding requests. Required when NoThrottles > 0.
ThrottleTimeInterval	[0..1]	int	Can be used only when ThrottleType = Inbound Rate. Indicates, along with ThrottleTimeUnit, the interval of time in which ThrottleNoMsgs may be sent. Default is 1.
ThrottleTimeUnit	[0..1]	CodeSet	Can be used only when ThrottleType = Inbound Rate. Indicates, along with ThrottleTimeUnit, the interval of time in which ThrottleNoMsgs may be sent. Default is Seconds.
ThrottleMsgTypeGrp	[0..*]	Group	Indicates MsgType values that this throttle counts. If not specified, the definition is implicit based upon bilateral agreement.

Used in messages: UserNotification, UserResponse

180.2.5296 ThrottleResponse

Name	Mult.	Type	Description
ThrottleInst	[0..1]	CodeSet	
ThrottleStatus	[0..1]	CodeSet	
ThrottleCountIndicator	[0..1]	CodeSet	

Used in messages: ExecutionReport, MassOrderAck, MassQuoteAck, QuoteStatusReport

180.2.5297 ThrottleStatus

Indicates whether a message was queued as a result of throttling.

Type: int

Allowed values in ThrottleStatusCodeSet:

Code	Name	Description
0	ThrottleLimitNotExceeded-NotQueued	Throttle limit not exceeded, not queued
1	QueuedDueToThrottleLimitExceeded	Queued due to throttle limit exceeded

Used in components: ThrottleResponse

180.2.5298 ThrottleTimeInterval

Value of the time interval in which the rate throttle is applied.

Type: int

Used in groups: ThrottleParamsGrp

180.2.5299 ThrottleTimeUnit

Units in which ThrottleTimeInterval is expressed. Uses same enumerations as OrderDelayUnit(1429).

Type: int

Allowed values in OrderDelayUnitCodeSet:

Code	Name	Description
0	Seconds	Seconds (default if not specified)
1	TenthsOfASecond	Tenths of a second
2	HundredthsOfASecond	Hundredths of a second
3	Milliseconds	milliseconds
4	Microseconds	microseconds
5	Nanoseconds	nanoseconds
10	Minutes	minutes
11	Hours	hours
12	Days	days
13	Weeks	weeks
14	Months	months
15	Years	years

Used in groups: ThrottleParamsGrp

180.2.5300 ThrottleType

Type of throttle.

Type: int

Allowed values in ThrottleTypeCodeSet:

Code	Name	Description
0	InboundRate	Inbound Rate
1	OutstandingRequests	Outstanding Requests

Used in groups: ThrottleParamsGrp

180.2.5301 TickDirection

Direction of the "tick".

Type: char

Allowed values in TickDirectionCodeSet:

Code	Name	Description
0	PlusTick	Plus Tick
1	ZeroPlusTick	Zero-Plus Tick
2	MinusTick	Minus Tick
3	ZeroMinusTick	Zero-Minus Tick

Used in groups: MDFullGrp, MDIncGrp

180.2.5302 TickIncrement

Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded

Type: Price

Used in groups: TickRules

180.2.5303 TickRuleProductComplex

Identifies an entire suite of products for which the price tick rule applies.

Type: String

Used in groups: TickRules

180.2.5304 TickRules

The TickRules component specifies the rules for determining how a security ticks, i.e. the price increments which it can be quoted, traded, and for certain cases settled, depending on the current price of the security.

Name	Mult.	Type	Description
NoTickRules	[1..1]	NumInGroup	
StartTickPriceRange	[0..1]	Price	Required if NoTickRules(1205) > 0.
EndTickPriceRange	[0..1]	Price	
TickIncrement	[0..1]	Price	
TickRuleType	[0..1]	CodeSet	
TickRuleProductComplex	[0..1]	String	Can be used to limit tick rule to specific product suite.
SettlPriceIncrement	[0..1]	Price	
SettlPriceSecondaryIncrement	[0..1]	Price	

Used in components: BaseTradingRules

180.2.5305 TickRuleType

Specifies the type of tick rule which is being described

Type: int

Allowed values in TickRuleTypeCodeSet:

Code	Name	Description
0	RegularTrading	Regular trading
1	VariableCabinet	Variable cabinet

Code	Name	Description
2	FixedCabinet	Fixed cabinet
3	TradedAsASpreadLeg	Traded as a spread leg
4	SettledAsASpreadLeg	Settled as a spread leg
5	TradedAsSpread	Traded as spread. Basis points spread

Used in groups: TickRules

180.2.5306 TierCode

The Tier the trade was matched by the clearing system.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5307 TimeBracket

A code that represents a time interval in which a fill or trade occurred.

Required for US futures markets.

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: ExecutionReport, TradeCaptureReportRequest

180.2.5308 TimeInForce

Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. NOTE not applicable to CIV Orders.

Type: char

Allowed values in TimeInForceCodeSet:

Code	Name	Description
0	Day	Day (or session). A buy or sell order that, if not executed expires at the end of the trading day on which it was entered.

Code	Name	Description
1	GoodTillCancel	Good Till Cancel (GTC). An order to buy or sell that remains in effect until it is either executed or canceled; sometimes called an “open order”.
2	AtTheOpening	At the Opening (OPG). A market or limit-price order to be executed at the opening of the stock or not at all; all or part of any order not executed at the opening is treated as canceled.
3	ImmediateOrCancel	Immediate Or Cancel (IOC). A market or limit-price order that is to be executed in whole or in part as soon as it is available in the market; any portion not so executed is to be canceled.
4	FillOrKill	Fill Or Kill (FOK). A market or limit-price order that is to be executed in its entirety as soon as it is available in the market; if not so executed, the order is to be canceled.
5	GoodTillCrossing	Good Till Crossing (GTX). An order to buy or sell that is canceled prior to the market entering into an auction or crossing phase.
6	GoodTillDate	Good Till Date (GTD). An order to buy or sell that remains in effect until it expires, defined by ExpireDate(432) or ExpireTime(126).
7	AtTheClose	At the Close. Indicated price is to be around the closing price, however, not held to the closing price.
8	GoodThroughCrossing	Good Through Crossing. An order that is valid up till and including a crossing phase.]
9	AtCrossing	At Crossing. An order that is valid only during crossing (auction) phases. The order is valid during the day or up to and including a specified trading (sub) session.
A	GoodForTime	Good for Time (GFT). An order that is valid for a pre-defined time period expressed with ExposureDuration(1629) and (optionally) ExposureDurationUnit(1916).
B	GoodForAuction	Good for Auction (GFA). An order that is valid for an auction initiated by a trading firm (see AuctionType(1803) for examples.
C	GoodForMonth	Good for this Month (GFM). An order that is valid until the end of the current month, i.e. from the time of order submission until the end of the last trading day of the current month.

Used in components: MDStatisticParameters, TradeReportOrderDetail

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, OrderEntryAckGrp, OrderEntryGrp, TimeInForceRules

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

180.2.5309 TimeInForceRules

Name	Mult.	Type	Description
NoTimeInForceRules	[1..1]	NumInGroup	Number of time in force techniques
TimeInForce	[0..1]	CodeSet	Indicates time in force techniques that are valid for the specified market segment

Used in components: TradingSessionRules

Used in messages: MarketDefinition, MarketDefinitionUpdateReport

180.2.5310 TimeToExpiration

Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year.

Type: float

Used in messages: ExecutionReport, TradeCaptureReport

180.2.5311 TimeUnit

Unit of time associated with the contract.

NOTE: Additional values may be used by mutual agreement of the counterparties.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter

Code	Name	Description
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: Instrument

180.2.5312 TotalAccruedInterestAmt

Total Amount of Accrued Interest for convertible bonds and fixed income

Type: Amt

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.5313 TotalAffectedOrders

Total number of orders affected by either the OrderMassActionRequest(MsgType=CA) or OrderMassCancelRequest(MsgType=Q).

Type: int

Used in messages: OrderMassActionReport, OrderMassCancelReport

180.2.5314 TotalBidSize

Specifies the total bid size.

Type: Qty

Used in groups: QuotEntryGrp

Used in messages: Quote, QuoteStatusReport

180.2.5315 TotalGrossTradeAmt

Expresses the full total monetary value of the traded contract. The value is the product of LastPx(31) and TotalTradeQty(2367) or TotalTradeMultipliedQty(2370), if priced in units instead of contracts.

Type: Amt

Used in messages: TradeCaptureReport

180.2.5316 TotalIssuedAmount

Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued securities.

Type: Amt

Used in components: Instrument

180.2.5317 TotalNetValue

TotalNetValue is determined as follows:

At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue * (1-haircut)).

In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue * (1-haircut)).

For listed derivatives clearing margin management, this is the collateral value which equals (Market value * haircut)

Type: Amt

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

180.2.5318 TotalNotAffectedOrders

Total number of orders unaffected by either the OrderMassActionRequest(35=CA) or OrderMassCancel-Request(35=Q).

Type: int

Used in messages: OrderMassActionReport

180.2.5319 TotalNumPosReports

Total number of Position Reports being returned.

Type: int

Used in messages: PositionReport, RequestForPositionsAck

180.2.5320 TotalOfferSize

Specifies the total offer size.

Type: Qty

Used in groups: QuotEntryGrp

Used in messages: Quote, QuoteStatusReport

180.2.5321 TotalTakedown

The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread.

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

Type: Amt

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp

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

180.2.5322 TotalTradeMultipliedQty

Expresses the total trade quantity in units where ContractMultiplier(231) is not 1. The value is the product of TotalTradeQty(2367) and ContractMultiplier(231).

Type: Qty

Used in messages: TradeCaptureReport

180.2.5323 TotalTradeQty

Expresses the total quantity traded over the life of the contract when LastQty(32) is repeated periodically over the term of the contract. The value is the product of LastQty(32) and TradingUnitPeriodMultiplier(2353).

Type: Qty

Used in messages: TradeCaptureReport

180.2.5324 TotalTradingBusinessDays

Number of trading business days over the lifetime of an instrument.

Type: int

Used in groups: ClearingPriceParametersGrp

180.2.5325 TotalVolumeTraded

Total volume (quantity) traded.

Type: Qty

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5326 TotNoAccQuotes

Specifies the number of accepted quotes

Type: int

Used in groups: QuotSetAckGrp

180.2.5327 TotNoAllocs

Total number of NoAlloc entries across all messages. Should be the sum of all NoAllocs in each message that has repeating NoAlloc entries related to the same AllocID or AllocReportID. Used to support fragmentation.

Type: int

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport

180.2.5328 TotNoCxldQuotes

Specifies the number of canceled quotes

Type: int

Used in groups: QuotSetAckGrp

180.2.5329 TotNoEntitlementReports

Total number of reports related to party entitlement information.

Type: int

Used in messages: MarketDataReport

180.2.5330 TotNoFills

Total number of fill entries across all messages. Should be the sum of all NoFills(1362) in each message that has repeating list of fill entries related to the same ExecID(17). Used to support fragmentation.

Type: int

Used in messages: ExecutionReport

180.2.5331 TotNoInstrumentReports

Total number of reports related to instruments.

Type: int

Used in messages: MarketDataReport

180.2.5332 TotNoMarketSegmentReports

Total number of reports related to market segments.

Type: int

Used in messages: MarketDataReport

180.2.5333 TotNoOrderEntries

Totals number of orders for a mass order or its acknowledgment being fragmented across multiple messages.

Type: int

Used in messages: MassOrder, MassOrderAck

180.2.5334 TotNoOrders

Total number of list order entries across all messages. Should be the sum of all NoOrders (73) in each message that has repeating list order entries related to the same ListID (66). Used to support fragmentation.

(Prior to FIX 4.2 this field was named "ListNoOrds")

Type: int

Used in messages: ListStatus, NewOrderList

180.2.5335 TotNoParties

Total number of PartyListGrp returned.

Type: int

Used in messages: PartyDetailsListReport, PartyDetailsListUpdateReport, PartyEntitlementsReport, PartyEntitlementsUpdateReport, PartyRiskLimitsReport, PartyRiskLimitsUpdateReport

180.2.5336 TotNoPartyDetailReports

Total number of reports related to party detail information.

Type: int

Used in messages: MarketDataReport

180.2.5337 TotNoQuoteEntries

Total number of quotes for the quote set.

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp

180.2.5338 TotNoRejQuotes

Specifies the number of rejected quotes

Type: int

Used in groups: QuotSetAckGrp

180.2.5339 TotNoRelatedSym

Total number of securities.

(Prior to FIX 4.4 this field was named TotalNumSecurities)

Type: int

Used in messages: BidRequest, DerivativeSecurityList, DerivativeSecurityListUpdateReport, SecurityList, SecurityListUpdateReport

180.2.5340 TotNoRiskLimitReports

Total number of reports related to party risk limit information.

Type: int

Used in messages: MarketDataReport

180.2.5341 TotNoSecurityTypes

Used to support fragmentation. Indicates total number of security types when multiple Security Type messages are used to return results.

Type: int

Used in messages: SecurityTypes

180.2.5342 TotNoStrikes

Total number of strike price entries across all messages. Should be the sum of all NoStrikes (428) in each message that has repeating strike price entries related to the same ListID (66). Used to support fragmentation.

Type: int

Used in messages: ListStrikePrice

180.2.5343 TotNumAssignmentReports

Total Number of Assignment Reports being returned to a firm

Type: int

Used in messages: AssignmentReport

180.2.5344 TotNumCollateralRequests

Total number of request messages within a set or group of requests.

Type: int

Used in messages: CollateralAssignment, CollateralResponse

180.2.5345 TotNumReports

Total number of reports returned in response to a request.

Type: int

Used in messages: CollateralInquiryAck, CollateralReport, ExecutionReport, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataReport, MarketDataSnapshotFullRefresh, PositionReport, RequestForPositionsAck

180.2.5346 TotNumTradeReports

Total number of trade reports returned.

Type: int

Used in messages: TradeCaptureReport, TradeCaptureReportRequestAck

180.2.5347 TradeAggregationRejectReason

Reason for trade aggregation request being rejected.

Type: int

Allowed values in TradeAggregationRejectReasonCodeSet:

Code	Name	Description
0	UnknownOrders	Unknown order(s)
1	UnknownExecutionFills	Unknown execution/fill(s)
99	Other	Other

Used in messages: TradeAggregationReport

180.2.5348 TradeAggregationReportID

Unique identifier for the TradeAggregationReport(35=DX).

Type: String

Used in messages: TradeAggregationReport

180.2.5349 TradeAggregationRequestID

The message identifier for the trade aggregation request.

Type: String

Used in messages: TradeAggregationReport, TradeAggregationRequest

180.2.5350 TradeAggregationRequestRefID

Reference identifier to a previously sent trade aggregation message being cancelled or replaced.

Type: String

Used in messages: TradeAggregationRequest

180.2.5351 TradeAggregationRequestStatus

Status of the trade aggregation request.

Type: int

Allowed values in TradeAggregationRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Rejected	Rejected

Used in messages: TradeAggregationReport

180.2.5352 TradeAggregationTransType

Identifies the trade aggregation transaction type.

Type: int

Allowed values in TradeAggregationTransTypeCodeSet:

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

Used in messages: TradeAggregationRequest

180.2.5353 TradeAllocAmt

The amount associated with a trade allocation.

Type: Amt

Used in groups: TradeAllocAmtGrp

180.2.5354 TradeAllocAmtGrp

The TradeAllocAmtGrp component is used to communicate the monetary amounts associated with allocated positions. This is the per-allocation portion of the per-trade amount specified in PositionAmountData component.

Name	Mult.	Type	Description
NoTradeAllocAmts	[1..1]	NumInGroup	
TradeAllocAmtType	[0..1]	CodeSet	Required if NoTradeAllocAmts(1844) > 0.
TradeAllocAmt	[0..1]	Amt	Required if NoTradeAllocAmts(1844) > 0.
TradeAllocCurrency	[0..1]	Currency	
TradeAllocCurrencyCodeSource	[0..1]	CodeSet	
TradeAllocAmtReason	[0..1]	CodeSet	

Used in groups: AllocGrp, TrdAllocGrp

180.2.5355 TradeAllocAmtReason

Specifies the reason for an amount type when reported on an allocation. Useful when multiple instances of the same amount type are reported.

Type: int

Allowed values in PosAmtReasonCodeSet:

Code	Name	Description
0	OptionsSettlement	Options settlement
1	PendingErosionAdjustment	Pending erosion adjustment
2	FinalErosionAdjustment	Final erosion adjustment
3	TearUpCouponAmount	Tear-up coupon amount
4	PriceAlignmentInterest	Price alignment interest. To minimize the impact of daily cash variation margin payments on the pricing of interest rate swaps, the Clearing House will charge interest on cumulative variation margin received and pay interest on cumulative variation margin paid in respect of these instruments. This interest element is known as price alignment interest.
5	DeliveryInvoiceCharges	Delivery invoice charges
6	DeliveryStorageCharges	Delivery storage charges

Used in groups: TradeAllocAmtGrp

180.2.5356 TradeAllocAmtType

Type of the amount associated with a trade allocation.

Type: String

Allowed values in PosAmtTypeCodeSet:

Code	Name	Description
CASH	CashAmount	Cash amount (corporate event)
CRES	CashResidualAmount	Cash residual amount
FMTM	FinalMarkToMarketAmount	Final mark-to-market amount
IMTM	IncrementalMarkToMarketAmount	Incremental mark-to-market
PREM	PremiumAmount	Premium amount

Code	Name	Description
SMTM	StartOfDayMarkToMarketAmount	Start of day mark-to-market
TVAR	TradeVariationAmount	Trade variation amount
VADJ	ValueAdjustedAmount	Value adjusted amount
SETL	SettlementValue	Settlement value
ICPN	InitialTradeCouponAmount	Initial trade coupon amount
ACPN	AccruedCouponAmount	Accrued coupon amount
CPN	CouponAmount	Coupon amount
IACPN	IncrementalAccruedCoupon	Incremental accrued coupon
CMTM	CollateralizedMarkToMarket	Collateralized mark-to-market
ICMTM	IncrementalCollateralizedMark-ToMarket	Incremental collateralized mark-to-market
DLV	CompensationAmount	Compensation amount
BANK	TotalBankedAmount	Total banked amount
COLAT	TotalCollateralizedAmount	Total collateralized amount
LSNV	LongPairedSwapNotionalValue	Long paired swap or swaption notional value
SSNV	ShortPairedSwapNotionalValue	Short paired swap or swaption notional value
SACPN	StartOfDayAccruedCoupon	Start-of-day accrued coupon
NPV	NetPresentValue	Net present value
SNPV	StartOfDayNetPresentValue	Start-of-day net present value
NCF	NetCashFlow	Net cash flow
PVFEES	PresentValueOfFees	Present value of all fees
PV01	PresentValueOneBasisPoints	Present value of one basis points. Change in value if yield curve shifts 0.01%.
5YREN	FiveYearEquivalentNotional	The five year equivalent notional amount
UMTM	UndiscountedMarkToMarket	Undiscounted mark-to-market
MTD	MarkToModel	Mark-to-model
VMTM	MarkToMarketVariance	Mark-to-market variance
VMTD	MarkToModelVariance	Mark-to-model variance
UPFRNT	UpfrontPayment	Upfront payment
ENDV	EndVale	End value. Principal amount of a securities financing transaction on maturity date.
MGNLN	OutstandingMarginLoan	Outstanding margin loan. The amount of the outstanding margin loan. In the event that the loan has a short market value, PosAmt(708) would be a negative value.
LNVL	LoanValue	Loan value. The amount of the loan.

Used in groups: TradeAllocAmtGrp

180.2.5357 TradeAllocCurrency

Currency denomination of the trade allocation amount.

Type: Currency

Used in groups: TradeAllocAmtGrp

180.2.5358 TradeAllocCurrencyCodeSource

Identifies class or source of the TradeAllocCurrency(1847) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: TradeAllocAmtGrp

180.2.5359 TradeAllocGroupInstruction

Instruction on how to add a trade to an allocation group when it is being given-up.

Type: int

Allowed values in TradeAllocGroupInstructionCodeSet:

Code	Name	Description
0	Add	Add to an existing allocation group if one exists.
1	DoNotAdd	Do not add the trade to an allocation group.

Used in groups: TrdCapRptSideGrp

180.2.5360 TradeAllocIndicator

Identifies if, and how, the trade is to be allocated or split.

Type: int

Allowed values in TradeAllocIndicatorCodeSet:

Code	Name	Description
0	AllocationNotRequired	Allocation not required
1	AllocationRequired	Allocation required (give-up trade) allocation information not provided (incomplete)
2	UseAllocationProvidedWithTheTrade	Use allocation provided with the trade
3	AllocationGiveUpExecutor	Allocation give-up executor
4	AllocationFromExecutor	Allocation from executor
5	AllocationToClaimAccount	Allocation to claim account
6	TradeSplit	Trade split

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.5361 TradeAllocStatus

Identifies the status of an allocation when using a pre-clear workflow.

Type: int

Allowed values in TradeAllocStatusCodeSet:

Code	Name	Description
0	PendingClear	Pending clear
1	Claimed	Claimed

Code	Name	Description
2	Cleared	Cleared
3	Rejected	Rejected

Used in groups: TrdAllocGrp

180.2.5362 TradeCapLegUnderlyingsGrp

Name	Mult.	Type	Description
NoOfLegUnderlyings	[1..1]	NumInGroup	Number of legs for the underlying instrument
UnderlyingLegInstrument	[0..1]	Component	

Used in groups: TrdInstrmtLegGrp

180.2.5363 TradeClearingInstruction

Specifies the eligibility of this trade for clearing and central counterparty processing.

Type: int

Allowed values in ClearingInstructionCodeSet:

Code	Name	Description
0	ProcessNormally	Process normally
1	ExcludeFromAllNetting	Exclude from all netting
2	BilateralNettingOnly	Bilateral netting only
3	ExClearing	Ex clearing
4	SpecialTrade	Special trade
5	MultilateralNetting	Multilateral netting
6	ClearAgainstCentralCounterparty	Clear against central counterparty
7	ExcludeFromCentralCounterparty	Exclude from central counterparty
8	ManualMode	Manual mode (pre-posting and/or pre-giveup)
9	AutomaticPostingMode	Automatic posting mode (trade posting to the position account number specified)

Code	Name	Description
10	AutomaticGiveUpMode	Automatic give-up mode (trade give-up to the give-up destination number specified)
11	QualifiedServiceRepresentativeQSR	Qualified Service Representative QSR
12	CustomerTrade	Customer trade
13	SelfClearing	Self clearing
14	BuyIn	Buy-in

Used in messages: TradeCaptureReport

180.2.5364 TradeCollateralization

Specifies how the trade is collateralized.

Type: int

Allowed values in TradeCollateralizationCodeSet:

Code	Name	Description
0	Uncollateralized	Uncollateralized
1	PartiallyCollateralized	Partially collateralized
2	OneWayCollaterallization	One-way collaterallization
3	FullyCollateralized	Fully collateralized
4	NetExposure	Net exposure. Indication of whether the collateral has been provided for a net exposure, rather than for a single transaction.

Used in messages: CollateralReport, PositionReport, TradeCaptureReport

180.2.5365 TradeCondition

Type of market data entry.

Type: MultipleStringValue

Allowed values in TradeConditionCodeSet:

Code	Name	Description
A	Cash	Cash (only) Market
B	AveragePriceTrade	Average Price Trade
C	CashTrade	Cash Trade (same day clearing)
D	NextDay	Next Day (only)Market
E	Opening	Opening/Reopening Trade Detail
F	IntradayTradeDetail	Intraday Trade Detail
G	Rule127Trade	Rule 127 Trade (NYSE)
H	Rule155Trade	Rule 155 Trade (AMEX)
I	SoldLast	Sold Last (late reporting)
J	NextDayTrade	Next Day Trade (next day clearing)
K	Opened	Opened (late report of opened trade)
L	Seller	Seller
M	Sold	Sold (out of sequence)
N	StoppedStock	Stopped Stock (guarantee of price but does not execute the order)
P	ImbalanceMoreBuyers	Imbalance More Buyers (cannot be used in combination with Q)
Q	ImbalanceMoreSellers	Imbalance More Sellers (cannot be used in combination with P)
R	OpeningPrice	Opening Price
S	BargainCondition	Bargain Condition (LSE)
T	ConvertedPriceIndicator	Converted Price Indicator
U	ExchangeLast	Exchange Last
V	FinalPriceOfSession	Final Price of Session
W	ExPit	Ex-pit
X	Crossed	Crossed
Y	TradesResultingFromManual	Trades resulting from manual/slow quote
Z	TradesResultingFromIntermar-ketSweep	Trades resulting from intermarket sweep
a	VolumeOnly	Volume Only
b	DirectPlus	Direct Plus
c	Acquisition	Acquisition
d	Bunched	Bunched
e	Distribution	Distribution
f	BunchedSale	Bunched Sale
g	SplitTrade	Split Trade
h	CancelStopped	Cancel Stopped

Code	Name	Description
i	CancelETH	Cancel ETH
j	CancelStoppedETH	Cancel Stopped ETH
k	OutOfSequenceETH	Out of Sequence ETH
l	CancelLastETH	Cancel Last ETH
m	SoldLastSaleETH	Sold Last Sale ETH
n	CancelLast	Cancel Last
o	SoldLastSale	Sold Last Sale
p	CancelOpen	Cancel Open
q	CancelOpenETH	Cancel Open ETH
r	OpenedSaleETH	Opened Sale ETH
s	CancelOnly	Cancel Only
t	CancelOnlyETH	Cancel Only ETH
u	LateOpenETH	Late Open ETH
v	AutoExecutionETH	Auto Execution ETH
w	Reopen	Reopen
x	ReopenETH	Reopen ETH
y	Adjusted	Adjusted
z	AdjustedETH	Adjusted ETH
AA	Spread	Spread
AB	SpreadETH	Spread ETH
AC	Straddle	Straddle
AD	StraddleETH	Straddle ETH
AE	Stopped	Stopped
AF	StoppedETH	Stopped ETH
AG	RegularETH	Regular ETH
AH	Combo	Combo
AI	ComboETH	Combo ETH
AJ	OfficialClosingPrice	Official Closing Price
AK	PriorReferencePrice	Prior Reference Price
AL	StoppedSoldLast	Stopped Sold Last
AM	StoppedOutOfSequence	Stopped Out of Sequence
AN	OfficialClosingPriceDup	Official Closing Price (duplicate enumeration - use 'AJ' instead)
AO	CrossedOld	Crossed (duplicate enumeration - use 'X' instead)
AP	FastMarket	Fast Market

Code	Name	Description
AQ	AutomaticExecution	Automatic Execution
AR	FormT	Form T
AS	BasketIndex	Basket Index
AT	BurstBasket	Burst Basket
AU	TradeThroughExempt	Trade through exempt. Trade ignored prices on away markets.
AV	QuoteSpread	Quote spread
AW	LastAuctionPrice	Last auction price. Trade represents outcome of last auction
AX	HighPrice	High price. Trade establishes new high price for the session
AY	LowPrice	Low price. Trade establishes new low price for the session
AZ	SystematicInternaliser	Systematic Internaliser (SI). Trade conducted by Systematic Internaliser (SI).
BA	AwayMarket	Away market. Trade conducted on away market
BB	MidpointPrice	Mid-point price. Trade represents current midpoint price
BC	TradedBeforeIssueDate	Traded before issue date. Trade conducted during subscription phase of new issue
BD	PreviousClosingPrice	Previous closing price. Trade represents closing price of previous business day
BE	NationalBestBidOffer	National Best Bid and Offer. Trade price within National Best Bid and Offer (NBBO)
0	Cancel	Cancel
1	ImpliedTrade	Implied Trade
2	MarketplaceEnteredTrade	Marketplace entered trade
3	MultiAssetClassMultilegTrade	Multi-asset class multileg trade
4	MultilegToMultilegTrade	Multileg-to-Multileg Trade
5	ShortSaleMinPrice	Short Sale Minimum Price
6	Benchmark	Benchmark. Market Model Typology (MMT) terminology: The "benchmark" price depends on a benchmark which has no current price but derived from a time series such as a VWAP.

Used in components: MDStatisticParameters

Used in groups: MDFullGrp, MDIncGrp

180.2.5366 TradeConfirmationReferenceID

A reference or control identifier or number used as a trade confirmation key.

Type: String

Used in messages: Confirmation, ConfirmationAck

180.2.5367 TradeContingency

Indicates the contingency attribute for a trade in an asset class that may be contingent on the clearing of a corresponding paired trade (for example Exchange for Physical (EFP), Exchange for Swap (EFS), Exchange for Related (EFR) or Exchange for Option (EFO), collectively called EFRPs). Once the paired trade clears or fails to clear, the related trade (the trade which carries this attribute) ceases to exist.

Type: int

Allowed values in TradeContingencyCodeSet:

Code	Name	Description
0	DoesNotApply	Does not apply (default if not specified). The trade is for an asset class that is not traded with contingency.
1	ContingentTrade	Contingent trade. The trade is terminated as soon as its paired trade is cleared or denied clearing.
2	NonContingentTrade	Non-contingent trade. Identifies a trade that is not contingent but is for an asset class that may be contingent.

Used in messages: TradeCaptureReport

180.2.5368 TradeContinuation

Specifies the post-execution trade continuation or lifecycle event. Additional values may be used by mutual agreement of the counterparties.

Type: int

Allowed values in TradeContinuationCodeSet:

Code	Name	Description
0	Novation	Novation
1	PartialNovation	Partial novation
2	TradeUnwind	Trade unwind. "Trade" includes "Swaps".
3	PartialTradeUnwind	Partial trade unwind. "Trade" includes "Swaps".

Code	Name	Description
4	Exercise	Exercise
5	Netting	Compression/Netting. Compression (used for OTC derivative trades) and Netting (used for Futures trades) are essentially the same business process, i.e. rolling up closely related contracts into a single trade or position.
6	FullNetting	Full netting
7	PartialNetting	Partial netting
8	Amendment	Amendment. Based on mutual agreement between the counterparties, used to change the original or previously amended contract terms reported to a trade repository.
9	Increase	Increase
10	CreditEvent	Credit event
11	StrategicRestructuring	Strategic restructuring
12	SuccessionEventReorganization	Succession event reorganization
13	SuccessionEventRenaming	Succession event renaming
14	Porting	Porting
15	Withdrawl	Withdrawal. One party withdrew from the trade prior to confirmation or clearing. Can be used with TradeReportTransType(487)=1 (Cancel).
16	Void	Void. Trade is to be ended after clearing. Can be used with TradeReportTransType(487)=1 (Cancel).
17	AccountTransfer	Account transfer
18	GiveUp	Give up
19	TakeUp	TakeUp
20	AveragePricing	Average pricing
21	Reversal	Reversal
22	AllocTrdPosting	Allocation/Trade posting
23	Cascade	Cascade. The breakdown of a contract position to a more granular level, e.g. from a yearly position to monthly positions.
24	Delivery	Delivery
25	OptionAsgn	Option assignment
26	Expiration	Expiration
27	Maturity	Maturity
28	EqualPosAdj	Equal position adjustment
29	UnequalPosAdj	Unequal position adjustment. An adjustment to either the long or short position quantity but not both.

Code	Name	Description
30	Correction	Correction. Used to correct an error in the contract terms of a previously submitted report to a trade repository.
31	EarlyTermination	Early termination. The transaction/contract has closed before its natural end (maturity date or end date).
32	Rerate	Rerate. Change in the repo rate of an open repo contract due to shift in the market conditions.
99	Other	Other price-forming continuation data. Other price-forming continuation data or lifecycle event. Include description of type in TradeContinuationText(2374).

Used in groups: QuotReqGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, PositionReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.5369 TradeContinuationText

Free form text to specify additional trade continuation information or data.

Type: String

Used in groups: QuotReqGrp

Used in messages: AllocationInstruction, AllocationReport, Confirmation, ExecutionReport, PositionReport, Quote, QuoteResponse, QuoteStatusReport, TradeCaptureReport

180.2.5370 TradeDate

Indicates date of trading day. Absence of this field indicates current day (expressed in local time at place of trade).

Type: LocalMktDate

Used in components: SettlTradeDetails

Used in groups: ListOrdGrp, SideCrossOrdCxlGrp, SideCrossOrdModGrp, TrdCapDtGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationInstructionAlertRequest, AllocationReport, AllocationReportAck, BidRequest, CollateralAssignment, CollateralReport, CollateralResponse, Confirmation, ConfirmationAck, ExecutionReport, ListCancelRequest, MarketDataIncrementalRefresh, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MultilegOrderCancelReplace, NewOrderMultileg,

NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, PositionTransferInstruction, PositionTransferReport, SecurityMassStatus, SecurityStatus, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport, TradingSessionStatus

180.2.5371 TradedFlatSwitch

Driver and part of trade in the event that the Security Master file was wrong at the point of entry(Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Boolean

Allowed values in TradedFlatSwitchCodeSet:

Code	Name	Description
N	NotTradedFlat	Not Traded Flat
Y	TradedFlat	Traded Flat

Used in messages: ExecutionReport

180.2.5372 TradeHandlingInstr

Specified how the TradeCaptureReport(35=AE) should be handled by the respondent.

Type: char

Allowed values in TradeHandlingInstrCodeSet:

Code	Name	Description
0	TradeConfirmation	Trade confirmation
1	TwoPartyReport	Two-party report
2	OnePartyReportForMatching	One-party report for matching
3	OnePartyReportForPassThrough	One-party report for pass through. Can be used when one of the parties to the trade submits a report which then has to be approved or confirmed by the other (counter)party.
4	AutomatedFloorOrderRouting	Automated floor order routing
5	TwoPartyReportForClaim	Two-party report for claim
6	OnePartyReport	One-party report

Code	Name	Description
7	ThirdPtyRptForPassThrough	Third-party report for pass through. Can be used when RootParties component contains a service provider role who submits the trade report and is not necessarily also on one side of the trade.
8	OnePartyReportAutoMatch	One-party report for auto-match. Indicates that the submission is a transfer trade to a firm or account that is part of the same corporate entity and that once validated the transfer should be automatically accepted without confirmation.

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.5373 TradeID

The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.

Type: String

Used in groups: ExecAllocGrp, ExecutionAggregationGrp, MDFullGrp, MDIncGrp

Used in messages: TradeAggregationReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.5374 TradeInputDevice

Specific device number, terminal number or station where trade was entered

Type: String

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationReport, TradeCaptureReportRequest

180.2.5375 TradeInputSource

Type of input device or system from which the trade was entered.

Type: String

Used in components: MDStatisticParameters

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, TradeCaptureReportRequest

180.2.5376 TradeLegRefID

Reference to the leg of a multileg instrument to which this trade refers

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5377 TradeLinkID

Used to link a group of trades together.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.5378 TradeMatchAckStatus

Used to indicate the status of the trade match report submission.

Type: int

Allowed values in TradeMatchAckStatusCodeSet:

Code	Name	Description
0	ReceivedNotProcessed	Received, not yet processed
1	Accepted	Accepted
2	Rejected	Rejected

Used in messages: TradeMatchReportAck

180.2.5379 TradeMatchRejectReason

Reason the trade match report submission was rejected.

Type: int

Allowed values in TradeMatchRejectReasonCodeSet:

Code	Name	Description
0	Successful	Successful
1	InvalidPartyInformation	Invalid party information
2	UnknownInstrument	Unknown instrument
3	Unauthorized	Not authorized to report trades
4	InvalidTradeType	Invalid trade type
99	Other	Other

Used in messages: TradeMatchReportAck

180.2.5380 TradeMatchTimestamp

Timestamp of the match event. For off-exchange trades the time at which the deal was matched by the exchange.

This timestamp will be the same on all the trades and will not change when a trade is modified.

Type: UTCTimestamp

Used in messages: TradeMatchReport

180.2.5381 TradeNumber

Ordinal number of the trade within a series of related trades.

Type: int

Used in messages: TradeCaptureReport

180.2.5382 TradeOriginationDate

Used with Fixed Income for Muncipal New Issue Market. Agreement in principal between counterparties prior to actual trade date.

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

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

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

180.2.5383 TradePositionQty

The TradePositionQty component block specifies, for a single trade side, the various types of position quantity in the position life-cycle including start-of-day, intraday, trade, adjustments, and end-of-day position quantities.

Name	Mult.	Type	Description
NoPositions	[1..1]	NumInGroup	
PosType	[0..1]	CodeSet	Required if NoPositions > 0.
LongQty	[0..1]	Qty	
ShortQty	[0..1]	Qty	
CoveredQty	[0..1]	Qty	
PosQtyStatus	[0..1]	CodeSet	
QuantityDate	[0..1]	LocalMktDate	

Used in groups: TrdCapRptSideGrp

180.2.5384 TradePriceCondition

Price conditions in effect at the time of the trade. Multiple price conditions can be in effect at the same time. Price conditions are usually required to be reported in markets that have regulations on price execution at a market or national best bid or offer, and the trade price differs from the best bid or offer.

Type: int

Allowed values in TradePriceConditionCodeSet:

Code	Name	Description
0	SpecialCumDividend	Special cum dividend (CD)
1	SpecialCumRights	Special cum rights (CR)
2	SpecialExDividend	Special ex dividend (XD)
3	SpecialExRights	Special ex rights (XR)

Code	Name	Description
4	SpecialCumCoupon	Special cum coupon (CC)
5	SpecialCumCapitalRepayments	Special cum capital repayments (CP)
6	SpecialExCoupon	Special ex coupon (XC)
7	SpecialExCapitalRepayments	Special ex capital repayments (XP)
8	CashSettlement	Cash settlement (CS)
9	SpecialCumBonus	Special cum bonus (CB)
10	SpecialPrice	Special price (SP). Usually net or all-in price.
11	SpecialExBonus	Special ex bonus (XB)
12	GuaranteedDelivery	Guaranteed delivery (GD)
13	SpecialDividend	Special dividend. Deviation from regular ex/cum treatment (without further specification) leading to price modification. To be used only if it is not clear whether it is a special cum or special ex dividend. For ESMA RTS 1, this is the "SDIV" flag.
14	PriceImprovement	Price improvement. The price is better than a reference price. For example, this may be due to an offer by a systematic internaliser to always quote better prices than a public reference price. For ESMA RTS 1, this is the "RPRI" flag.
15	NonPriceFormingTrade	Non-price forming trade. In the context of MiFID II, these are transactions which are exempted from the trading obligation (i.e. permitted to be transacted as an OTC transaction) and are deemed not to be contributing to the price discovery process. However, these transactions are not exempted from post trade transparency reporting and are required to be published by MiFID venues and "approved publication arrangement" (APAs) for market transparency purposes. The price from exempted transactions should be disregarded for the purposes of price discovery. For ESMA RTS 1 and RTS 2, this is the "NPFT" flag.
16	TradeExemptedFromTradingObligation	Trade exempted from trading obligation. Per MiFIR Article 23, these types of trades are not exempted from post-trade transparency if reported to a trading venue under MiFID II and deemed on exchange, however, they are ignored for price formation despite published by venue. For the UK implementation of MiFIR RTS 1, this is the "TNCP" flag.
17	PricePending	Price or strike price is pending. In the context of MiFIR RTS 1, RTS 2, and RTS 22, this is the "PNDG" flag.
18	PriceNotApplicable	Price is not applicable. In the context of MiFIR RTS 1, RTS 2, and RTS 22, this is the "NOAP" flag.

Used in groups: TradePriceConditionGrp

180.2.5385 TradePriceConditionGrp

Price conditions associated with a trade that impact trade price.

Name	Mult.	Type	Description
NoTradePriceConditions	[1..1]	NumInGroup	
TradePriceCondition	[0..1]	CodeSet	Required if NoTradePriceConditions(1838) > 0.

Used in groups: ExecAllocGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, TradeCaptureReport

180.2.5386 TradePriceNegotiationMethod

Method used for negotiation of contract price.

Type: int

Allowed values in TradePriceNegotiationMethodCodeSet:

Code	Name	Description
0	PercentPar	Percent of par
1	DealSpread	Deal spread
2	UpfrontPnts	Upfront points
3	UpfrontAmt	Upfront amount
4	ParUpfrontAmt	Percent of par and upfront amount
5	SpreadUpfrontAmt	Deal spread and upfront amount
6	UpfrontPntsAmt	Upfront points and upfront amount

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle, TradeCaptureReport

180.2.5387 TradePublishIndicator

Indicates if a trade should be or has been published via a market publication service. The indicator governs all publication services of the recipient. Replaces PublishTrdIndicator(852).

Type: int

Allowed values in TradePublishIndicatorCodeSet:

Code	Name	Description
0	DoNotPublishTrade	Do Not Publish Trade
1	PublishTrade	Publish Trade
2	DeferredPublication	Deferred Publication
3	Published	Published. Indicates that the transaction has been published to the market.

Used in groups: MDFullGrp, MDIncGrp

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

180.2.5388 TradeQty

Trade quantity.

Type: Qty

Used in groups: TradeQtyGrp

180.2.5389 TradeQtyGrp

Quantities of the trade that have been processed and the type of processing that has occurred for that trade quantity.

Name	Mult.	Type	Description
NoTradeQtys	[1..1]	NumInGroup	
TradeQtyType	[0..1]	CodeSet	Required if NoTradeQty(1841) > 0.
TradeQty	[0..1]	Qty	Required if NoTradeQty(1841) > 0.

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5390 TradeQtyType

Indicates the type of trade quantity in TradeQty(1843).

Type: int

Allowed values in TradeQtyTypeCodeSet:

Code	Name	Description
0	ClearedQuantity	Cleared quantity
1	LongSideClaimedQuantity	Long side claimed quantity
2	ShortSideClaimedQuantity	Short side claimed quantity
3	LongSideRejectedQuantity	Long side rejected quantity
4	ShortSideRejectedQuantity	Short side rejected quantity
5	PendingQuantity	Pending quantity
6	TransactionQuantity	Transaction quantity
7	RemainingQuantity	Remaining trade quantity. Used to indicate the remaining quantity of a trade after a give-up or posting action.
8	PreviousRemainingQuantity	Previous remaining trade quantity. Used to indicate the remaining quantity of a trade prior to a give-up or posting action.

Used in groups: TradeQtyGrp

180.2.5391 TradeReportID

Unique identifier of trade capture report

Type: String

Used in groups: TrdCollGrp

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.5392 TradeReportingIndicator

Used between parties to convey trade reporting status.

Type: int

Allowed values in TradeReportingIndicatorCodeSet:

Code	Name	Description
0	NotReported	Trade has not (yet) been reported. Depending on the regulatory regime the trade is reportable and the recipient may be responsible for reporting.
1	OnBook	Trade has been or will be reported by a trading venue as an "on-book" trade
2	SISeller	Trade has or will be reported as a seller trade by the authorised reporter
3	SIBuyer	Trade has or will be reported as a buyer trade by the authorised reporter
4	NonSISeller	Trade has or will be reported as a seller trade by an entity other than the authorised reporter
5	SubDelegationByFirm	Trade has been or will be reported under a sub-delegation arrangement by an investment firm to a reporting facility (e.g. APA) on behalf of another investment firm
6	Reportable	Trade has been or will be reported. Depending on the regulatory regime the recipient is not responsible for reporting.
7	NonSIBuyer	Trade has been or will be reported as a buyer trade by an entity other than the authorised reporter
8	OffBook	Trade has been or will be reported by a trading venue as an "off-book" trade
9	NotReportable	Trade is not reportable. The (non-equity) instrument does not need to be reported by any party, e.g. because it is not deemed to have been traded on a trading venue.

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport, NewOrderSingle, TradeCaptureReport

180.2.5393 TradeReportOrderDetail

Name	Mult.	Type	Description
OrderID	[0..1]	String	
SecondaryOrderID	[0..1]	String	
ClOrdID	[0..1]	String	In the case of quotes can be mapped to QuoteMsgID(1166) of a single Quote(MsgType=S) or QuoteID(117) of a MassQuote(MsgType=i).

Name	Mult.	Type	Description
SecondaryClOrdID	[0..1]	String	In the case of quotes can be mapped to QuoteID(117) of a single Quote(MsgType=S) or QuoteEntryID(299) of a MassQuote(MsgType=i).
ListID	[0..1]	String	
RefOrderID	[0..1]	String	Some hosts assign an order a new order id under special circumstances. The RefOrdID field will connect the same underlying order across changing OrderIDs.
RefOrderIDSource	[0..1]	CodeSet	
RefOrdIDReason	[0..1]	CodeSet	The reason for updating the RefOrdID
RelatedOrderGrp	[0..*]	Group	
PreTradeAnonymity	[0..1]	Boolean	
OrdType	[0..1]	CodeSet	Order type from the order associated with the trade
Price	[0..1]	Price	Order price at time of trade
StopPx	[0..1]	Price	Stop/Limit order price
ExecInst	[0..1]	CodeSet	Execution Instruction from the order associated with the trade
OrdStatus	[0..1]	CodeSet	Status of order as of this trade report
OrderQtyData	[0..1]	Component	Order quantity at time of trade
LeavesQty	[0..1]	Qty	
CumQty	[0..1]	Qty	
TimeInForce	[0..1]	CodeSet	
ExpireTime	[0..1]	UTCTimestamp	The order expiration date/time in UTC
MatchingInstructions	[0..*]	Group	
SelfMatchPreventionID	[0..1]	String	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
SelfMatchPreventionInstruction	[0..1]	CodeSet	
ExposureDuration	[0..1]	int	The (minimum or suggested) period of time a quoted price is to be tradable before it becomes indicative. (i.e. quoted price becomes off-the-wire).
ExposureDurationUnit	[0..1]	CodeSet	
DisplayInstruction	[0..1]	Component	
OrderCapacity	[0..1]	CodeSet	
OrderRestrictions	[0..1]	CodeSet	

Name	Mult.	Type	Description
BookingType	[0..1]	CodeSet	
OrigCustOrderCapacity	[0..1]	CodeSet	
OrderOrigination	[0..1]	CodeSet	
OrderAttributeGrp	[0..*]	Group	
ExDestinationType	[0..1]	CodeSet	
OrderInputDevice	[0..1]	String	
LotType	[0..1]	CodeSet	
TransBkdTime	[0..1]	UTCTimestamp	
OrigOrdModTime	[0..1]	UTCTimestamp	
OrderPercentOfTotalVolume	[0..1]	Percentage	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.5394 TradeReportRefID

Reference identifier used with CANCEL and REPLACE transaction types.

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5395 TradeReportRejectReason

Reason Trade Capture Request was rejected.

100+ Reserved and available for bi-laterally agreed upon user-defined values.

Type: int

Allowed values in TradeReportRejectReasonCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidPartyInformation	Invalid party information
2	UnknownInstrument	Unknown instrument
3	UnauthorizedToReportTrades	Unauthorized to report trades
4	InvalidTradeType	Invalid trade type

Code	Name	Description
5	PriceExceedsCurrentPriceBand	Price exceeds current price band
6	ReferencePriceNotAvailable	Reference price not available
7	NotionalValueExceedsThreshold	Notional value exceeds threshold
99	Other	Other

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5396 TradeReportTransType

Identifies Trade Report message transaction type

(Prior to FIX 4.4 this field was of type char)

Type: int

Allowed values in TradeReportTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Cancel	Cancel
2	Replace	Replace
3	Release	Release
4	Reverse	Reverse
5	CancelDueToBackOutOfTrade	Cancel Due To Back Out of Trade

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5397 TradeReportType

Type of Trade Report

Type: int

Allowed values in TradeReportTypeCodeSet:

Code	Name	Description
0	Submit	Submit
1	Alleged	Alleged
2	Accept	Accept
3	Decline	Decline
4	Addendum	Addendum. Used to provide material supplemental data to a previously submitted trade.
5	No	No/Was. Used to report a full replacement of a previously submitted trade.
6	TradeReportCancel	Trade Report Cancel
7	LockedIn	(Locked-In) Trade Break
8	Defaulted	Defaulted
9	InvalidCMTA	Invalid CMTA
10	Pended	Pended
11	AllegedNew	Alleged New
12	AllegedAddendum	Alleged Addendum
13	AllegedNo	Alleged No/Was
14	AllegedTradeReportCancel	Alleged Trade Report Cancel
15	AllegedTradeBreak	Alleged (Locked-In) Trade Break
16	Verify	Verify. Used in reports from a trading party to the SDR to confirm trade details. Omit RegulatoryReportType(1934).
17	Dispute	Dispute. Used in reports from a trading party to the SDR to dispute trade details. Omit RegulatoryReportType(1934).
18	NonMaterialUpdate	Non-material Update. Used to provide non-material supplemental data to a previously submitted trade.

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport

180.2.5398 TradeRequestID

Trade Capture Report Request ID

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.5399 TradeRequestResult

Result of Trade Request

Type: int

Allowed values in TradeRequestResultCodeSet:

Code	Name	Description
0	Successful	Successful (default)
1	InvalidOrUnknownInstrument	Invalid or unknown instrument
2	InvalidTypeOfTradeRequested	Invalid type of trade requested
3	InvalidParties	Invalid parties
4	InvalidTransportTypeRequested	Invalid transport type requested
5	InvalidDestinationRequested	Invalid destination requested
8	TradeRequestTypeNotSupported	TradeRequestType not supported
9	NotAuthorized	Not authorized
99	Other	Other

Used in messages: TradeCaptureReportRequestAck

180.2.5400 TradeRequestStatus

Status of Trade Request.

Type: int

Allowed values in TradeRequestStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Completed	Completed
2	Rejected	Rejected

Used in messages: TradeCaptureReportRequestAck

180.2.5401 TradeRequestType

Type of Trade Capture Report.

Type: int

Allowed values in TradeRequestTypeCodeSet:

Code	Name	Description
0	AllTrades	All Trades
1	MatchedTradesMatchingCriteria	Matched trades matching criteria provided on request (Parties, ExecID, TradeID, OrderID, Instrument, InputSource, etc.)
2	UnmatchedTradesThatMatchCriteria	Unmatched trades that match criteria
3	UnreportedTradesThatMatchCriteria	Unreported trades that match criteria
4	AdvisoriesThatMatchCriteria	Advisories that match criteria

Used in messages: TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.5402 TradeSubType

Further qualification to the trade type defined in TradeType(3006).

Type: int

Allowed values in TrdSubTypeCodeSet:

Code	Name	Description
0	CMTA	CMTA
1	InternalTransferOrAdjustment	Internal transfer or adjustment
2	ExternalTransferOrTransferOfAccount	External transfer or transfer of account
3	RejectForSubmittingSide	Reject for submitting side
4	AdvisoryForContraSide	Advisory for contra side
5	OffsetDueToAnAllocation	Offset due to an allocation
6	OnsetDueToAnAllocation	Onset due to an allocation
7	DifferentialSpread	Differential spread
8	ImpliedSpreadLegExecutedAgainstAnOutright	Implied spread leg executed against an outright
9	TransactionFromExercise	Transaction from exercise

Code	Name	Description
10	TransactionFromAssignment	Transaction from assignment
11	ACATS	ACATS
14	AI	AI (Automated input facility disabled in response to an exchange request.)
15	B	B (Transaction between two member firms where neither member firm is registered as a market maker in the security in question and neither is a designated fund manager. Also used by broker dealers when dealing with another broker which is not a member firm. Non-order book securities only.)
16	K	K (Transaction using block trade facility.)
17	LC	LC (Correction submitted more than three days after publication of the original trade report.)
18	M	M (Transaction, other than a transaction resulting from a stock swap or stock switch, between two market makers registered in that security including IDB or a public display system trades. Non-order book securities only.)
19	N	N (Non-protected portfolio transaction or a fully disclosed portfolio transaction)
20	NM	NM (i) transaction where Exchange has granted permission for non-publication. ii)IDB is reporting as seller. iii) submitting a transaction report to the Exchange, where the transaction report is not also a trade report.)
21	NR	NR (Non-risk transaction in a SEATS security other than an AIM security)
22	P	P (Protected portfolio transaction or a worked principal agreement to effect a portfolio transaction which includes order book securities)
23	PA	PA (Protected transaction notification)
24	PC	PC (Contra trade for transaction which took place on a previous day and which was automatically executed on the Exchange trading system)
25	PN	PN (Worked principal notification for a portfolio transaction which includes order book securities)

Code	Name	Description
26	R	R ((i) riskless principal transaction between non-members where the buying and selling transactions are executed at different prices or on different terms (requires a trade report with trade type indicator R for each transaction). (ii) market maker is reporting all the legs of a riskless principal transaction where the buying and selling transactions are executed at different prices (requires a trade report with trade type indicator R for each transaction)or. (iii) market maker is reporting the onward leg of a riskless principal transaction where the legs are executed at different prices, and another market maker has submitted a trade report using trade type indicator M for the first leg (this requires a single trade report with trade type indicator R).)
27	RO	RO (Transaction which resulted from the exercise of a traditional option or a stock-settled covered warrant)
28	RT	RT (Risk transaction in a SEATS security, (excluding AIM security) reported by a market maker registered in that security)
29	SW	SW (Transactions resulting from stock swap or a stock switch (one report is required for each line of stock))
30	T	T (If reporting a single protected transaction)
31	WN	WN (Worked principal notification for a single order book security)
32	WT	WT (Worked principal transaction (other than a portfolio transaction))
33	OffHoursTrade	Off Hours Trade
34	OnHoursTrade	On Hours Trade
35	OTCQuote	OTC Quote
36	ConvertedSWAP	Converted SWAP
37	CrossedTrade	Crossed Trade (X)
38	InterimProtectedTrade	Interim Protected Trade (I)
39	LargeInScale	Large in Scale (L)
40	WashTrade	Wash Trade
41	TradeAtSettlement	Trade at Settlement (TAS). Identifies a trade that will be priced using the settlement price.
42	AuctionTrade	Auction Trade. Mutually exclusive with TrdSubType(829) = 50 (Balancing).

Code	Name	Description
43	TradeAtMarker	Trade at Marker (TAM). Posted at a specific time each day and used to price the consummated trade for the product/month/strip executed (+/- and differentials). Closely related to TAS trades in function and trade practice.
44	CreditDefault	Default (Credit Event)
45	CreditRestructuring	Restructuring (credit event)
46	Merger	Merger (succession event)
47	SpinOff	Spin-off (succession event)
48	MultilateralCompression	Multilateral compression. Used to identify a special case of compression between multiple parties, e.g. for netted or portfolio trades.
50	Balancing	Balancing. Identifies an additional trade distributed to auction participants meant to resolve an imbalance between bids and offers. Mutually exclusive with TrdSubType(829) = 42 =(Auction).
51	BasisTradeIndexClose	Basis Trade index Close (BTIC). The marketplace name given to Trade at Marker (TAM) transactions in equity index futures.
52	TradeAtCashOpen	Trade At Cash Open (TACO). The marketplace name given to trading futures based on an opening quote of the underlying cash market.
53	TrdSubmitVenueClrSettl	Trade submitted to venue for clearing and settlement. Identifies trades brought on a trading venue purely for clearing and settlement purposes.
54	BilateralCompression	Bilateral compression. Used to identify a special case of compression between two parties, e.g. for netted or portfolio trades.

Used in groups: TradeTypeGrp

180.2.5403 TradeType

Type of trade assigned to a trade.

Type: int

Allowed values in TrdTypeCodeSet:

Code	Name	Description
0	RegularTrade	Regular trade

Code	Name	Description
1	BlockTrade	Block trade
2	EFP	Exchange for physical (EFP)
3	Transfer	Transfer
4	LateTrade	Late trade
5	TTrade	T trade
6	WeightedAveragePriceTrade	Weighted average price trade
7	BunchedTrade	Bunched trade
8	LateBunchedTrade	Late bunched trade
9	PriorReferencePriceTrade	Prior reference price trade
10	AfterHoursTrade	After hours trade
11	ExchangeForRisk	Exchange for risk (EFR)
12	ExchangeForSwap	Exchange for swap (EFS)
13	ExchangeOfFuturesFor	Exchange of futures for in market futures (EFM). For example full sized for mini.
14	ExchangeOfOptionsForOptions	Exchange of options for options (EOO)
15	TradingAtSettlement	Trading at settlement
16	AllOrNone	All or none
17	FuturesLargeOrderExecution	Futures large order execution
18	ExchangeOfFuturesForFutures	Exchange of futures for external market futures (EFF)
19	OptionInterimTrade	Option interim trade
20	OptionCabinetTrade	Option cabinet trade
22	PrivatelyNegotiatedTrades	Privately negotiated trade
23	SubstitutionOfFuturesForForwards	Substitution of futures for forwards
24	ErrorTrade	Error trade
25	SpecialCumDividend	Special cum dividend (CD)
26	SpecialExDividend	Special ex dividend (XD)
27	SpecialCumCoupon	Special cum coupon (CC)
28	SpecialExCoupon	Special ex coupon (XC)
29	CashSettlement	Cash settlement (CS)
30	SpecialPrice	Special price (SP). Usually net or all-in price.
31	GuaranteedDelivery	Guaranteed delivery (GD)
32	SpecialCumRights	Special cum rights (CR)
33	SpecialExRights	Special ex rights (XR)
34	SpecialCumCapitalRepayments	Special cum capital repayments (CP)

Code	Name	Description
35	SpecialExCapitalRepayments	Special ex capital repayments (XP)
36	SpecialCumBonus	Special cum bonus (CB)
37	SpecialExBonus	Special ex bonus (XB)
38	LargeTrade	Block trade. The same as large trade.
39	WorkedPrincipalTrade	Worked principal trade
40	BlockTrades	Block trades
41	NameChange	Name change
42	PortfolioTransfer	Portfolio transfer
43	ProrogationBuy	Prorogation buy. Used by Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system). Trades must be reported as crosses at zero price.
44	ProrogationSell	Prorogation sell. See prorogation buy.
45	OptionExercise	Option exercise
46	DeltaNeutralTransaction	Delta neutral transaction
47	FinancingTransaction	Financing transaction
48	NonStandardSettlement	Non-standard settlement
49	DerivativeRelatedTransaction	Derivative related transaction
50	PortfolioTrade	Portfolio trade. Identifies a collection/basket of trades. In the context of bonds (e.g. corporate bonds) these are transacted as a single trade at an aggregate price for the entire portfolio and may be traded all-or-none or most-or-none depending on bilateral agreement. In the context of ESMA RTS 1 Article 2(b), may be used to refer to portfolio trades to distinguish between addressable and non-addressable volume. In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
51	VolumeWeightedAverageTrade	Volume weighted average trade
52	ExchangeGrantedTrade	Exchange granted trade
53	RepurchaseAgreement	Repurchase agreement
54	OTC	OTC. Trade executed off-market. In the context of CFTC regulatory reporting for swaps, it is a large notional off-facility swap. In the context of MiFID transparency reporting rules this is used to report, into an exchange, deals made outside exchange rules.
55	ExchangeBasisFacility	Exchange basis facility (EBF)

Code	Name	Description
56	OpeningTrade	Opening trade. Identifies a trade that resulted from the opening of a market. In the context of IIROC, this indicates a trade that occurred at the opening or the first trade of the day for a security.
57	NettedTrade	Netted trade
58	BlockSwapTrade	Block swap trade. Block trade executed off-market or on a registered market. In the context of CFTC regulatory reporting for swaps, it is a swap executed according to SEF or DCM rules.
59	CreditEventTrade	Credit event trade
60	SuccessionEventTrade	Succession event trade
61	GiveUpGiveInTrade	Give-up Give-in trade
62	DarkTrade	Dark trade. In the context of Market Model Typology (MMT), a dark trade might also come from a lit/hybrid book (e.g. when an aggressive lit order hits a resting dark order). The use of this value applies to TrdType(828), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
63	TechnicalTrade	Technical trade
64	Benchmark	Benchmark. In the context of ESMA RTS 1 Article 2(a), may be used to refer to benchmark trades. In the context of Market Model Typology (MMT), the "benchmark" price depends on a benchmark which has no current price but was derived from a time series such as a VWAP. The use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
65	PackageTrade	Package trade. May be used to identify the pseudo-trade of a stream or collection of trades to be transacted, cleared and be reported as an atomic unit. In the context of MiFIR RTS 1, this is the "CONT" flag. In the context of MiFIR RTS 2 Article 1(1)(b), may be used to refer to package transactions (excluding exchange for physicals). In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
66	RollTrade	Roll trade. Trade is a roll from one contract that is about to expire to a new contract.

Code	Name	Description
67	ClosingPriceTrade	Closing price trade. Identifies a trade that uses the closing price of a market without resulting from the closing of this market. In the context of FCA policy statement PS23/4, this indicates a benchmark transaction executed using the market closing price and is the "CLSE" flag.
68	InterFundTransferTrade	Inter-fund transfer trade. Administrative trade (non price-forming) related to the transfer of ownership between funds.
69	NetAssetValueCalculatedTrade	Net asset value calculated trade. Trade of a fund priced at the net asset value of its constituents. In the context of MiFIR RTS 1, this may be used for ETFs when the NAV price becomes available.

Used in groups: TradeTypeGrp

180.2.5404 TradeTypeGrp

The TradeTypeGrp component is used to express multiple trade types on the same message and can be used as an alternative to the fields TrdType(828), SecondaryTrdType(855), and TertiaryTrdType(2896) when three or fewer trade types are needed.

Name	Mult.	Type	Description
NoTradeTypes	[1..1]	NumInGroup	
TradeType	[0..1]	CodeSet	Required if NoTradeTypes(3005) > 0.
TradeSubType	[0..1]	CodeSet	

Used in groups: MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, TradeCaptureReport

180.2.5405 TradeVersion

Specifies the version of a trade or contract. This is used by systems or trading platforms in conjunction with TradeID(1003) to uniquely identify the version of a trade or contract. If used the conditions for a change of version are subject to bilateral agreement. It is recommended to change the version only for significant updates to the business entity rather than for minor changes to trade details or systematic

distribution of reports. Examples where the version would change are trade quantity modification, customer account assignment or trade novation.

Type: String

Used in messages: TradeCaptureReport

180.2.5406 TradeVolType

Define the type of trade volume applicable for the MinTradeVol(562) and MaxTradeVol(1140)

Type: int

Allowed values in TradeVolTypeCodeSet:

Code	Name	Description
0	NumberOfUnits	Number of units (e.g. share, par, currency, contracts) (default)
1	NumberOfRoundLots	Number of round lots

Used in components: BaseTradingRules

180.2.5407 TradeVolume

Used to report volume with a trade

Type: Qty

Used in groups: MDFullGrp, MDIncGrp

180.2.5408 TradingBusinessDays

Number of actual trading business days of an instrument.

Type: int

Used in groups: ClearingPriceParametersGrp

180.2.5409 TradingCapacity

Designates the capacity in which the order is submitted for trading by the market participant.

Type: int

Allowed values in TradingCapacityCodeSet:

Code	Name	Description
1	Customer	Customer
2	CustomerProfessional	Customer professional
3	BrokerDealer	Broker-dealer
4	CustomerBrokerDealer	Customer broker-dealer
5	Principal	Principal
6	MarketMaker	Market maker
7	AwayMarketMaker	Away market maker
8	SystematicInternaliser	Systematic internaliser

Used in components: MDStatisticParameters

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

180.2.5410 TradingCurrency

Used when the trading currency can differ from the price currency

Type: Currency

Used in components: BaseTradingRules

180.2.5411 TradingCurrencyCodeSource

Identifies class or source of the TradingCurrency(1245) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: BaseTradingRules

180.2.5412 TradingReferencePrice

Reference price for the current trading price range usually representing the mid price between the HighLimitPrice and LowLimitPrice. The value may be the settlement price or closing price of the prior trading day.

Type: Price

Used in components: PriceLimits

180.2.5413 TradingSessionDesc

Trading Session description

Type: String

Used in groups: TrdSessLstGrp

180.2.5414 TradingSessionID

Identifier for a trading session.

A trading session spans an extended period of time that can also be expressed informally in terms of the trading day. Usage is determined by market or counterparties.

To specify good for session where session spans more than one calendar day, use TimeInForce = 0 (Day) in conjunction with TradingSessionID(336).

Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility.

Type: String

Allowed values in TradingSessionIDCodeSet:

Code	Name	Description
1	Day	Day
2	HalfDay	HalfDay
3	Morning	Morning
4	Afternoon	Afternoon
5	Evening	Evening
6	AfterHours	After-hours
7	Holiday	Holiday

Used in components: MDStatisticParameters

Used in groups: BidCompReqGrp, BidCompRspGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, TradingSessionRulesGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdSessLstGrp, TrdgSesGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, DerivativeSecurityListRequest, ExecutionReport, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityDefinitionRequest, SecurityListRequest, SecurityMassStatus, SecurityMassStatusRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReportRequest, TradeMatchReport, TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.5415 TradingSessionRules

Name	Mult.	Type	Description
OrdTypeRules	[0..*]	Group	Specifies the order types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
TimeInForceRules	[0..*]	Group	Specifies the time in force rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.

Name	Mult.	Type	Description
ExecInstRules	[0..*]	Group	Specifies the execution instructions that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
AuctionTypeRuleGrp	[0..*]	Group	Specifies the auction order types that are valid for trading on the identified. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
MatchRules	[0..*]	Group	Specifies the matching rules that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.
MarketDataFeedTypes	[0..*]	Group	Specifies the market data feed types that are valid for trading. The scope of the rule is determined by the context in which the component is used. In this case, the scope is trading session.

Used in groups: TradingSessionRulesGrp, TrdSessLstGrp

180.2.5416 TradingSessionRulesGrp

Name	Mult.	Type	Description
NoTradingSessionRules	[1..1]	NumInGroup	Allows trading rules to be expressed by trading session
TradingSessionID	[0..1]	CodeSet	Identifier for the trading session. Must be provided if NoTradingSessions > 0. Set to [N/A] if values are not specific to trading session
TradingSessionSubID	[0..1]	CodeSet	Identifier for the trading session. Set to [N/A] if values are not specific to trading session sub id
TradingSessionRules	[0..1]	Component	Contains trading rules specified at the trading session level

Used in components: SecurityTradingRules

180.2.5417 TradingSessionSubID

Optional market assigned sub identifier for a trading phase within a trading session. Usage is determined by market or counterparties. Used by US based futures markets to identify exchange specific execution time bracket codes as required by US market regulations. Bilaterally agreed values of data type "String" that start with a character can be used for backward compatibility

Type: String

Allowed values in TradingSessionSubIDCodeSet:

Code	Name	Description
1	PreTrading	Pre-Trading
2	OpeningOrOpeningAuction	Opening or opening auction
3	Continuous	(Continuous) Trading
4	ClosingOrClosingAuction	Closing or closing auction
5	PostTrading	Post-Trading
6	ScheduledIntradayAuction	Scheduled intraday auction
7	Quiescent	Quiescent
8	AnyAuction	Any auction
9	UnscheduledIntradayAuction	Unscheduled intraday auction. An unscheduled intraday auction might be triggered by a circuit breaker.
10	OutOfMainSessionTrading	Out of main session trading. In the context of Market Model Typology "Out of main session trading" refers to both before and after session, neither auction nor continuous trading.
11	PrivateAuction	Private auction. An auction phase where only two parties participate.
12	PublicAuction	Public auction. An auction phase where all trading parties participate.
13	GroupAuction	Group auction. An auction phase limited to specific parties (e.g. parties that have resting orders in the order book).
14	OrderInitiatedAuction	Order initiated auction. Auction automatically triggered by an order, e.g. an incoming order or a resting order that can be matched based on an incoming order. Use 9="Unscheduled intraday auction" for any other auctions that are not scheduled. In the context of Market Model Topology, this can be used for an on demand auction (a.k.a. frequent batched auction).

Used in components: MDStatisticParameters

Used in groups: BidCompReqGrp, BidCompRspGrp, MDFullGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, TradingSessionRulesGrp, TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdSessLstGrp, TrdgSesGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralInquiryAck, CollateralReport, CollateralRequest, DerivativeSecurityListRequest, ExecutionReport, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, Quote, QuoteCancel, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, SecurityDefinitionRequest, SecurityListRequest, SecurityMassStatus, SecurityMassStatusRequest, SecurityStatus, SecurityStatusRequest, SecurityTypeRequest, SecurityTypes, TradeCaptureReportRequest, TradeMatchReport, TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.5418 TradingUnitPeriodMultiplier

Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts.

Type: int

Used in components: Instrument

180.2.5419 TradSesCloseTime

Closing time of the trading session

Type: UTCTimestamp

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5420 TradSesControl

Indicates how control of trading session and subsession transitions are performed.

Type: int

Allowed values in TradSesControlCodeSet:

Code	Name	Description
0	Automatic	Automatic (Default)
1	Manual	Manual

Used in messages: TradingSessionStatus

180.2.5421 TradSesEndTime

End time of the trading session

Type: UTCTimestamp

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5422 TradSesEvent

Identifies an event related to a TradSesStatus(340). An event occurs and is gone, it is not a state that applies for a period of time.

Type: int

Allowed values in TradSesEventCodeSet:

Code	Name	Description
0	TradingResumes	Trading resumes (after Halt)
1	ChangeOfTradingSession	Change of Trading Session
2	ChangeOfTradingSubsession	Change of Trading Subsession
3	ChangeOfTradingStatus	Change of Trading Status

Used in messages: TradingSessionStatus

180.2.5423 TradSesMethod

Method of trading

Type: int

Allowed values in TradSesMethodCodeSet:

Code	Name	Description
1	Electronic	Electronic
2	OpenOutcry	Open Outcry
3	TwoParty	Two Party
4	Voice	Voice

Used in components: MDStatisticParameters

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.5424 TradSesMode

Trading Session Mode

Type: int

Allowed values in TradSesModeCodeSet:

Code	Name	Description
1	Testing	Testing
2	Simulated	Simulated
3	Production	Production

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionListRequest, TradingSessionStatus, TradingSessionStatusRequest

180.2.5425 TradSesOpenTime

Time of the opening of the trading session

Type: UTCTimestamp

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5426 TradSesPreCloseTime

Time of the pre-closed of the trading session

Type: UTCTimestamp

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5427 TradSesReqID

Unique ID of a Trading Session Status message.

Type: String

Used in messages: TradingSessionList, TradingSessionListRequest, TradingSessionListUpdateReport, TradingSessionStatus, TradingSessionStatusRequest

180.2.5428 TradSesStartTime

Starting time of the trading session

Type: UTCTimestamp

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5429 TradSesStatus

State of the trading session.

Type: int

Allowed values in TradSesStatusCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	Halted	Halted
2	Open	Open
3	Closed	Closed
4	PreOpen	Pre-Open

Code	Name	Description
5	PreClose	Pre-Close
6	RequestRejected	Request Rejected

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5430 TradSesStatusRejReason

Indicates the reason a Trading Session Status Request was rejected.

Type: int

Allowed values in TradSesStatusRejReasonCodeSet:

Code	Name	Description
1	UnknownOrInvalidTradingSessionID	Unknown or invalid TradingSessionID
99	Other	Other

Used in groups: TrdSessLstGrp

Used in messages: TradingSessionStatus

180.2.5431 TradSesUpdateAction

Specifies the action taken for the specified trading sessions.

Type: char

Allowed values in SecurityUpdateActionCodeSet:

Code	Name	Description
A	Add	Add
D	Delete	Delete
M	Modify	Modify

Used in groups: TrdSessLstGrp

180.2.5432 TransactionAttributeGrp

The TransactionAttributeGrp component block is a repeating group that may be used to provide additional transaction attributes for the trade and other post-trade events.

Name	Mult.	Type	Description
NoTransactionAttributes	[1..1]	NumInGroup	
TransactionAttributeType	[0..1]	CodeSet	Required if NoTransactionAttributes(2871) > 0.
TransactionAttributeValue	[0..1]	String	

Used in messages: CollateralReport, PositionReport, TradeCaptureReport

180.2.5433 TransactionAttributeType

Type of attribute(s) or characteristic(s) associated with the transaction.

Type: int

Allowed values in TransactionAttributeTypeCodeSet:

Code	Name	Description
0	ExclusiveArrangement	Exclusive arrangement. In the context of securities borrowing and lending transaction, an indication of whether the borrower has exclusive access to borrow from the lender's securities portfolio. Not applicable to commodities. TransactionAttributeValue(2873) takes Y or N value.
1	CollateralReuse	Collateral reuse. Indication of whether the collateral taker can reuse the securities provided as collateral for the transaction. TransactionAttributeValue(tbd2873) takes Y or N value.
2	CollateralArrangementType	Collateral arrangement type. In the context of securities financing transactions, indicates the type of collateral arrangement. For EU SFTR reporting, TransactionAttributeValue(2873) may take ESMA assigned values "TTCA" (title transfer), "SICA" (securities financial interest), or "SIUR" (securities financial interest with right of use).

Used in groups: TransactionAttributeGrp

180.2.5434 TransactionAttributeValue

Value associated with the specificed TransactionAttributeType(2872).

Type: String

Used in groups: TransactionAttributeGrp

180.2.5435 TransactionID

The unique transaction entity identifier.

Type: String

Used in messages: CollateralAssignment, CollateralReport, CollateralResponse

180.2.5436 TransactTime

Timestamp when the business transaction represented by the message occurred.

Type: UTCTimestamp

Used in groups: ListOrdGrp, MDIncGrp, QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp, QuotReqRjctGrp, SecTypesGrp, TrdCapDtGrp, TrdSessLstGrp

Used in messages: AccountSummaryReport, Advertisement, AlgoCertificateReport, AlgoCertificateRequest, AllocationInstruction, AllocationInstructionAck, AllocationInstructionAlert, AllocationReport, AllocationReportAck, CollateralAssignment, CollateralReport, CollateralReportAck, CollateralRequest, CollateralResponse, Confirmation, ConfirmationAck, ConfirmationRequest, ContraryIntentionReport, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DerivativeSecurityList, DerivativeSecurityListUpdateReport, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatus, MarginRequirementInquiry, MarginRequirementInquiryAck, MarginRequirementReport, MarketDataReport, MarketDataStatisticsReport, MarketDataStatisticsRequest, MarketDefinition, MarketDefinitionUpdateReport, MassOrder, MassOrderAck, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, PartyActionReport, PartyActionRequest, PartyDetailsListReport, PartyDetailsListUpdateReport, PartyEntitlementsReport, PartyEntitlementsUpdateReport, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PartyRiskLimitsReport, PartyRiskLimitsReportAck, PartyRiskLimitsUpdateReport, PayManagementReport, PayManagementRequest, PositionMaintenanceReport, PositionMaintenanceRequest, PositionReport, PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, RequestForPositions,

SecurityDefinition, SecurityDefinitionUpdateReport, SecurityList, SecurityListUpdateReport, SecurityMassStatus, SecurityRiskMetricsReport, SecurityStatus, SettlementInstructionRequest, SettlementInstructions, SettlementObligationReport, SettlementStatusReport, SettlementStatusRequest, TestActionRequest, TestSuiteDefinitionRequest, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport, TradingSessionStatus

180.2.5437 TransBkdTime

For CIV A date and time stamp to indicate the time a CIV order was booked by the fund manager.

For derivatives a date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU. Indicates the time at which the order was finalized between the buyer and seller prior to submission.

Type: UTCTimestamp

Used in components: TradeReportOrderDetail

Used in groups: MDIncGrp

Used in messages: CrossOrderCancelReplaceRequest, ExecutionReport, NewOrderCross

180.2.5438 TransferID

The unique identifier assigned to the transfer entity once it is received, for example, by the CCP or the party governing the transfer process. Generally this same identifier for the transfer is used by all parties involved.

Type: String

Used in messages: PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport

180.2.5439 TransferInstructionID

Unique identifier for the transfer instruction assigned by the submitter.

Type: String

Used in messages: PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport

180.2.5440 TransferReason

Reason trade is being transferred

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest

180.2.5441 TransferRejectReason

Reason the transfer instruction was rejected.

Type: int

Allowed values in TransferRejectReasonCodeSet:

Code	Name	Description
0	Success	Success
1	InvalidParty	Invalid party
2	UnknownInstrument	Unknown instrument
3	UnauthorizedToSubmitXfer	Not authorized to submit transfers
4	UnknownPosition	Unknown position
99	Other	Other

Used in messages: PositionTransferInstructionAck, PositionTransferReport

180.2.5442 TransferReportID

Unique identifier for the transfer report message.

Type: String

Used in messages: PositionTransferReport

180.2.5443 TransferReportType

Indicates the type of transfer report.

Type: int

Allowed values in TransferReportTypeCodeSet:

Code	Name	Description
0	Submit	Submit
1	Alleged	Alleged

Used in messages: PositionTransferReport

180.2.5444 TransferScope

Indicates the type of transfer.

Type: int

Allowed values in TransferScopeCodeSet:

Code	Name	Description
0	InterFirmTransfer	Inter-firm transfer
1	IntraFirmTransfer	Intra-firm transfer
2	CMTA	Clearing Member Trade Assignment

Used in messages: PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport

180.2.5445 TransferStatus

Status of the transfer.

Type: int

Allowed values in TransferStatusCodeSet:

Code	Name	Description
0	Received	Received
1	RejectedByIntermediary	Rejected by intermediary
2	AcceptPending	Accept pending
3	Accepted	Accepted
4	Declined	Declined
5	Cancelled	Cancelled

Used in messages: PositionTransferInstructionAck, PositionTransferReport

180.2.5446 TransferTransType

Indicates the type of transfer transaction.

Type: int

Allowed values in TransferTransTypeCodeSet:

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

Used in messages: PositionTransferInstruction, PositionTransferInstructionAck, PositionTransferReport

180.2.5447 TransferType

Indicates the type of transfer request.

Type: int

Allowed values in TransferTypeCodeSet:

Code	Name	Description
0	RequestTransfer	Request transfer
1	AcceptTransfer	Accept transfer
2	DeclineTransfer	Decline transfer

Used in messages: PositionTransferInstruction, PositionTransferInstructionAck

180.2.5448 TrdAckStatus

Used to indicate the status of the trade submission (not the trade report)

Type: int

Allowed values in TrdAckStatusCodeSet:

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

Used in messages: TradeCaptureReportAck

180.2.5449 TrdAllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	NumInGroup	
AllocAccount	[0..1]	String	Required if NoAllocs(78) > 0.
AllocAcctIDSource	[0..1]	CodeSet	
AllocSettlCurrency	[0..1]	Currency	
AllocSettlCurrencyCodeSource	[0..1]	CodeSet	
IndividualAllocID	[0..1]	String	
ParentAllocID	[0..1]	String	
AllocLegRefID	[0..1]	String	The field may not be used in any message where there are no legs.
AllocRegulatoryTradeIDGrp	[0..*]	Group	
FirmMnemonic	[0..1]	String	
NestedParties2	[0..*]	Group	
AllocHandlInst	[0..1]	CodeSet	
AllocQty	[0..1]	Qty	
AllocCalculatedCcyQty	[0..1]	Qty	
CustodialLotID	[0..1]	String	Only used for specific lot trades.
VersusPurchaseDate	[0..1]	LocalMktDate	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
VersusPurchasePrice	[0..1]	Price	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.

Name	Mult.	Type	Description
CurrentCostBasis	[0..1]	Amt	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified
AllocCustomerCapacity	[0..1]	String	Can be used for granular reporting of separate allocation detail within a single trade report or allocation message.
AllocMethod	[0..1]	CodeSet	
SecondaryIndividualAllocID	[0..1]	String	
AllocClearingFeeIndicator	[0..1]	String	
TradeAllocAmtGrp	[0..*]	Group	
TradeAllocStatus	[0..1]	CodeSet	
AllocationRollupInstruction	[0..1]	CodeSet	
AllocText	[0..1]	String	
EncodedAllocTextLen	[0..1]	Length	
EncodedAllocText	[0..1]	data	
FirmAllocText	[0..1]	String	
EncodedFirmAllocTextLen	[0..1]	Length	
EncodedFirmAllocText	[0..1]	data	
AllocRefRiskLimitCheckID	[0..1]	String	
AllocRefRiskLimitCheckIDType	[0..1]	CodeSet	
AllocCommissionDataGrp	[0..*]	Group	

Used in groups: TrdCapRptAckSideGrp, TrdCapRptSideGrp, TrdMatchSideGrp

180.2.5450 TrdCapDtGrp

Name	Mult.	Type	Description
NoDates	[1..1]	NumInGroup	Number of date ranges provided (must be 1 or 2 if specified)
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades. Conditionally required if NoDates > 0
LastUpdateTime	[0..1]	UTCTimestamp	
TransactTime	[0..1]	UTCTimestamp	To request trades for a specific time.

Used in messages: TradeCaptureReportRequest

180.2.5451 TrdCapRptAckSideGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	
Side	[1..1]	CodeSet	Required when NoSides(552) > 0.
SideExecID	[0..1]	String	
SideTradeID	[0..1]	String	
SideOrigTradeID	[0..1]	String	
OrderDelay	[0..1]	int	
OrderDelayUnit	[0..1]	CodeSet	
Parties	[0..*]	Group	
Account	[0..1]	String	
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
LimitAmts	[0..*]	Group	Insert here the set of "LimitAmts" field defined in "Common Components"
ProcessCode	[0..1]	CodeSet	
OddLot	[0..1]	CodeSet	
ClrInstGrp	[0..*]	Group	
SideTradeReportingIndicator	[0..1]	CodeSet	
TradeInputSource	[0..1]	String	
TradeInputDevice	[0..1]	String	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
TradingSessionID	[0..1]	CodeSet	
TradingSessionSubID	[0..1]	CodeSet	
TimeBracket	[0..1]	String	
NetGrossInd	[0..1]	CodeSet	

Name	Mult.	Type	Description
SideCurrency	[0..1]	Currency	
SideCurrencyCodeSource	[0..1]	CodeSet	
SideSettlCurrency	[0..1]	Currency	
SideSettlCurrencyCodeSource	[0..1]	CodeSet	
CommissionData	[0..1]	Component	
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	
StartCash	[0..1]	Amt	
EndCash	[0..1]	Amt	
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	
SettlCurrAmt	[0..1]	Amt	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	
SideMultiLegReportingType	[0..1]	CodeSet	
ContAmtGrp	[0..*]	Group	
Stipulations	[0..*]	Group	
MiscFeesGrp	[0..*]	Group	
ExchangeRule	[0..1]	String	
SettlDetails	[0..*]	Group	Conveys settlement account details reported as part of obligation.
TradeAllocIndicator	[0..1]	CodeSet	
AllocGroupID	[0..1]	String	
PreviousAllocGroupID	[0..1]	String	Identifies the previous AllocGroupID(1730) being changed when AllocGroupStatus(2767)=3 (Changed).

Name	Mult.	Type	Description
FirmGroupID	[0..1]	String	
GroupAmount	[0..1]	Amt	
AllocGroupStatus	[0..1]	CodeSet	
SideAvgPxIndicator	[0..1]	CodeSet	
SideAvgPxGroupID	[0..1]	String	
SideAvgPx	[0..1]	Price	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	
SecondaryAllocID	[0..1]	String	
TrdAllocGrp	[0..*]	Group	
SideGrossTradeAmt	[0..1]	Amt	
AggressorIndicator	[0..1]	CodeSet	
SideLastQty	[0..1]	Qty	
SideTradeReportID	[0..1]	String	
SideFillStationCd	[0..1]	String	
SideReasonCd	[0..1]	String	
RptSeq	[0..1]	int	
SideTrdSubType	[0..1]	CodeSet	
OrderCategory	[0..1]	CodeSet	
StrategyLinkID	[0..1]	String	
TradeReportOrderDetail	[0..1]	Component	Details of the order associated with this side of the trade.
SideTrdRegTS	[0..*]	Group	
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
RelatedTradeGrp	[0..*]	Group	
RelatedPositionGrp	[0..*]	Group	
SideRiskLimitCheckStatus	[0..1]	CodeSet	

Used in messages: TradeCaptureReportAck

180.2.5452 TrdCapRptSideGrp

Name	Mult.	Type	Description
NoSides	[1..1]	CodeSet	
Side	[1..1]	CodeSet	Required when NoSides(552) > 0.
ShortMarkingExemptIndicator	[0..1]	Boolean	
SideExecID	[0..1]	String	
OrderDelay	[0..1]	int	
OrderDelayUnit	[0..1]	CodeSet	
SideLastQty	[0..1]	Qty	
SideClearingTradePrice	[0..1]	Price	Used to indicate a side specific alternate clearing price.
SidePriceDifferential	[0..1]	Price	Used to indicate the Price Differential between the first and second leg of a complex instrument.
SideClearingTradePriceType	[0..1]	CodeSet	Used to indicate whether the trade is clearing using execution price (LastPx) or alternate clearing price (ClrTrdPx)
SideTradeReportID	[0..1]	String	
SideTradeID	[0..1]	String	
SideOrigTradeID	[0..1]	String	
SideFillStationCd	[0..1]	String	
SideReasonCd	[0..1]	String	
RptSeq	[0..1]	int	
SideTrdSubType	[0..1]	CodeSet	
NetGrossInd	[0..1]	CodeSet	
SideCurrency	[0..1]	Currency	
SideCurrencyCodeSource	[0..1]	CodeSet	
SideSettlCurrency	[0..1]	Currency	
SideSettlCurrencyCodeSource	[0..1]	CodeSet	
Parties	[0..*]	Group	
PartyDetailGrp	[0..*]	Group	PartyDetailID(1619) must reference an existing entry in Parties component or a previous entry in RelatedPartyDetailGrp. The instance must have the same role as the referenced entry. The embedded RelatedPartyDetailID(1563) should introduce a new party identifier not previously reported.
Account	[0..1]	String	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary.

Name	Mult.	Type	Description
AcctIDSource	[0..1]	CodeSet	
AccountType	[0..1]	CodeSet	
OwnerType	[0..1]	CodeSet	
LimitAmts	[0..*]	Group	Insert here the set of "LimitAmts" fields defined in "Common Components"
ProcessCode	[0..1]	CodeSet	Used to specify Step-out trades.
OddLot	[0..1]	CodeSet	
ClrInstGrp	[0..*]	Group	
ClearingFeeIndicator	[0..1]	CodeSet	
SideRegulatoryTradeIDGrp	[0..*]	Group	
SideTradeReportingIndicator	[0..1]	CodeSet	May be used to bilaterally inform counterparty of trade reporting status for this side of the trade.
FirmTradeEventID	[0..1]	String	
TradeInputSource	[0..1]	String	
TradeInputDevice	[0..1]	String	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	The customer capacity for this trade
TradingSessionID	[0..1]	CodeSet	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionID(336) then applies to all sides of the trade.
TradingSessionSubID	[0..1]	CodeSet	Usually the same for all sides of a trade, if reported only on the first side the same TradingSessionSubID(625) then applies to all sides of the trade.
TimeBracket	[0..1]	String	
RemunerationIndicator	[0..1]	CodeSet	
CommissionData	[0..1]	Component	

Name	Mult.	Type	Description
CommissionDataGrp	[0..*]	Group	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
NumDaysInterest	[0..1]	int	
ExDate	[0..1]	LocalMktDate	
AccruedInterestRate	[0..1]	Percentage	
AccruedInterestAmt	[0..1]	Amt	
InterestAtMaturity	[0..1]	Amt	
EndAccruedInterestAmt	[0..1]	Amt	For repurchase agreements the accrued interest on termination.
StartCash	[0..1]	Amt	For repurchase agreements the start (dirty) cash consideration.
EndCash	[0..1]	Amt	For repurchase agreements the end (dirty) cash consideration.
Concession	[0..1]	Amt	
TotalTakedown	[0..1]	Amt	
NetMoney	[0..1]	Amt	Value expressed in the currency reflected by the Currency(15) field.
SettlCurrAmt	[0..1]	Amt	
SettlCurrFxRate	[0..1]	float	
SettlCurrFxRateCalc	[0..1]	CodeSet	
PositionEffect	[0..1]	CodeSet	Can be used for derivatives omnibus accounting.
Text	[0..1]	String	Can be used by the executing market to record any execution details that are particular to that market.
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	
SideMultiLegReportingType	[0..1]	CodeSet	Can be used to support the scenario where a single leg instrument trades against an individual leg of a multileg instrument.
ContAmtGrp	[0..*]	Group	
Stipulations	[0..*]	Group	
MiscFeesGrp	[0..*]	Group	
ExchangeRule	[0..1]	String	
TradeAllocIndicator	[0..1]	CodeSet	
TradeAllocGroupInstruction	[0..1]	CodeSet	

Name	Mult.	Type	Description
AllocGroupID	[0..1]	String	
PreviousAllocGroupID	[0..1]	String	Identifies the previous AllocGroupID(1730) being changed by this message when AllocGroupStatus(2767)=3 (Changed).
FirmGroupID	[0..1]	String	
GroupAmount	[0..1]	Amt	
AllocGroupStatus	[0..1]	CodeSet	
SideAvgPxIndicator	[0..1]	CodeSet	
SideAvgPxGroupID	[0..1]	String	
SideAvgPx	[0..1]	Price	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	Used to assign an ID to the block of preallocations.
SecondaryAllocID	[0..1]	String	
TrdAllocGrp	[0..*]	Group	
SideTrdRegTS	[0..*]	Group	
SettlDetails	[0..*]	Group	Conveys settlement account details reported as part of obligation.
SideGrossTradeAmt	[0..1]	Amt	
AggressorIndicator	[0..1]	CodeSet	
ExchangeSpecialInstructions	[0..1]	String	
SideShortSaleExemptionReason	[0..1]	CodeSet	Optional when Side (54) = 6 (Sell short exempt)
OrderCategory	[0..1]	CodeSet	
SideLiquidityInd	[0..1]	CodeSet	
StrategyLinkID	[0..1]	String	
TradeReportOrderDetail	[0..1]	Component	Order details for the order associated with this side of the trade.
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
TradePositionQty	[0..*]	Group	
RelatedTradeGrp	[0..*]	Group	
RelatedPositionGrp	[0..*]	Group	
BlockTrdAllocIndicator	[0..1]	CodeSet	
SideRiskLimitCheckStatus	[0..1]	CodeSet	
LastCapacity	[0..1]	CodeSet	In the context of regulatory trade reporting, this specifies the trading capacity of the reporting party.

Name	Mult.	Type	Description
RefRiskLimitCheckID	[0..1]	String	
RefRiskLimitCheckIDType	[0..1]	CodeSet	
CompressionGroupID	[0..1]	String	
SideCollateralAmountGrp	[0..*]	Group	

Used in messages: TradeCaptureReport

180.2.5453 TrdCollGrp

Name	Mult.	Type	Description
NoTrades	[1..1]	NumInGroup	Trades for which collateral is required
TradeReportID	[0..1]	String	Required if NoTrades > 0
SecondaryTradeReportID	[0..1]	String	

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

180.2.5454 TrdgSesGrp

Name	Mult.	Type	Description
NoTradingSessions	[1..1]	NumInGroup	Specifies the number of repeating TradingSessionIDs
TradingSessionID	[0..1]	CodeSet	Required if NoTradingSessions is > 0.
TradingSessionSubID	[0..1]	CodeSet	

Used in groups: ListOrdGrp

Used in messages: CrossOrderCancelReplaceRequest, MarketDataRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, OrderCancelReplaceRequest, PositionMaintenanceReport, PositionMaintenanceRequest, RequestForPositions

180.2.5455 TrdInstrmtLegExecGrp

The TrdInstrmtLegExecGrp component comprises individual executions for legs of the trade side of a trade match report for a specific instrument.

Name	Mult.	Type	Description
NoLegExecs	[1..1]	NumInGroup	
LegRefID	[0..1]	String	Required if NoLegExecs(1892) > 0.
LegExecID	[0..1]	String	
LegExecRefID	[0..1]	String	
LegTradeID	[0..1]	String	
LegTradeReportID	[0..1]	String	
LegOrderQty	[0..1]	Qty	
LegPositionEffect	[0..1]	CodeSet	Can be used to specify the position effect for the leg if it is different from the position effect of the overall multileg security.
LegCoveredOrUncovered	[0..1]	CodeSet	Can be used to specify whether the option is a cover, if it is different from the overall multileg security.
NestedParties3	[0..*]	Group	
LegLastPx	[0..1]	Price	
LegPriceType	[0..1]	CodeSet	
LegSettlCurrency	[0..1]	Currency	
LegSettlCurrencyCodeSource	[0..1]	CodeSet	
LegShortSaleExemptionReason	[0..1]	CodeSet	
LegLastQty	[0..1]	Qty	
LegQtyType	[0..1]	CodeSet	

Used in groups: TrdMatchSideGrp

180.2.5456 TrdInstrmtLegGrp

Name	Mult.	Type	Description
NoLegs	[1..1]	NumInGroup	
InstrumentLeg	[0..1]	Component	Required if NoLegs(555) > 0.
LegFinancingDetails	[0..1]	Component	

Name	Mult.	Type	Description
LegPositionAmountData	[0..*]	Group	
LegOrderQty	[0..1]	Qty	Quantity ordered for this leg as provided during order entry.
LegQty	[0..1]	Qty	The LegQty(687) field is deprecated. The use of LegOrderQty(685) is recommended instead.
LegMidPx	[0..1]	Price	
LegSwapType	[0..1]	CodeSet	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.
LegReportID	[0..1]	String	Additional attribute to store the trade or trade report identifier of the leg.
LegNumber	[0..1]	int	Allow sequencing of legs for a strategy to be captured.
LegStipulations	[0..*]	Group	
LegAccount	[0..1]	String	
LegClearingAccountType	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
LegPositionEffect	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
LegCoveredOrUncovered	[0..1]	CodeSet	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
NestedParties	[0..*]	Group	
LegRefID	[0..1]	String	Use of LegRefID(654) in this component is deprecated. Recommend the use of LegID(1788) in the InstrumentLeg component.
LegSettlType	[0..1]	CodeSet	
LegSettlDate	[0..1]	LocalMktDate	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).
LegLastPx	[0..1]	Price	Used to report the execution price assigned to the leg of the multileg instrument.
LegPriceType	[0..1]	CodeSet	Indicates the price type provided with each leg of a multi-leg trade

Name	Mult.	Type	Description
LegSettlCurrency	[0..1]	Currency	
LegSettlCurrencyCodeSource	[0..1]	CodeSet	
LegLastForwardPoints	[0..1]	PriceOffset	
LegCalculatedCcyLastQty	[0..1]	Qty	
LegGrossTradeAmt	[0..1]	Amt	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.
LegShortSaleExemptionReason	[0..1]	CodeSet	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
LegVolatility	[0..1]	float	
LegDividendYield	[0..1]	Percentage	
LegCurrencyRatio	[0..1]	float	
LegExecInst	[0..1]	CodeSet	
LegLastQty	[0..1]	Qty	Quantity executed for this leg.
LegQtyType	[0..1]	CodeSet	Leg quantity type to be specified at the leg level. Can be different for each leg.
LegLastMultipliedQty	[0..1]	Qty	
LegTotalTradeQty	[0..1]	Qty	
LegTotalTradeMultipliedQty	[0..1]	Qty	
LegTotalGrossTradeAmt	[0..1]	Amt	
TradeCapLegUnderlyingsGrp	[0..*]	Group	
LegDifferentialPrice	[0..1]	PriceOffset	

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5457 TrdMatchID

Identifier assigned by a matching system to a match event that results in multiple executions or trades.

Type: String

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeMatchReport, TradeMatchReportAck

180.2.5458 TrdMatchSideGrp

The TrdMatchSideGrp component conveys all trade sides for a single instance of the InstrmtMatchSideGrp component.

Name	Mult.	Type	Description
NoTrdMatchSides	[1..1]	NumInGroup	
Side	[0..1]	CodeSet	Required if NoTrdMatchSides(1890) > 0.
SideExecID	[0..1]	String	
SideExecRefID	[0..1]	String	
SideTradeID	[0..1]	String	
SideTradeReportID	[0..1]	String	
OrderDelay	[0..1]	int	
OrderDelayUnit	[0..1]	CodeSet	
SideLastQty	[0..1]	Qty	Required if NoTrdMatchSides(1890) > 0. Used to indicate the matched quantity for this trade side as a result of the match event.
SideClearingTradePrice	[0..1]	Price	
SidePriceDifferential	[0..1]	Price	
SideClearingTradePriceType	[0..1]	CodeSet	
SideFillStationCd	[0..1]	String	
SideReasonCd	[0..1]	String	
SideTrdSubType	[0..1]	CodeSet	
NetGrossInd	[0..1]	CodeSet	
SideCurrency	[0..1]	Currency	
SideCurrencyCodeSource	[0..1]	CodeSet	
SideSettlCurrency	[0..1]	Currency	
SideSettlCurrencyCodeSource	[0..1]	CodeSet	
Parties	[0..*]	Group	Required if NoTrdMatchSides(1890) > 0.
TradeInputSource	[0..1]	String	
TradeInputDevice	[0..1]	String	
ComplianceID	[0..1]	String	
ComplianceText	[0..1]	String	
EncodedComplianceTextLen	[0..1]	Length	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedComplianceText	[0..1]	data	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
SolicitedFlag	[0..1]	CodeSet	
CustOrderCapacity	[0..1]	CodeSet	
TimeBracket	[0..1]	String	
PositionEffect	[0..1]	CodeSet	For use in derivatives omnibus accounting.
ExchangeRule	[0..1]	String	
TradeAllocIndicator	[0..1]	CodeSet	
PreallocMethod	[0..1]	CodeSet	
AllocID	[0..1]	String	
TrdAllocGrp	[0..*]	Group	
SideGrossTradeAmt	[0..1]	Amt	
AggressorIndicator	[0..1]	CodeSet	
ExchangeSpecialInstructions	[0..1]	String	
SideShortSaleExemptionReason	[0..1]	CodeSet	
OrderCategory	[0..1]	CodeSet	
AvgPxIndicator	[0..1]	CodeSet	
AvgPxGroupID	[0..1]	String	
SideMarketSegmentID	[0..1]	String	Can be used if the match event results in matches across different market segments for this side.
SideVenueType	[0..1]	CodeSet	Can be used if the match event results in matches across different venue types for this side.
ClearingFeeIndicator	[0..1]	CodeSet	
TradeReportOrderDetail	[0..1]	Component	
TrdInstrmtLegExecGrp	[0..*]	Group	
CustOrderHandlingInst	[0..1]	CodeSet	
OrderHandlingInstSource	[0..1]	CodeSet	
Text	[0..1]	String	Can be used to include text included in the order submission.
EncodedTextLen	[0..1]	Length	
EncodedText	[0..1]	data	

Used in groups: InstrmtMatchSideGrp

180.2.5459 TrdMatchSubID

Used to identify each price level, step or clip within a match event.

Type: String

Used in groups: InstrmtMatchSideGrp

Used in messages: ExecutionReport

180.2.5460 TrdRegPublicationGrp

The TrdRegPublicationGrp component is used to express trade publication reasons that are required by regulatory agencies. Reasons may include deferrals, exemptions, waivers, etc.

Name	Mult.	Type	Description
NoTrdRegPublications	[1..1]	NumInGroup	
TrdRegPublicationType	[0..1]	CodeSet	Required if NoTrdRegPublications(2668) > 0.
TrdRegPublicationReason	[0..1]	CodeSet	

Used in groups: ExecAllocGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, NewOrderSingle, TradeCaptureReport

180.2.5461 TrdRegPublicationReason

Additional reason for trade publication type specified in TrdRegPublicationType(2669).

Reasons may be specific to regulatory trade publication rules.

Type: int

Allowed values in TrdRegPublicationReasonCodeSet:

Code	Name	Description
0	NoBookOrderDueToAverageSpread-Price	No preceding order in book as transaction price set within average spread of a liquid instrument. Per MiFIR Article 4(1)(b)(i) the obligation to place a public order can be waived for transactions of liquid instruments on "systems that formalise negotiated transactions which are made within the current volume weighted spread reflected on the order book or the quotes of the market makers of the trading venue operating that system, subject to the conditions set out in Article 5" of MiFIR on volume caps. "Liquid markets" as per MiFIR Article 2(17)(b) are assessed by the regulator for the purposes of MiFIR Articles 4, 5 and 14. For ESMA RTS 1, RTS 6 and RTS 22 this is the waiver "NLIQ" flag.
1	NoBookOrderDueToRefPrice	No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument. Per MiFIR Article 4(1)(b)(ii) the obligation to place a public order can be waived for "negotiated transactions which are in an illiquid share, depositary receipt, ETF, certificate or other similar financial instrument that does not fall within the meaning of a liquid market, and are dealt within a percentage of a suitable reference price, being a percentage and a reference price set in advance by the system operator." For ESMA RTS 1, this is the "OILQ" flag.
2	NoBookOrderDueToOtherConditions	No preceding order in book as transaction price is for transaction subject to conditions other than current market price. Per MiFIR Article 4(1)(b)(iii), the obligation to place a public order can be waived in "systems that formalise negotiated transactions which are subject to conditions other than the current market price of that financial instrument." For ESMA RTS1, RTS 6 and RTS 22 this is the waiver flag "PRIC".
3	NoPublicPriceDueToRefPrice	No public price for preceding order as public reference price was used for matching orders. Per MiFIR Article 4(1)(a) the obligation to place a public order can be waived for "systems matching orders based on a trading methodology by which the price of the financial instrument is derived from the trading venue where that financial instrument was first admitted to trading or the most relevant market in terms of liquidity, where that reference price is widely published and is regarded by market participants as a reliable reference price." For ESMA RTS 1, RTS 6 and RTS 22 this is the waiver flag "RFPT".

Code	Name	Description
4	NoPublicPriceDueToIlliquid	No public price quoted as instrument is illiquid. According to MiFIR Article 4(1)(b)(ii) and Article 14(1) the obligation to publish the quote prior to closing the trade may be waived if it was made in an illiquid instrument. However, according to MiFIR Article 14(1) and Article 18(2), systematic internalisers shall still disclose quotes to their clients upon request. This obligation may also be waived in case of bonds, structured finance products, emission allowances and derivatives. For ESMA RTS 1, RTS 2, RTS 6 and RTS 22 this is the waiver flag "ILQD".
5	NoPublicPriceDueToOrderSize	No public price quoted due to "Size". In the context of ESMA, as per MiFIR Article 4(1)(c) and Article 14(2), the systematic internaliser was not obliged to quote prior to closing the trade as the trade was above the standard market size. In accordance to MiFIR Article 9(1)(b) and Article 18(10), market operators, investment firms and systematic internalisers may be waived, in accordance to guidance from the Competent Authorities, from making public prices for derivative instruments which are above a side specific to the instrument. For ESMA RTS 1, RTS 2, RTS 6 and RTS 22 this is the waiver flag "SIZE".
6	DeferralDueToLargeInScale	Deferral due to "Large in Scale". Per MiFID Article 14, publication deferral is permitted if the transaction is large in scale compared to a standard market size, as set in RTS 1/Annex II (thresholds for "large in scale") and RTS 2/Annex III ("LIS and SSTI thresholds"). For ESMA RTS 1 and RTS 2, this is the "LRGS" flag.
7	DeferralDueToIlliquid	Deferral due to "Illiquid Instrument". Publication deferral is permitted if the transaction's instrument is illiquid, as defined by regulator's stipulation. For ESMA RTS 2, this is the "ILQD" flag.
8	DeferralDueToSizeSpecific	Deferral due to "Size Specific". Per MiFIR Article 11, publication deferral is permitted if the transaction is greater than the stipulated 'Size Specific to the financial instrument' threshold. For ESMA RTS 2, this is the "SIZE" flag.
9	NoPublicPriceDueToLargeInScale	No public price and/or size quoted as transaction is "large in scale". In the context of ESMA, as per MiFIR Article 4(1)(c) and Article 9(1)(a), the trading venue was not obliged to quote prior to closing the trade as the order size was above normal market size.

Code	Name	Description
10	NoPublicPriceSizeDueToOrderHidden	No public price and/or size quoted due to order being hidden. In the context of ESMA, as per MiFIR Article 4(1)(d) and Article 9(1)(a), a transaction arising from an order that was not fully pre-trade transparent due to all or part of it being held in a trading venue order management facility, such as a reserve order.
11	ExemptedDueToSecuritiesFinancingTransaction	Exempted due to securities financing transaction. Per ESMA RTS 22, Annex I, Table 2, Field 65: a transaction which "falls within the scope of activity but is exempted from reporting under Securities Financing Transaction Regulation".
12	ExemptedDueToESCBPolicyTransaction	Exempted due to European System of Central Banks (ESCB) policy transaction. Per ESMA RTS2, Article 14(1), and Article 15(1): "A transaction shall be considered to be entered into by a member of the European System of Central Banks (ESCB) in performance of monetary, foreign exchange and financial stability policy [is exempted from publication] … [The regulation] shall not apply to the following types of transaction entered into by a member of the ESCB for the performance of one of the tasks referred to in Article 14: transaction entered into for the management of its own funds; transaction entered into for administrative purposes or for the staff of the member of the ESCB which include transactions conducted in the capacity as administrator of a pension scheme for its staff; transactions entered into for its investment portfolio pursuant to obligations under national law."
13	ExceptionDueToReportByPaper	Exception due to report by paper. Incomplete report due to submission by paper (form). In the context of US CAT this is Form T pursuant to FINRA Trade Reporting Rules.
14	ExceptionDueToTradeExecutedWithNonReportingParty	Exception due to trade with non-reporting party. Incomplete report due to counterparty of the reporting party being absent. In the context of US CAT this is when a trade was executed by a non-FINRA member and reported to the TRF by the FINRA member counterparty.
15	ExceptionDueToIntraFirmOrder	Exception due to intra-firm order. Incomplete report due to intra–firm order filled from firm’s proprietary account.

Code	Name	Description
16	ReportedOutsideReportingHours	Reported outside of reporting hours. In the context of ESMA, trades published after the trade reporting facility being used (e.g. APA for trades brought onto a trading venue) closes, will be reported the following business day and not flagged as deferred (as the MiFID deferral regime is not applicable). This value distinguishes these types of trades from trades executed (and published) on the same business day. It is recommended that this value be set by the trade reporting facility, e.g. APAs, (as opposed to publishing investment firms) to ensure the most accurate use of this value.
17	NoPublicPxDueToPreTradeWaiver	No public price quoted due to usage of a pre-trade transparency waiver. Per FCA policy statement PS23/4, this is the "NETW" flag for negotiated trades in accordance to MiFIR Article 4(1)(b).

Used in groups: TrdRegPublicationGrp

180.2.5462 TrdRegPublicationType

Specifies the type of regulatory trade publication.

Additional reasons for the publication type may be specified in TrdRegPublicationReason(2670).

Type: int

Allowed values in TrdRegPublicationTypeCodeSet:

Code	Name	Description
0	PreTradeTransparencyWaiver	Pre-trade transparency waiver. There are allowable waivers from the obligation to make public current bid/offer prices and trading depth. In the context of MiFIR, see Article 3 and Article 4.
1	PostTradeDeferral	Post-trade deferral. There are allowable deferrals for the post-trade publication of trade transactions. In the context of MiFIR, see Article 7(1).
2	ExemptFromPublication	Exempt from publication. There are allowable exemptions for the post-trade publication of trade transactions. In the context of ESMA exemptions are specified in RTS 22 Annex I, Table 2, Field 65 and RTS 2 Article 14(1) and Article 15(1).

Code	Name	Description
3	OrderLevelPublicationToSubscribers	Order level publication to subscribers. Individual orders are displayed outside of the execution venue but only to subscribers. In the context of US CAT this can be used by Alternative Trading Systems (ATSs) to provide additional information related to price distribution.
4	PriceLevelPublicationToSubscribers	Price level publication to subscribers. Aggregated orders are displayed outside of the execution venue but only to subscribers. In the context of US CAT this can be used by Alternative Trading Systems (ATSs) to provide additional information related to price distribution.
5	OrderLevelPublicationToThePublic	Order level publication to the public. Individual orders are displayed outside of the execution venue via public quotation. In the context of US CAT this can be used by Alternative Trading Systems (ATSs) to provide additional information related to price distribution.
6	PublicationInternalToExecutionV-enue	Publication internal to execution venue. Orders are not displayed outside of the execution venue. In the context of US CAT this can be used by Alternative Trading Systems (ATSs) to provide additional information related to price distribution.

Used in groups: TrdRegPublicationGrp

180.2.5463 TrdRegTimestamp

Traded / Regulatory timestamp value.

Type: UTCTimestamp

Used in groups: TrdRegTimestamps

180.2.5464 TrdRegTimestampManualIndicator

Indicates whether a given timestamp was manually captured.

Type: Boolean

Allowed values in TrdRegTimestampManualIndicatorCodeSet:

Code	Name	Description
N	NotManuallyCaptured	Not manually captured
Y	ManuallyCaptured	Manually captured

Used in groups: TrdRegTimestamps

180.2.5465 TrdRegTimestampOrigin

Text which identifies the "origin" (i.e. system which was used to generate the timestamp) for the Traded / Regulatory timestamp value.

Type: String

Used in groups: TrdRegTimestamps

180.2.5466 TrdRegTimestamps

The TrdRegTimestamps component block is used to express timestamps for an order or trade that are required by regulatory agencies These timesteamps are used to identify the timeframes for when an order or trade is received on the floor, received and executed by the broker, etc.

Name	Mult.	Type	Description
NoTrdRegTimestamps	[1..1]	NumInGroup	
TrdRegTimestamp	[0..1]	UTCTimestamp	Required if NoTrdRegTimestamps(768) > 0.
TrdRegTimestampType	[0..1]	CodeSet	Required if NoTrdRegTimestamps(768) > 0.
TrdRegTimestampOrigin	[0..1]	String	
TrdRegTimestampManualIndicator	[0..1]	CodeSet	
DeskType	[0..1]	CodeSet	
DeskTypeSource	[0..1]	CodeSet	
DeskOrderHandlingInst	[0..1]	CodeSet	
InformationBarrierID	[0..1]	String	
NBBOEntryType	[0..1]	CodeSet	May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO).
NBBOPrice	[0..1]	Price	May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO).
NBBOQty	[0..1]	Qty	May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO).

Name	Mult.	Type	Description
NBBOSource	[0..1]	CodeSet	May be used with TrdRegTimestampType(770)=34 (Reference time for NBBO).

Used in messages: AllocationInstruction, AllocationReport, CollateralAssignment, CollateralInquiry, CollateralReport, CollateralRequest, CollateralResponse, Confirmation, ExecutionReport, MarginRequirementReport, NewOrderSingle, OrderCancelReplaceRequest, PositionReport, Quote, QuoteStatusReport, TradeCaptureReport, TradeCaptureReportAck

180.2.5467 TrdRegTimestampType

Trading / Regulatory timestamp type.

Type: int

Allowed values in TrdRegTimestampTypeCodeSet:

Code	Name	Description
1	ExecutionTime	Execution time. Timestamp for the order execution. In the context of US futures markets (CFTC regulated) this is the non-qualified reporting time of order execution.
2	TimeIn	Time in. Timestamp for receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp of when the order was received on the trading floor (booth).
3	TimeOut	Time out. Timestamp for sending an order, quote or trade. In the context of US futures markets (CFTC) this is the timestamp when the trade was received from the pit.
4	BrokerReceipt	Broker receipt. Timestamp for a broker receiving an order, quote or trade. In the context of US futures markets (CFTC) this is the time at which the broker received the order.
5	BrokerExecution	Broker execution. Timestamp for the broker executing an order. In the context of US futures markets (CFTC regulated) this is the time at which a broker executed the order for another broker.
6	DeskReceipt	Desk receipt. Timestamp for the transmission of an order to an internal desk or department on the same day the firm received the order.
7	SubmissionToClearing	Submission to clearing. The timestamp when the trade was officially acknowledged by the Clearing House.

Code	Name	Description
8	TimePriority	Time priority. A timestamp (manually or electronically) assigned by a market to specify time priority for an order or quote.
9	OrderbookEntryTime	Orderbook entry time. Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry time cannot change during the lifetime of the order.
10	OrderSubmissionTime	Order submission time. Time the order was sent by the submitter.
11	PubliclyReported	Publicly reported. In the context of MiFID II, this is used to identify the time at which the transaction was first published to the market.
12	PublicReportUpdated	Public report updated. In the context of MiFID II, this is used to identify the time at which the transaction's publication to the market was last updated
13	NonPubliclyReported	Non-publicly reported
14	NonPublicReportUpdated	Non-public report updated
15	SubmittedForConfirmation	Submitted for confirmation
16	UpdatedForConfirmation	Updated for confirmation
17	Confirmed	Confirmed
18	UpdatedForClearing	Updated for clearing
19	Cleared	Cleared
20	AllocationsSubmitted	Allocations submitted
21	AllocationsUpdated	Allocations updated
22	AllocationsCompleted	Allocations completed
23	SubmittedToRepository	Submitted to repository
24	PostTrdContntnEvnt	Post-trade continuation event
25	PostTradeValuation	Post-trade valuation
26	PreviousTimePriority	Previous time priority. Can be used in conjunction with TrdRegTimestampType(770) = 8 (Time priority) to provide the current and last priority timestamp in a single message.
27	IdentifierAssigned	Identifier assigned. Timestamp for the assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
28	PreviousIdentifierAssigned	Previous identifier assigned. Timestamp of previous assignment of a (unique) identifier to an entity (e.g. order, quote, trade).
29	OrderCancellationTime	Order cancellation time. Timestamp for the cancellation of an order or quote.

Code	Name	Description
30	OrderModificationTime	Order modification time. Timestamp for the modification of an order or quote.
31	OrderRoutingTime	Order routing time. Timestamp for the routing of an order to another broker or electronic execution venue.
32	TradeCancellationTime	Trade cancellation time. Timestamp for the cancellation of an execution (ExecType(150) = H (Trade Cancel)) or trade (TradeReportType(856) = 6 (Trade Report Cancel)).
33	TradeModificationTime	Trade modification time. Timestamp for the modification of an execution (ExecType(150) = G (Trade Correct)) or trade (TradeReportType(856) = 5 (No/Was)).
34	ReferenceTimeForNBBO	Reference time for NBBO. Timestamp for an NBBO reference price.
35	Affirmed	Affirmed

Used in groups: TrdRegTimestamps

180.2.5468 TrdRepIndicator

Specifies whether the trade should be reported (or not) to parties of the provided TrdRepPartyRole(1388). Used to override standard reporting behavior by the receiver of the trade report and thereby complements the PublTrdIndicator(tag1390).

Type: Boolean

Used in groups: TrdRepIndicatorsGrp

180.2.5469 TrdRepIndicatorsGrp

Name	Mult.	Type	Description
NoTrdRepIndicators	[1..1]	NumInGroup	Number of trade publication indicators following
TrdRepPartyRole	[0..1]	CodeSet	
TrdRepIndicator	[0..1]	Boolean	

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5470 TrdRepPartyRole

Identifies the type of party for trade reporting. Same values as PartyRole(452).

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)

Code	Name	Description
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit

Code	Name	Description
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity

Code	Name	Description
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower

Code	Name	Description
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: TrdRepIndicatorsGrp

180.2.5471 TrdRptStatus

Trade Report Status

Type: int

Allowed values in TrdRptStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	Rejected	Rejected
2	Cancelled	Cancelled
3	AcceptedWithErrors	Accepted with errors
4	PendingNew	Pending New
5	PendingCancel	Pending Cancel
6	PendingReplace	Pending Replace
7	Terminated	Terminated
8	PendingVerification	Pending verification. Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details have not been verified by one or both parties.
9	DeemedVerified	Deemed verified. Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details are deemed verified by the SDR but have not been confirmed by the trading parties.
10	Verified	Verified. Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details have been confirmed by the trading parties.
11	Disputed	Disputed. Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details have been disputed by a trading party.

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.5472 TrdSessLstGrp

Name	Mult.	Type	Description
NoTradingSessions	[1..1]	NumInGroup	
TradingSessionID	[1..1]	CodeSet	Identifier for Trading Session
TradingSessionSubID	[0..1]	CodeSet	
TradSesUpdateAction	[0..1]	CodeSet	
SecurityExchange	[0..1]	Exchange	
MarketID	[0..1]	Exchange	Market for which Trading Session applies
MarketSegmentID	[0..1]	String	Market Segment for which Trading Session applies
TradingSessionDesc	[0..1]	String	
TradSesMethod	[0..1]	CodeSet	Method of Trading
TradSesMode	[0..1]	CodeSet	Trading Session Mode
UnsolicitedIndicator	[0..1]	CodeSet	"Y" if message is sent unsolicited as a result of a previous subscription request.
TradSesStatus	[1..1]	CodeSet	State of trading session.
TradSesStatusRejReason	[0..1]	CodeSet	Used with TradSesStatus = "Request Rejected"
TradSesStartTime	[0..1]	UTCTimestamp	Starting time of trading session
TradSesOpenTime	[0..1]	UTCTimestamp	Time of the opening of the trading session
TradSesPreCloseTime	[0..1]	UTCTimestamp	Time of pre-close of trading session
TradSesCloseTime	[0..1]	UTCTimestamp	Closing time of trading session
TradSesEndTime	[0..1]	UTCTimestamp	End time of trading session
TotalVolumeTraded	[0..1]	Qty	
TradingSessionRules	[0..1]	Component	Insert here the set of "TradingSessionRules" fields defined in "common components of application messages"
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	Length	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: TradingSessionList, TradingSessionListUpdateReport

180.2.5473 TrdSubType

Further qualification to the trade type defined in TrdType(828).

Type: int

Allowed values in TrdSubTypeCodeSet:

Code	Name	Description
0	CMTA	CMTA
1	InternalTransferOrAdjustment	Internal transfer or adjustment
2	ExternalTransferOrTransferOfAccount	External transfer or transfer of account
3	RejectForSubmittingSide	Reject for submitting side
4	AdvisoryForContraSide	Advisory for contra side
5	OffsetDueToAnAllocation	Offset due to an allocation
6	OnsetDueToAnAllocation	Onset due to an allocation
7	DifferentialSpread	Differential spread
8	ImpliedSpreadLegExecutedAgainstAnOutright	Implied spread leg executed against an outright
9	TransactionFromExercise	Transaction from exercise
10	TransactionFromAssignment	Transaction from assignment
11	ACATS	ACATS
14	AI	AI (Automated input facility disabled in response to an exchange request.)
15	B	B (Transaction between two member firms where neither member firm is registered as a market maker in the security in question and neither is a designated fund manager. Also used by broker dealers when dealing with another broker which is not a member firm. Non-order book securities only.)
16	K	K (Transaction using block trade facility.)
17	LC	LC (Correction submitted more than three days after publication of the original trade report.)
18	M	M (Transaction, other than a transaction resulting from a stock swap or stock switch, between two market makers registered in that security including IDB or a public display system trades. Non-order book securities only.)
19	N	N (Non-protected portfolio transaction or a fully disclosed portfolio transaction)

Code	Name	Description
20	NM	NM (i) transaction where Exchange has granted permission for non-publication. ii)IDB is reporting as seller. iii) submitting a transaction report to the Exchange, where the transaction report is not also a trade report.)
21	NR	NR (Non-risk transaction in a SEATS security other than an AIM security)
22	P	P (Protected portfolio transaction or a worked principal agreement to effect a portfolio transaction which includes order book securities)
23	PA	PA (Protected transaction notification)
24	PC	PC (Contra trade for transaction which took place on a previous day and which was automatically executed on the Exchange trading system)
25	PN	PN (Worked principal notification for a portfolio transaction which includes order book securities)
26	R	R ((i) riskless principal transaction between non-members where the buying and selling transactions are executed at different prices or on different terms (requires a trade report with trade type indicator R for each transaction). (ii) market maker is reporting all the legs of a riskless principal transaction where the buying and selling transactions are executed at different prices (requires a trade report with trade type indicator R for each transaction)or. (iii) market maker is reporting the onward leg of a riskless principal transaction where the legs are executed at different prices, and another market maker has submitted a trade report using trade type indicator M for the first leg (this requires a single trade report with trade type indicator R).)
27	RO	RO (Transaction which resulted from the exercise of a traditional option or a stock-settled covered warrant)
28	RT	RT (Risk transaction in a SEATS security, (excluding AIM security) reported by a market maker registered in that security)
29	SW	SW (Transactions resulting from stock swap or a stock switch (one report is required for each line of stock))
30	T	T (If reporting a single protected transaction)
31	WN	WN (Worked principal notification for a single order book security)
32	WT	WT (Worked principal transaction (other than a portfolio transaction))
33	OffHoursTrade	Off Hours Trade

Code	Name	Description
34	OnHoursTrade	On Hours Trade
35	OTCQuote	OTC Quote
36	ConvertedSWAP	Converted SWAP
37	CrossedTrade	Crossed Trade (X)
38	InterimProtectedTrade	Interim Protected Trade (I)
39	LargeInScale	Large in Scale (L)
40	WashTrade	Wash Trade
41	TradeAtSettlement	Trade at Settlement (TAS). Identifies a trade that will be priced using the settlement price.
42	AuctionTrade	Auction Trade. Mutually exclusive with TrdSubType(829) = 50 (Balancing).
43	TradeAtMarker	Trade at Marker (TAM). Posted at a specific time each day and used to price the consummated trade for the product/month/strip executed (+/- and differentials). Closely related to TAS trades in function and trade practice.
44	CreditDefault	Default (Credit Event)
45	CreditRestructuring	Restructuring (credit event)
46	Merger	Merger (succession event)
47	SpinOff	Spin-off (succession event)
48	MultilateralCompression	Multilateral compression. Used to identify a special case of compression between multiple parties, e.g. for netted or portfolio trades.
50	Balancing	Balancing. Identifies an additional trade distributed to auction participants meant to resolve an imbalance between bids and offers. Mutually exclusive with TrdSubType(829) = 42 =(Auction).
51	BasisTradeIndexClose	Basis Trade index Close (BTIC). The marketplace name given to Trade at Marker (TAM) transactions in equity index futures.
52	TradeAtCashOpen	Trade At Cash Open (TACO). The marketplace name given to trading futures based on an opening quote of the underlying cash market.
53	TrdSubmitVenueClrSettl	Trade submitted to venue for clearing and settlement. Identifies trades brought on a trading venue purely for clearing and settlement purposes.
54	BilateralCompression	Bilateral compression. Used to identify a special case of compression between two parties, e.g. for netted or portfolio trades.

Used in groups: MDFullGrp, MDIncGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeMatchReport

180.2.5474 TrdType

Type of trade assigned to a trade. SecondaryTrdType(855) and TertiaryTrdType(2896) may be used in addition to TrdType(828) to assign up to three different trade types to a single trade.

Type: int

Allowed values in TrdTypeCodeSet:

Code	Name	Description
0	RegularTrade	Regular trade
1	BlockTrade	Block trade
2	EFP	Exchange for physical (EFP)
3	Transfer	Transfer
4	LateTrade	Late trade
5	TTrade	T trade
6	WeightedAveragePriceTrade	Weighted average price trade
7	BunchedTrade	Bunched trade
8	LateBunchedTrade	Late bunched trade
9	PriorReferencePriceTrade	Prior reference price trade
10	AfterHoursTrade	After hours trade
11	ExchangeForRisk	Exchange for risk (EFR)
12	ExchangeForSwap	Exchange for swap (EFS)
13	ExchangeOfFuturesFor	Exchange of futures for in market futures (EFM). For example full sized for mini.
14	ExchangeOfOptionsForOptions	Exchange of options for options (EOO)
15	TradingAtSettlement	Trading at settlement
16	AllOrNone	All or none
17	FuturesLargeOrderExecution	Futures large order execution
18	ExchangeOfFuturesForFutures	Exchange of futures for external market futures (EFF)
19	OptionInterimTrade	Option interim trade
20	OptionCabinetTrade	Option cabinet trade
22	PrivatelyNegotiatedTrades	Privately negotiated trade

Code	Name	Description
23	SubstitutionOfFuturesForForwards	Substitution of futures for forwards
24	ErrorTrade	Error trade
25	SpecialCumDividend	Special cum dividend (CD)
26	SpecialExDividend	Special ex dividend (XD)
27	SpecialCumCoupon	Special cum coupon (CC)
28	SpecialExCoupon	Special ex coupon (XC)
29	CashSettlement	Cash settlement (CS)
30	SpecialPrice	Special price (SP). Usually net or all-in price.
31	GuaranteedDelivery	Guaranteed delivery (GD)
32	SpecialCumRights	Special cum rights (CR)
33	SpecialExRights	Special ex rights (XR)
34	SpecialCumCapitalRepayments	Special cum capital repayments (CP)
35	SpecialExCapitalRepayments	Special ex capital repayments (XP)
36	SpecialCumBonus	Special cum bonus (CB)
37	SpecialExBonus	Special ex bonus (XB)
38	LargeTrade	Block trade. The same as large trade.
39	WorkedPrincipalTrade	Worked principal trade
40	BlockTrades	Block trades
41	NameChange	Name change
42	PortfolioTransfer	Portfolio transfer
43	ProrogationBuy	Prorogation buy. Used by Euronext Paris only. Is used to defer settlement under French SRD (deferred settlement system). Trades must be reported as crosses at zero price.
44	ProrogationSell	Prorogation sell. See prorogation buy.
45	OptionExercise	Option exercise
46	DeltaNeutralTransaction	Delta neutral transaction
47	FinancingTransaction	Financing transaction
48	NonStandardSettlement	Non-standard settlement
49	DerivativeRelatedTransaction	Derivative related transaction

Code	Name	Description
50	PortfolioTrade	Portfolio trade. Identifies a collection/basket of trades. In the context of bonds (e.g. corporate bonds) these are transacted as a single trade at an aggregate price for the entire portfolio and may be traded all-or-none or most-or-none depending on bilateral agreement. In the context of ESMA RTS 1 Article 2(b), may be used to refer to portfolio trades to distinguish between addressable and non-addressable volume. In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
51	VolumeWeightedAverageTrade	Volume weighted average trade
52	ExchangeGrantedTrade	Exchange granted trade
53	RepurchaseAgreement	Repurchase agreement
54	OTC	OTC. Trade executed off-market. In the context of CFTC regulatory reporting for swaps, it is a large notional off-facility swap. In the context of MiFID transparency reporting rules this is used to report, into an exchange, deals made outside exchange rules.
55	ExchangeBasisFacility	Exchange basis facility (EBF)
56	OpeningTrade	Opening trade. Identifies a trade that resulted from the opening of a market. In the context of IIROC, this indicates a trade that occurred at the opening or the first trade of the day for a security.
57	NettedTrade	Netted trade
58	BlockSwapTrade	Block swap trade. Block trade executed off-market or on a registered market. In the context of CFTC regulatory reporting for swaps, it is a swap executed according to SEF or DCM rules.
59	CreditEventTrade	Credit event trade
60	SuccessionEventTrade	Succession event trade
61	GiveUpGiveInTrade	Give-up Give-in trade
62	DarkTrade	Dark trade. In the context of Market Model Typology (MMT), a dark trade might also come from a lit/hybrid book (e.g. when an aggressive lit order hits a resting dark order). The use of this value applies to TrdType(828), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
63	TechnicalTrade	Technical trade

Code	Name	Description
64	Benchmark	Benchmark. In the context of ESMA RTS 1 Article 2(a), may be used to refer to benchmark trades. In the context of Market Model Typology (MMT), the "benchmark" price depends on a benchmark which has no current price but was derived from a time series such as a VWAP. The use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
65	PackageTrade	Package trade. May be used to identify the pseudo-trade of a stream or collection of trades to be transacted, cleared and be reported as an atomic unit. In the context of MiFIR RTS 1, this is the "CONT" flag. In the context of MiFIR RTS 2 Article 1(1)(b), may be used to refer to package transactions (excluding exchange for physicals). In the context of Market Model Typology (MMT), use of this value applies to SecondaryTrdType(855) or TertiaryTrdType(2896), and when used for MMT market data publication requires MDEntryType(269) = 2 (Trade).
66	RollTrade	Roll trade. Trade is a roll from one contract that is about to expire to a new contract.
67	ClosingPriceTrade	Closing price trade. Identifies a trade that uses the closing price of a market without resulting from the closing of this market. In the context of FCA policy statement PS23/4, this indicates a benchmark transaction executed using the market closing price and is the "CLSE" flag.
68	InterFundTransferTrade	Inter-fund transfer trade. Administrative trade (non price-forming) related to the transfer of ownership between funds.
69	NetAssetValueCalculatedTrade	Net asset value calculated trade. Trade of a fund priced at the net asset value of its constituents. In the context of MiFIR RTS 1, this may be used for ETFs when the NAV price becomes available.

Used in groups: MDFullGrp, MDIncGrp, QuotReqGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, ExecutionReport, Quote, QuoteResponse, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeMatchReport

180.2.5475 TriggerAction

Defines the type of action to take when the trigger hits.

Type: char

Allowed values in TriggerActionCodeSet:

Code	Name	Description
1	Activate	Activate
2	Modify	Modify
3	Cancel	Cancel

Used in components: TriggeringInstruction

180.2.5476 Triggered

Indicates whether order has been triggered during its lifetime. Applies to cases where original information, e.g. OrdType(40), is modified when the order is triggered.

Type: int

Allowed values in TriggeredCodeSet:

Code	Name	Description
0	NotTriggered	Not triggered (default)
1	Triggered	Triggered
2	StopOrderTriggered	Stop order triggered
3	OCOOrderTriggered	One Cancels the Other (OCO) order triggered
4	OTOOrderTriggered	One Triggers the Other (OTO) order triggered
5	OUOOrderTriggered	One Updates the Other (OUO) order triggered

Used in messages: ExecutionReport

180.2.5477 TriggeringInstruction

The TriggeringInstruction component block specifies the conditions under which an order will be triggered by related market events as well as the behavior of the order in the market once it is triggered.

Name	Mult.	Type	Description
TriggerType	[0..1]	CodeSet	Required if any other Triggering tags are specified.
TriggerAction	[0..1]	CodeSet	
TriggerScope	[0..1]	CodeSet	Conditionally required when TriggerAction(1101)=3 (Cancel).
TriggerPrice	[0..1]	Price	Only relevant and required for TriggerAction = 1
TriggerSymbol	[0..1]	String	Only relevant and required for TriggerAction = 1
TriggerSecurityID	[0..1]	String	Requires TriggerSecurityIDSource if specified. Only relevant and required for TriggerAction = 1
TriggerSecurityIDSource	[0..1]	CodeSet	Requires TriggerSecurityIDSource if specified. Only relevant and required for TriggerAction = 1
TriggerSecurityDesc	[0..1]	String	
TriggerPriceType	[0..1]	CodeSet	Only relevant for TriggerAction = 1
TriggerPriceTypeScope	[0..1]	CodeSet	Only relevant for TriggerAction = 1
TriggerPriceDirection	[0..1]	CodeSet	Only relevant for TriggerAction = 1
TriggerNewPrice	[0..1]	Price	Should be specified if the order changes Price.
TriggerOrderType	[0..1]	CodeSet	Should be specified if the order changes type.
TriggerNewQty	[0..1]	Qty	Required if the order should change quantity
TriggerTradingSessionID	[0..1]	CodeSet	Only relevant and required for TriggerType = 2.
TriggerTradingSessionSubID	[0..1]	CodeSet	Requires TriggerTradingSessionID if specified. Relevant for TriggerType = 2 only.

Used in groups: ListOrdGrp

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

180.2.5478 TriggerNewPrice

The Price that the order should have after the trigger has hit. Could be applicable for any trigger type, but must be specified for Trigger Type 1.

Type: Price

Used in components: TriggeringInstruction

180.2.5479 TriggerNewQty

The Quantity the order should have after the trigger has hit.

Type: Qty

Used in components: TriggeringInstruction

180.2.5480 TriggerOrderType

The OrdType the order should have after the trigger has hit. Required to express orders that change from Limit to Market. Other values from OrdType (40) may be used if appropriate and bilaterally agreed upon.

Type: char

Allowed values in TriggerOrderTypeCodeSet:

Code	Name	Description
1	Market	Market
2	Limit	Limit

Used in components: TriggeringInstruction

180.2.5481 TriggerPrice

The price at which the trigger should hit.

Type: Price

Used in components: TriggeringInstruction

180.2.5482 TriggerPriceDirection

The side from which the trigger price is reached.

Type: char

Allowed values in TriggerPriceDirectionCodeSet:

Code	Name	Description
U	Up	Trigger if the price of the specified type goes UP to or through the specified Trigger Price.

Code	Name	Description
D	Down	Trigger if the price of the specified type goes DOWN to or through the specified Trigger Price.

Used in components: TriggeringInstruction

180.2.5483 TriggerPriceType

The type of price that the trigger is compared to.

Type: char

Allowed values in TriggerPriceTypeCodeSet:

Code	Name	Description
1	BestOffer	Best Offer
2	LastTrade	Last Trade
3	BestBid	Best Bid
4	BestBidOrLastTrade	Best Bid or Last Trade
5	BestOfferOrLastTrade	Best Offer or Last Trade
6	BestMid	Best Mid

Used in components: TriggeringInstruction

180.2.5484 TriggerPriceTypeScope

Defines the type of price protection the customer requires on their order.

Type: char

Allowed values in TriggerPriceTypeScopeCodeSet:

Code	Name	Description
0	None	None
1	Local	Local (Exchange, ECN, ATS)
2	National	National (Across all national markets)
3	Global	Global (Across all markets)

Used in components: TriggeringInstruction

180.2.5485 TriggerScope

Defines the scope of TriggerAction(1101) when it is set to "cancel" (3).

Type: int

Allowed values in TriggerScopeCodeSet:

Code	Name	Description
0	ThisOrder	This order (default)
1	OtherOrder	Other order (use RefID)
2	AllOtherOrdersForGivenSecurity	All other orders for the given security
3	AllOtherOrdersForGivenSecurityAndPrice	All other orders for the given security and price
4	AllOtherOrdersForGivenSecurityAndSide	All other orders for the given security and side
5	AllOtherOrdersForGivenSecurityPriceAndSide	All other orders for the given security, price and side

Used in components: TriggeringInstruction

180.2.5486 TriggerSecurityDesc

Defines the security description of the security whose prices will be tracked by the trigger logic.

Type: String

Used in components: TriggeringInstruction

180.2.5487 TriggerSecurityID

Defines the identity of the security whose prices will be tracked by the trigger logic.

Type: String

Used in components: TriggeringInstruction

180.2.5488 TriggerSecurityIDSource

Defines the identity of the security whose prices will be tracked by the trigger logic. Same values as SecurityIDSource (22).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: TriggeringInstruction

180.2.5489 TriggerSymbol

Defines the common, 'human understood' representation of the security whose prices will be tracked by the trigger logic.

Type: String

Used in components: TriggeringInstruction

180.2.5490 TriggerTradingSessionID

Defines the trading session at which the order will be activated.

Type: String

Allowed values in TradingSessionIDCodeSet:

Code	Name	Description
1	Day	Day
2	HalfDay	HalfDay
3	Morning	Morning
4	Afternoon	Afternoon

Code	Name	Description
5	Evening	Evening
6	AfterHours	After-hours
7	Holiday	Holiday

Used in components: TriggeringInstruction

180.2.5491 TriggerTradingSessionSubID

Defines the subordinate trading session at which the order will be activated.

Type: String

Allowed values in TradingSessionSubIDCodeSet:

Code	Name	Description
1	PreTrading	Pre-Trading
2	OpeningOrOpeningAuction	Opening or opening auction
3	Continuous	(Continuous) Trading
4	ClosingOrClosingAuction	Closing or closing auction
5	PostTrading	Post-Trading
6	ScheduledIntradayAuction	Scheduled intraday auction
7	Quiescent	Quiescent
8	AnyAuction	Any auction
9	UnscheduledIntradayAuction	Unscheduled intraday auction. An unscheduled intraday auction might be triggered by a circuit breaker.
10	OutOfMainSessionTrading	Out of main session trading. In the context of Market Model Typology "Out of main session trading" refers to both before and after session, neither auction nor continuous trading.
11	PrivateAuction	Private auction. An auction phase where only two parties participate.
12	PublicAuction	Public auction. An auction phase where all trading parties participate.
13	GroupAuction	Group auction. An auction phase limited to specific parties (e.g. parties that have resting orders in the order book).

Code	Name	Description
14	OrderInitiatedAuction	Order initiated auction. Auction automatically triggered by an order, e.g. an incoming order or a resting order that can be matched based on an incoming order. Use 9="Unscheduled intraday auction" for any other auctions that are not scheduled. In the context of Market Model Topology, this can be used for an on demand auction (a.k.a. frequent batched auction).

Used in components: TriggeringInstruction

180.2.5492 TriggerType

Defines when the trigger will hit, i.e. the action specified by the trigger instructions will come into effect.

Type: char

Allowed values in TriggerTypeCodeSet:

Code	Name	Description
1	PartialExecution	Partial Execution
2	SpecifiedTradingSession	Specified Trading Session
3	NextAuction	Next Auction
4	PriceMovement	Price Movement
5	OnOrderEntryOrModification	On Order Entry or order modification entry

Used in components: TriggeringInstruction

180.2.5493 TZTransactTime

Transact time in the local date-time stamp with a TZ offset to UTC identified

Type: TZTimestamp

Used in messages: TradeCaptureReport

180.2.5494 UnderlyingAccruedInterestAmt

Amount of accrued interest of underlying security.

Type: Amt

Used in components: UnderlyingInstrument

180.2.5495 UnderlyingAdditionalDividendsIndicator

Indicates whether additional dividends are applicable.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.5496 UnderlyingAdditionalTermBondCouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5497 UnderlyingAdditionalTermBondCouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5498 UnderlyingAdditionalTermBondCouponRate

Coupon rate of the bond. See also CouponRate(223).

Type: Percentage

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5499 UnderlyingAdditionalTermBondCouponType

Coupon type of the bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate
2	FloatingRate	Floating rate
3	Structured	Structured

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5500 UnderlyingAdditionalTermBondCurrency

Specifies the currency the bond value is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5501 UnderlyingAdditionalTermBondCurrentTotalIssuedAmount

Total issued amount of the bond.

Type: Amt

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5502 UnderlyingAdditionalTermBondDayCount

The day count convention used in interest calculations for a bond or an interest bearing security.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.

Code	Name	Description
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5503 UnderlyingAdditionalTermBondDesc

Description of the bond.

Type: String

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5504 UnderlyingAdditionalTermBondIssuer

Issuer of the bond.

Type: String

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5505 UnderlyingAdditionalTermBondMaturityDate

The maturity date of the bond.

Type: LocalMktDate

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5506 UnderlyingAdditionalTermBondParValue

The par value of the bond.

Type: Amt

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5507 UnderlyingAdditionalTermBondRefGrp

The UnderlyingAdditionalTermBondRefGrp is a repeating group subcomponent of the UnderlyingAdditionalTermGrp component used to identify an underlying reference bond for a swap.

Name	Mult.	Type	Description
NoUnderlyingAdditionalTermBondRefs	[1..1]	NumInGroup	
UnderlyingAdditionalTermBondSecurityID	[0..1]	String	Required if NoUnderlyingAdditionalTermBondRefs(41340) > 0.
UnderlyingAdditionalTermBondSecurityIDSource	[0..1]	CodeSet	Conditionally required when UnderlyingAdditionalTermBondSecurityID(41341) is specified.
UnderlyingAdditionalTermBondDesc	[0..1]	String	
EncodedUnderlyingAdditionalTermBondDescLen	[0..1]	Length	Must be set if EncodedUnderlyingAdditionalTermBondDesc(41709) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedUnderlyingAdditional-TermBondDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondDesc(41709) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingAdditionalTermBondCur-rency	[0..1]	Currency	
UnderlyingAdditionalTermBondIssuer	[0..1]	String	
EncodedUnderlyingAdditional-TermBondIssuerLen	[0..1]	Length	Must be set if EncodedUnderlyingAdditional-TermBondIssuer(42017) field is specified and must immediately precede it.
EncodedUnderlyingAdditional-TermBondIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingAdditionalTermBondIssuer(42017) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingAdditionalTermBondSe-niority	[0..1]	CodeSet	
UnderlyingAdditionalTermBond-CouponType	[0..1]	CodeSet	
UnderlyingAdditionalTermBond-CouponRate	[0..1]	Percentage	
UnderlyingAdditionalTermBondMatu-rityDate	[0..1]	LocalMktDate	
UnderlyingAdditionalTermBondPar-Value	[0..1]	Amt	
UnderlyingAdditionalTermBondCur-rentTotalIssuedAmount	[0..1]	Amt	
UnderlyingAdditionalTermBond-CouponFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingAddition-alTermBondCouponFrequencyUnit(42034) is specified.
UnderlyingAdditionalTermBond-CouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingAddition-alTermBondCouponFrequencyPeriod(42033) is specified.
UnderlyingAdditionalTermBondDay-Count	[0..1]	CodeSet	

Used in groups: UnderlyingAdditionalTermGrp

180.2.5508 UnderlyingAdditionalTermBondSecurityID

Security identifier of the bond.

Type: String

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5509 UnderlyingAdditionalTermBondSecurityIDSource

Identifies the source scheme of the UnderlyingAdditionalTermBondSecurityID(41341) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit

Code	Name	Description
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5510 UnderlyingAdditionalTermBondSeniority

Specifies the bond's payment priority in the event of a default.

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".

Code	Name	Description
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in groups: UnderlyingAdditionalTermBondRefGrp

180.2.5511 UnderlyingAdditionalTermConditionPrecedentBondIndicator

Indicates whether the condition precedent bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.

Type: Boolean

Used in groups: UnderlyingAdditionalTermGrp

180.2.5512 UnderlyingAdditionalTermDiscrepancyClauseIndicator

Indicates whether the discrepancy clause is applicable.

Type: Boolean

Used in groups: UnderlyingAdditionalTermGrp

180.2.5513 UnderlyingAdditionalTermGrp

The UnderlyingAdditionalTermGrp is a repeating subcomponent of the UnderlyingInstrument component used to report additional contract terms.

Name	Mult.	Type	Description
NoUnderlyingAdditionalTerms	[1..1]	NumInGroup	
UnderlyingAdditionalTermCondition-PrecedentBondIndicator	[0..1]	Boolean	Required if NoUnderlyingAdditionalTerms(42036) > 0.
UnderlyingAdditionalTermDiscrepan-cyClauseIndicator	[0..1]	Boolean	
UnderlyingAdditionalTermBondRefGrp	[0..*]	Group	

Name	Mult.	Type	Description

Used in components: UnderlyingInstrument

180.2.5514 UnderlyingAdjustedQuantity

Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

Type: Qty

Used in components: UnderlyingInstrument

180.2.5515 UnderlyingAllDividendsIndicator

Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed share price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non-cash dividend per share (including extraordinary dividends) declared by the issuer.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.5516 UnderlyingAllocationPercent

Percent of the Strike Price that this underlying represents.

Type: Percentage

Used in components: UnderlyingInstrument

180.2.5517 UnderlyingAmount

The UnderlyingAmount component block is used to supply the underlying amounts, dates, settlement status and method for derivative positions.

Name	Mult.	Type	Description
NoUnderlyingAmounts	[1..1]	NumInGroup	
UnderlyingPayAmount	[0..1]	Amt	Amount to pay in order to receive the underlying instrument.
UnderlyingCollectAmount	[0..1]	Amt	Amount to collect in order to deliver the underlying instrument.
UnderlyingSettlementDate	[0..1]	LocalMktDate	Date the underlying instrument will settle. Used for derivatives that deliver into more than one underlying instrument. Settlement dates can vary across underlying instruments.
UnderlyingSettlementStatus	[0..1]	String	Settlement status of the underlying instrument. Used for derivatives that deliver into more than one underlying instrument. Settlement can be delayed for an underlying instrument.

Used in groups: PosUndInstrmtGrp

180.2.5518 UnderlyingAssetAttributeGrp

The UnderlyingAssetAttributeGrp is a repeating subcomponent of the UnderlyingInstrument component used to detail attributes of the instrument asset.

Name	Mult.	Type	Description
NoUnderlyingAssetAttributes	[1..1]	NumInGroup	
UnderlyingAssetAttributeType	[0..1]	String	Required if NoUnderlyingAssetAttributes(2312) > 0.
UnderlyingAssetAttributeValue	[0..1]	String	
UnderlyingAssetAttributeLimit	[0..1]	String	

Used in components: UnderlyingInstrument

180.2.5519 UnderlyingAssetAttributeLimit

Limit or lower acceptable value of the attribute.

Type: String

Used in groups: UnderlyingAssetAttributeGrp

180.2.5520 UnderlyingAssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: UnderlyingAssetAttributeGrp

180.2.5521 UnderlyingAssetAttributeValue

Specifies the value of the attribute.

Type: String

Used in groups: UnderlyingAssetAttributeGrp

180.2.5522 UnderlyingAssetClass

The broad asset category for assessing risk exposure.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in components: UnderlyingInstrument

180.2.5523 UnderlyingAssetGroup

Indicates the broad product or asset classification. May be used to provide grouping for the product taxonomy (Product(460), SecurityType(167), etc.) and/or the risk taxonomy (AssetClass(1938), AssetSubClass(1939), AssetType(1940), etc.).

Type: int

Allowed values in AssetGroupCodeSet:

Code	Name	Description
1	Financials	Financials. A categorization which usually includes rates, foreign exchange, credit, bonds and equity products or assets.
2	Commodities	Commodities. A categorization which usually includes hard commodities such as agricultural, metals, freight, energy products or assets.
3	AlternativeInvestments	Alternative investments. A categorization which usually includes weather, housing, and commodity indices products or assets.

Used in components: UnderlyingInstrument

180.2.5524 UnderlyingAssetSubClass

An indication of the general description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche

Code	Name	Description
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets

Code	Name	Description
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene
46	OfficialEconomicStatistics	Official economic statistics
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in components: UnderlyingInstrument

180.2.5525 UnderlyingAssetSubType

Used to provide a more specific description of the asset specified in UnderlyingAssetType(2015).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in components: UnderlyingInstrument

180.2.5526 UnderlyingAssetType

Used to provide more specific description of the asset specified in UnderlyingAssetSubClass(2082).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in components: UnderlyingInstrument

180.2.5527 UnderlyingAssignmentMethod

Method under which assignment was conducted

Type: char

Allowed values in InstrmtAssignmentMethodCodeSet:

Code	Name	Description
P	ProRata	Pro rata
R	Random	Random

Used in components: UnderlyingInstrument

180.2.5528 UnderlyingAttachmentPoint

See AttachmentPoint(1457).

Type: Percentage

Used in components: UnderlyingInstrument

180.2.5529 UnderlyingAutomaticExerciseIndicator

Indicates (when 'Y') that exercise is automatic when the strike price is crossed or the underlying trade is in the money.

Type: Boolean

Used in components: UnderlyingOptionExercise

180.2.5530 UnderlyingAutomaticExerciseThresholdRate

The threshold rate for triggering automatic exercise.

Type: float

Used in components: UnderlyingOptionExercise

180.2.5531 UnderlyingAverageVolumeLimitationPercentage

The limit of average percentage of individual securities traded in a day or a number of days.

Type: Amt

Used in components: UnderlyingInstrument

180.2.5532 UnderlyingAverageVolumeLimitationPeriodDays

Specifies the limitation period for average daily trading volume in number of days.

Type: int

Used in components: UnderlyingInstrument

180.2.5533 UnderlyingBasketDivisor

Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.

Type: float

Used in components: UnderlyingInstrument

180.2.5534 UnderlyingBidPx

Bid price of the underlying instrument.

Type: Price

Used in messages: SecurityRiskMetricsReport

180.2.5535 UnderlyingBusinessCenter

A business center whose calendar is used for date adjustment, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingBusinessCenterGrp

180.2.5536 UnderlyingBusinessCenterGrp

UnderlyingBusinessCenterGrp is a repeating subcomponent within the UnderlyingDateAdjustment component. It is used to specify the set of business centers whose calendars drive the date adjustment. The business centers defined here apply to all adjustable dates in the instrument unless specifically overridden.

Name	Mult.	Type	Description
NoUnderlyingBusinessCenters	[1..1]	NumInGroup	
UnderlyingBusinessCenter	[0..1]	String	Required if NoUnderlyingBusinessCenters(40962) > 0.

Used in components: UnderlyingDateAdjustment

180.2.5537 UnderlyingBusinessDayConvention

The business day convention used for adjusting dates. The value defined here applies to all adjustable dates in the underlying instrument unless specifically overridden.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.

Code	Name	Description
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingDateAdjustment

180.2.5538 UnderlyingCapPrice

Used to express the ceiling price of a capped call.

Type: Price

Used in components: UnderlyingInstrument

180.2.5539 UnderlyingCapValue

Maximum notional value for a capped financial instrument

Type: Amt

Used in components: UnderlyingInstrument

180.2.5540 UnderlyingCashAmount

Cash amount associated with the underlying component.

Type: Amt

Used in components: UnderlyingInstrument

180.2.5541 UnderlyingCashSettlAccruedInterestIndicator

Indicates whether accrued interest is included or not in the value provided in UnderlyingCashSettlAmount(42054).

For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest.

For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest.

Type: Boolean

Used in groups: UnderlyingCashSettlTermGrp

180.2.5542 UnderlyingCashSettlAmount

The amount paid between the trade parties, seller to the buyer, for cash settlement on the cash settlement date.

Type: Amt

Used in groups: UnderlyingCashSettlTermGrp

180.2.5543 UnderlyingCashSettlBusinessCenter

Identifies the business center calendar used at valuation time for cash settlement purposes e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingCashSettlTermGrp

180.2.5544 UnderlyingCashSettlBusinessDays

The number of business days used in the determination of the cash settlement payment date.

Type: int

Used in groups: UnderlyingCashSettlTermGrp

180.2.5545 UnderlyingCashSettlCurrency

Specifies the currency the UnderlyingCashSettlAmount(42054) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingCashSettlTermGrp

180.2.5546 UnderlyingCashSettlDateAdjusted

The adjusted cash settlement date.

Type: LocalMktDate

Used in components: UnderlyingCashSettlDate

180.2.5547 UnderlyingCashSettlDateBusinessCenter

The business center calendar used for date adjustment of the cash settlement unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingCashSettlDateBusinessCenterGrp

180.2.5548 UnderlyingCashSettlDateBusinessCenterGrp

UnderlyingCashSettlDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingCash-SettlDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument.

Name	Mult.	Type	Description
NoUnderlyingCashSettlDateBusiness-Centers	[1..1]	NumInGroup	
UnderlyingCashSettlDateBusinessCen-ter	[0..1]	String	Required if NoUnderlyingCashSettlDateBusiness-Centers(42788) > 0.

Used in components: UnderlyingCashSettlDate

180.2.5549 UnderlyingCashSettlDateBusinessDayConvention

The business day convention used to adjust the cash settlement provision's date. Used only to override the business day convention defined in the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingCashSettlDate

180.2.5550 UnderlyingCashSettlDate

The UnderlyingCashSettlDate component is a subcomponent within the UnderlyingCashSettlTermGrp component used to report the cash settlement date defined in the settlement provision.

Name	Mult.	Type	Description
UnderlyingCashSettlDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingCashSettlDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the DateAdjustment component in the Instrument component. The specified value would be specific to this instance of the cash settlement provision.
UnderlyingCashSettlDateBusinessCen-terGrp	[0..*]	Group	When specified, this overrides the business centers defined in the DateAdjustment component in the Instrument component. The specified values would be specific to this instance of the cash settlement provision.
UnderlyingCashSettlDateRelativeTo	[0..1]	int	
UnderlyingCashSettlDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingCashSettlDateOffsetUnit(42794) is specified.
UnderlyingCashSettlDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingCashSettlDateOffsetPeriod(42793) is specified.

Name	Mult.	Type	Description
UnderlyingCashSettlDateOffsetDay-Type	[0..1]	CodeSet	
UnderlyingCashSettlDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingCashSettlTermGrp

180.2.5551 UnderlyingCashSettlDateOffsetDayType

Specifies the day type of the relative cash settlement date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingCashSettlDate

180.2.5552 UnderlyingCashSettlDateOffsetPeriod

Time unit multiplier for the relative cash settlement date offset.

Type: int

Used in components: UnderlyingCashSettlDate

180.2.5553 UnderlyingCashSettlDateOffsetUnit

Time unit associated with the relative cash settlement date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingCashSettlDate

180.2.5554 UnderlyingCashSettlDateRelativeTo

Specifies the anchor date when the cash settlement date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingCashSettlDate

180.2.5555 UnderlyingCashSettlDateUnadjusted

The unadjusted cash settlement date.

Type: LocalMktDate

Used in components: UnderlyingCashSettlDate

180.2.5556 UnderlyingCashSettlDealer

Identifies the dealer from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation calculation.

Type: String

Used in groups: UnderlyingCashSettlDealerGrp

180.2.5557 UnderlyingCashSettlDealerGrp

UnderlyingCashSettlDealerGrp is a repeating subcomponent within the UnderlyingCashSettlTermGrp component. It is used to specify the dealers from whom price quotations for the reference obligation are obtained for the purpose of cash settlement valuation.

Name	Mult.	Type	Description
NoUnderlyingCashSettlDealers	[1..1]	NumInGroup	
UnderlyingCashSettlDealer	[0..1]	String	Required if NoUnderlyingCashSettlDealers(42039) > 0.

Used in groups: UnderlyingCashSettlTermGrp

180.2.5558 UnderlyingCashSettlFixedTermIndicator

Indicates whether fixed settlement is applicable or not applicable in a recovery lock.

Type: Boolean

Used in groups: UnderlyingCashSettlTermGrp

180.2.5559 UnderlyingCashSettlMinimumQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relevant obligation currency) or the (minimum) quoted amount.

Type: Amt

Used in groups: UnderlyingCashSettlTermGrp

180.2.5560 UnderlyingCashSettlMinimumQuoteCurrency

Specifies the currency the UnderlyingCashSettlQuoteAmount(42049) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingCashSettlTermGrp

180.2.5561 UnderlyingCashSettlNumOfValuationDates

Where multiple valuation dates are specified as being applicable for cash settlement, this element specifies the number of applicable valuation dates.

Type: int

Used in groups: UnderlyingCashSettlTermGrp

180.2.5562 UnderlyingCashSettlPriceDefault

The default election for determining settlement price.

Type: int

Allowed values in CashSettlPriceDefaultCodeSet:

Code	Name	Description
0	Close	Close. Official closing price.
1	Hedge	Hedge. Determined by the hedging party.

Used in groups: UnderlyingCashSettlTermGrp

180.2.5563 UnderlyingCashSettlPriceSource

The source from which the settlement price is to be obtained.

See http://www.fpml.org/coding-scheme/settlement-price-source for values.

Type: String

Used in groups: UnderlyingCashSettlTermGrp

180.2.5564 UnderlyingCashSettlQuoteAmount

When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount.

Type: Amt

Used in groups: UnderlyingCashSettlTermGrp

180.2.5565 UnderlyingCashSettlQuoteCurrency

Specifies the currency the UnderlyingCashSettlQuoteAmount(42049) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingCashSettlTermGrp

180.2.5566 UnderlyingCashSettlQuoteMethod

The type of quote used to determine the cash settlement price.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: UnderlyingCashSettlTermGrp

180.2.5567 UnderlyingCashSettlRecoveryFactor

Used for fixed recovery, this specifies the recovery level as determined at contract inception, to be applied in the event of a default. The factor is used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. The amount is calculated is (1 - UnderlyingCashSettlRecoveryFactor(42055)) x floating rate payer calculation amount. The currency is derived from the floating rate payer calculation amount.

Type: float

Used in groups: UnderlyingCashSettlTermGrp

180.2.5568 UnderlyingCashSettlTermGrp

The UnderlyingCashSettlTermGrp is a repeating component within the UnderlyingInstrument component used to report cash settlement terms.

Name	Mult.	Type	Description
NoUnderlyingCashSettlTerms	[1..1]	NumInGroup	
UnderlyingCashSettlCurrency	[0..1]	Currency	Required if NoUnderlyingCashSettlTerms(42041) > 0.
UnderlyingCashSettlValuationFirst-BusinessDayOffset	[0..1]	int	
UnderlyingCashSettlValuationSubse-quentBusinessDaysOffset	[0..1]	int	
UnderlyingCashSettlNumOfValuation-Dates	[0..1]	int	
UnderlyingCashSettlValuationTime	[0..1]	LocalMktTime	
UnderlyingCashSettlBusinessCenter	[0..1]	String	
UnderlyingCashSettlQuoteMethod	[0..1]	CodeSet	
UnderlyingCashSettlQuoteAmount	[0..1]	Amt	
UnderlyingCashSettlQuoteCurrency	[0..1]	Currency	
UnderlyingCashSettlMini-mumQuoteAmount	[0..1]	Amt	
UnderlyingCashSettlMinimumQuote-Currency	[0..1]	Currency	
UnderlyingCashSettlDealerGrp	[0..*]	Group	
UnderlyingCashSettlPriceSource	[0..1]	String	
UnderlyingCashSettlPriceDefault	[0..1]	CodeSet	
UnderlyingCashSettlBusinessDays	[0..1]	int	
UnderlyingCashSettlAmount	[0..1]	Amt	
UnderlyingCashSettlDate	[0..1]	Component	
UnderlyingCashSettlRecoveryFactor	[0..1]	float	
UnderlyingCashSettlFixedTermIndica-tor	[0..1]	Boolean	
UnderlyingCashSettlAccruedInter-estIndicator	[0..1]	Boolean	
UnderlyingCashSettlValuationMethod	[0..1]	CodeSet	
UnderlyingCashSettlTermXID	[0..1]	XID	

Used in components: UnderlyingInstrument

180.2.5569 UnderlyingCashSettlTermXID

Name referenced from UnderlyingSettlementTermXIDRef(41315).

Type: XID

Used in groups: UnderlyingCashSettlTermGrp

180.2.5570 UnderlyingCashSettlValuationFirstBusinessDayOffset

The number of business days after settlement conditions have been satisfied, when the calculation agent is to obtain a price quotation on the reference obligation for purposes of cash settlement.

Type: int

Used in groups: UnderlyingCashSettlTermGrp

180.2.5571 UnderlyingCashSettlValuationMethod

The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.

Type: int

Allowed values in CashSettlValuationMethodCodeSet:

Code	Name	Description
0	Market	Market
1	Highest	Highest
2	AverageMarket	Average market
3	AverageHighest	Average highest
4	BlendedMarket	Blended market
5	BlendedHighest	Blended highest
6	AverageBlendedMarket	Average blended market
7	AverageBlendedHighest	Average blended highest

Used in groups: UnderlyingCashSettlTermGrp

180.2.5572 UnderlyingCashSettlValuationSubsequentBusinessDaysOffset

The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement.

Type: int

Used in groups: UnderlyingCashSettlTermGrp

180.2.5573 UnderlyingCashSettlValuationTime

Time of valuation.

Type: LocalMktTime

Used in groups: UnderlyingCashSettlTermGrp

180.2.5574 UnderlyingCashType

Used for derivatives that deliver into cash underlying.

Type: String

Allowed values in UnderlyingCashTypeCodeSet:

Code	Name	Description
FIXED	FIXED	FIXED
DIFF	DIFF	DIFF

Used in components: UnderlyingInstrument

180.2.5575 UnderlyingCFICode

Underlying security's CFICode.

Valid values: see CFICode (461) field

Type: String

Used in components: UnderlyingInstrument

180.2.5576 UnderlyingCollectAmount

Amount to collect in order to deliver the underlying instrument

Type: Amt

Used in groups: UnderlyingAmount

180.2.5577 UnderlyingCommonPricingIndicator

When this element is specified and set to 'Y', it indicates that common pricing applies. Common pricing may be relevant for a transaction that references more than one commodity reference price.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5578 UnderlyingComplexEventAveragingObservationGrp

UnderlyingComplexEventAveragingObservationGrp is an optional subcomponent of UnderlyingComplexEventPeriodGrp for specifying the weight of each of the dated observations.

Name	Mult.	Type	Description
NoUnderlyingComplexEventAveragingObservations	[1..1]	NumInGroup	
UnderlyingComplexEventAveragingObservationNumber	[0..1]	int	Required if NoUnderlyingComplexEventAveragingObservations(41713) > 0.
UnderlyingComplexEventAveragingWeight	[0..1]	float	

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.5579 UnderlyingComplexEventAveragingObservationNumber

Cross reference to the ordinal observation as specified either in the UnderlyingComplexEventScheduleGrp or UnderlyingComplexEventPeriodDateGrp components.

Type: int

Used in groups: UnderlyingComplexEventAveragingObservationGrp

180.2.5580 UnderlyingComplexEventAveragingWeight

The weight factor to be applied to the observation.

Type: float

Used in groups: UnderlyingComplexEventAveragingObservationGrp

180.2.5581 UnderlyingComplexEventBusinessCenter

The business center for adjusting dates and times in the schedule or date-time group.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.5582 UnderlyingComplexEventCalculationAgent

Used to identify the calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: UnderlyingComplexEvents

180.2.5583 UnderlyingComplexEventCondition

Specifies the condition between complex events when more than one event is specified.

Multiple barrier events would use an "or" condition since only one can be effective at a given time. A set of digital range events would use an "and" condition since both conditions must be in effect for a payout to result.

Type: int

Allowed values in ComplexEventConditionCodeSet:

Code	Name	Description
1	And	And
2	Or	Or

Used in groups: UnderlyingComplexEvents

180.2.5584 UnderlyingComplexEventCreditEventBusinessCenter

Specifies the local business center for which the credit event is to be determined. The inclusion of this business center implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the specified business center.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingComplexEvents

180.2.5585 UnderlyingComplexEventCreditEventCurrency

Specifies the applicable currency when UnderlyingComplexEventCreditEventValue(41718) is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5586 UnderlyingComplexEventCreditEventDayType

Specifies the day type for the complex credit events.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5587 UnderlyingComplexEventCreditEventGrp

The UnderlyingComplexEventCreditEventGrp is a repeating component within the UnderlyingComplexEventGrp component used to report applicable option credit events.

Name	Mult.	Type	Description
NoUnderlyingComplexEventCreditEvents	[1..1]	NumInGroup	
UnderlyingComplexEventCreditEventType	[0..1]	String	Required if NoUnderlyingComplexEventCreditEvents(41716) > 0.
UnderlyingComplexEventCreditEventValue	[0..1]	String	
UnderlyingComplexEventCreditEventCurrency	[0..1]	Currency	
UnderlyingComplexEventCreditEventPeriod	[0..1]	int	Conditionally required when UnderlyingComplexEventCreditEventUnit(41721) is specified.
UnderlyingComplexEventCreditEventUnit	[0..1]	CodeSet	Conditionally required when UnderlyingComplexEventCreditEventPeriod(41720) is specified.
UnderlyingComplexEventCreditEventDayType	[0..1]	CodeSet	
UnderlyingComplexEventCreditEventRateSource	[0..1]	int	
UnderlyingComplexEventCreditEventQualifierGrp	[0..*]	Group	

Used in groups: UnderlyingComplexEvents

180.2.5588 UnderlyingComplexEventCreditEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: UnderlyingComplexEvents

180.2.5589 UnderlyingComplexEventCreditEventNotifyingParty

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

Type: int

Allowed values in ComplexEventCreditEventNotifyingPartyCodeSet:

Code	Name	Description
0	SellerNotifies	Seller notifies
1	BuyerNotifies	Buyer notifies
2	SellerOrBuyerNotifies	Seller or buyer notifies

Used in groups: UnderlyingComplexEvents

180.2.5590 UnderlyingComplexEventCreditEventPeriod

Time unit multiplier for complex credit events.

Type: int

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5591 UnderlyingComplexEventCreditEventQualifier

Specifies a complex event qualifier. Used to further qualify UnderlyingComplexEventCreditEvent-Type(41717).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObligations	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
E	RestructuringMultipleCreditEventNotices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Used in groups: UnderlyingComplexEventCreditEventQualifierGrp

180.2.5592 UnderlyingComplexEventCreditEventQualifierGrp

The UnderlyingComplexEventCreditEventQualifierGrp is a repeating component within the UnderlyingComplexEventCreditEventGrp component used to specify qualifying attributes to an event.

Name	Mult.	Type	Description
NoUnderlyingComplexEventCreditEventQualifiers	[1..1]	NumInGroup	
UnderlyingComplexEventCreditEventQualifier	[0..1]	CodeSet	Required if NoUnderlyingComplexEventCreditEventQualifiers(41724) > 0.

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5593 UnderlyingComplexEventCreditEventRateSource

Identifies the source of rate information used for credit events.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Rate_Source for code list of applicable sources.

Type: int

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5594 UnderlyingComplexEventCreditEventSource

A newspaper or electronic news service that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: UnderlyingComplexEventCreditEventSourceGrp

180.2.5595 UnderlyingComplexEventCreditEventSourceGrp

UnderlyingComplexEventCreditEventSourceGrp is a repeating subcomponent of the UnderlyingComplexEvents component used to specify the particular newspapers or electronic news services that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoUnderlyingComplexEventCreditEventSources	[1..1]	NumInGroup	
UnderlyingComplexEventCreditEventSource	[0..1]	String	Required if NoUnderlyingCreditEventCreditEventSources(41748) > 0.

Used in groups: UnderlyingComplexEvents

180.2.5596 UnderlyingComplexEventCreditEventStandardSources

When this element is specified and set to 'Y', indicates that ISDA defined Standard Public Sources are applicable.

Type: Boolean

Used in groups: UnderlyingComplexEvents

180.2.5597 UnderlyingComplexEventCreditEventsXIDRef

Reference to credit event table elsewhere in the message.

Type: XIDREF

Used in groups: UnderlyingComplexEvents

180.2.5598 UnderlyingComplexEventCreditEventType

Specifies the type of credit event.

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for code list of applicable event types.

Type: String

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5599 UnderlyingComplexEventCreditEventUnit

Time unit associated with complex credit events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5600 UnderlyingComplexEventCreditEventValue

The credit event value appropriate to UnderlyingComplexEventCreditEventType(41717).

See http://www.fixtradingcommunity.org/codelists#Credit_Event_Types for applicable event type values.

Type: String

Used in groups: UnderlyingComplexEventCreditEventGrp

180.2.5601 UnderlyingComplexEventCurrencyOne

Specifies the first or only reference currency of the trade.

UnderlyingComplexEventCurrencyOneCodeSource(2948) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: UnderlyingComplexEvents

180.2.5602 UnderlyingComplexEventCurrencyOneCodeSource

Identifies class or source of the UnderlyingComplexEventCurrencyOne(2268) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UnderlyingComplexEvents

180.2.5603 UnderlyingComplexEventCurrencyTwo

Specifies the second reference currency of the trade.

UnderlyingComplexEventCurrencyTwoCodeSource(2949) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: UnderlyingComplexEvents

180.2.5604 UnderlyingComplexEventCurrencyTwoCodeSource

Identifies class or source of the UnderlyingComplexEventCurrencyTwo(2269) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UnderlyingComplexEvents

180.2.5605 UnderlyingComplexEventDateAdjusted

The adjusted complex event date.

Type: LocalMktDate

Used in components: UnderlyingComplexEventRelativeDate

180.2.5606 UnderlyingComplexEventDateBusinessCenter

The business center calendar is used to adjust the event date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingComplexEventDateBusinessCenterGrp

180.2.5607 UnderlyingComplexEventDateBusinessCenterGrp

UnderlyingComplexEventDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingComplexEventRelativeDate component used to specify the set of business centers whose calendars drive

date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingComplexEventDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingComplexEventDateBusinessCenter	[0..1]	String	Required if NoUnderlyingComplexEventDateBusinessCenters(41737) > 0.

Used in components: UnderlyingComplexEventRelativeDate

180.2.5608 UnderlyingComplexEventDateBusinessDayConvention

The business day convention used to adjust the event date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingComplexEventRelativeDate

180.2.5609 UnderlyingComplexEventDateOffsetDayType

Specifies the day type of the relative date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingComplexEventRelativeDate

180.2.5610 UnderlyingComplexEventDateOffsetPeriod

Time unit multiplier for the relative date offset.

Type: int

Used in components: UnderlyingComplexEventRelativeDate

180.2.5611 UnderlyingComplexEventDateOffsetUnit

Time unit associated with the relative date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingComplexEventRelativeDate

180.2.5612 UnderlyingComplexEventDateRelativeTo

Specifies the anchor date when the complex event date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingComplexEventRelativeDate

180.2.5613 UnderlyingComplexEventDates

The UnderlyingComplexEventDates and subcomponent UnderlyingComplexEventTimes components are used to constrain a complex event to a specific date range, and optional time range. If specified the event is only effective on or within the specified dates and times.

Name	Mult.	Type	Description
NoUnderlyingComplexEventDates	[1..1]	NumInGroup	
UnderlyingComplexEventStartDate	[0..1]	UTCDateOnly	Required if NoUnderlyingComplexEventDates(2054) > 0.
UnderlyingComplexEventEndDate	[0..1]	UTCDateOnly	Required if NoUnderlyingComplexEventDates(2054) > 0.
UnderlyingComplexEventTimes	[0..*]	Group	

Used in groups: UnderlyingComplexEvents

180.2.5614 UnderlyingComplexEventDateUnadjusted

The unadjusted complex event date.

Type: LocalMktDate

Used in components: UnderlyingComplexEventRelativeDate

180.2.5615 UnderlyingComplexEventDeterminationMethod

Specifies the method according to which an amount or a date is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: UnderlyingComplexEvents

180.2.5616 UnderlyingComplexEventEndDate

The end date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options.

UnderlyingComplexEventEndDate(2056) must always be greater than or equal to UnderlyingComplex-EventStartDate(2055).

Type: UTCDateOnly

Used in groups: UnderlyingComplexEventDates

180.2.5617 UnderlyingComplexEventEndTime

The end time of the time range on which a complex event date is effective.

UnderlyingComplexEventEndTime(2058) must always be greater than or equal to UnderlyingComplex-EventStartTime(2057).

Type: UTCTimeOnly

Used in groups: UnderlyingComplexEventTimes

180.2.5618 UnderlyingComplexEventFixedFXRate

Specifies the fixed FX rate alternative for FX Quantro options.

Type: float

Used in groups: UnderlyingComplexEvents

180.2.5619 UnderlyingComplexEventFixingTime

The local market fixing time.

Type: LocalMktTime

Used in components: UnderlyingComplexEventRelativeDate

180.2.5620 UnderlyingComplexEventFixingTimeBusinessCenter

The business center for determining the actual fixing times.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingComplexEventRelativeDate

180.2.5621 UnderlyingComplexEventForwardPoints

FX forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: UnderlyingComplexEvents

180.2.5622 UnderlyingComplexEventFuturesPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to futures contracts.

Type: Boolean

Used in groups: UnderlyingComplexEvents

180.2.5623 UnderlyingComplexEventOptionsPriceValuation

Indicates whether the official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions. Applicable only to options contracts.

Type: Boolean

Used in groups: UnderlyingComplexEvents

180.2.5624 UnderlyingComplexEventPeriodDate

The averaging date for an Asian option.

The trigger date for a Barrier or Knock option.

Type: LocalMktDate

Used in groups: UnderlyingComplexEventPeriodDateGrp

180.2.5625 UnderlyingComplexEventPeriodDateGrp

UnderlyingComplexEventPeriodDateGrp is a subcomponent of UnderlyingComplexEventPeriodGrp for specifying fixed period dates and times for an Asian or Strike Schedule option or trigger dates for a Barrier or Knock option.

Name	Mult.	Type	Description
NoUnderlyingComplexEventPeriod-DateTimes	[1..1]	NumInGroup	
UnderlyingComplexEventPeriodDate	[0..1]	LocalMktDate	Required if NoUnderlyingComplexEventPeriod-DateTimes(41726) > 0.
UnderlyingComplexEventPeriodTime	[0..1]	LocalMktTime	

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.5626 UnderlyingComplexEventPeriodGrp

UnderlyingComplexEventPeriodGrp is a subcomponent of UnderlyingComplexEvents for specifying the periods for an Asian, Barrier, Knock or Strike Schedule option feature.

Name	Mult.	Type	Description
NoUnderlyingComplexEventPeriods	[1..1]	NumInGroup	
UnderlyingComplexEventPeriodType	[0..1]	CodeSet	Required if NoUnderlyingComplexEventPeriods(41729) > 0.
UnderlyingComplexEventBusiness-Center	[0..1]	String	
UnderlyingComplexEventScheduleGrp	[0..*]	Group	
UnderlyingComplexEventPeriodDate-Grp	[0..*]	Group	
UnderlyingComplexEventAveragin-gObservationGrp	[0..*]	Group	

Used in groups: UnderlyingComplexEvents

180.2.5627 UnderlyingComplexEventPeriodTime

The averaging time for an Asian option.

Type: LocalMktTime

Used in groups: UnderlyingComplexEventPeriodDateGrp

180.2.5628 UnderlyingComplexEventPeriodType

Specifies the period type.

Type: int

Allowed values in ComplexEventPeriodTypeCodeSet:

Code	Name	Description
0	AsianOut	Asian Out
1	AsianIn	Asian In
2	BarrierCap	Barrier Cap
3	BarrierFloor	Barrier Floor
4	KnockOut	Knock Out
5	KnockIn	Knock In

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.5629 UnderlyingComplexEventPrice

Specifies the price at which the complex event takes effect. Impact of the event price is determined by the UnderlyingComplexEventType(2046).

Type: Price

Used in groups: UnderlyingComplexEvents

180.2.5630 UnderlyingComplexEventPriceBoundaryMethod

Specifies the boundary condition to be used for the event price relative to the UnderlyingComplexEventPrice(2048) at the point the complex event outcome takes effect as determined by the UnderlyingComplexEventPriceTimeType(2051).

Type: int

Allowed values in ComplexEventPriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThanComplexEventPrice	Less than ComplexEventPrice(1486)
2	LessThanOrEqualToComplexEvent-Price	Less than or equal to ComplexEventPrice(1486)
3	EqualToComplexEventPrice	Equal to ComplexEventPrice(1486)
4	GreaterThanOrEqualToComplex-EventPrice	Greater than or equal to ComplexEventPrice(1486)
5	GreaterThanComplexEventPrice	Greater than ComplexEventPrice(1486)

Used in groups: UnderlyingComplexEvents

180.2.5631 UnderlyingComplexEventPriceBoundaryPrecision

Used in combination with UnderlyingComplexEventPriceBoundaryMethod(2049) to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in groups: UnderlyingComplexEvents

180.2.5632 UnderlyingComplexEventPricePercentage

Specifies the price percentage at which the complex event takes effect. Impact of the event price is determined by the UnderlyingComplexEventType(2046).

Type: Percentage

Used in groups: UnderlyingComplexEvents

180.2.5633 UnderlyingComplexEventPriceTimeType

Specifies when the complex event outcome takes effect. The outcome of a complex event is a payout or barrier action as specified by the UnderlyingComplexEventType(2046).

Type: int

Allowed values in ComplexEventPriceTimeTypeCodeSet:

Code	Name	Description
1	Expiration	Expiration
2	Immediate	Immediate (At Any Time)
3	SpecifiedDate	Specified Date/Time
4	Close	Close. Official closing time of the exchange on valuation date.
5	Open	Open. Official opening time of the exchange on valuation date.
6	OfficialSettlPrice	Official settlement price. Official settlement price determination time.
7	DerivativesClose	Derivatives close. Official closing time of the derivatives exchange.
8	AsSpecifiedMasterConfirmation	As specified in Master Confirmation

Used in groups: UnderlyingComplexEvents

180.2.5634 UnderlyingComplexEventPVFinalPriceElectionFallback

Specifies the fallback provisions for the hedging party in the determination of the final settlement price

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: UnderlyingComplexEvents

180.2.5635 UnderlyingComplexEventQuoteBasis

Specifies the currency pairing for the quote.

Type: int

Allowed values in ComplexEventQuoteBasisCodeSet:

Code	Name	Description
0	Currency1PerCurrency2	Currency 1 per currency 2
1	Currency2PerCurrency1	Currency 2 per currency 1

Used in groups: UnderlyingComplexEvents

180.2.5636 UnderlyingComplexEventRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: UnderlyingComplexEventRateSourceGrp

180.2.5637 UnderlyingComplexEventRateSourceGrp

UnderlyingComplexEventRateSourceGrp is a subcomponent of UnderlyingComplexEvents for specifying primary and secondary rate sources.

Name	Mult.	Type	Description
NoUnderlyingComplexEventRate-Sources	[1..1]	NumInGroup	

Name	Mult.	Type	Description
UnderlyingComplexEventRateSource	[0..1]	CodeSet	Required if NoUnderlyingComplexEventRateSources(41732) > 0.
UnderlyingComplexEventRateSource-Type	[0..1]	CodeSet	Required if NoUnderlyingComplexEventRateSources(41732) > 0.
UnderlyingComplexEventReferen-cePage	[0..1]	String	Conditionally required when ComplexEventRateSource(41014) = 99 (Other).
UnderlyingComplexEventReferen-cePageHeading	[0..1]	String	

Used in groups: UnderlyingComplexEvents

180.2.5638 UnderlyingComplexEventRateSourceType

Indicates whether the rate source specified is a primary or secondary source.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: UnderlyingComplexEventRateSourceGrp

180.2.5639 UnderlyingComplexEventReferencePage

Identifies the reference page from the rate source.

For FX, the reference page to the spot rate is to be used for the reference FX spot rate.

When UnderlyingComplexEventRateSource(41733) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option.

Type: String

Used in groups: UnderlyingComplexEventRateSourceGrp

180.2.5640 UnderlyingComplexEventReferencePageHeading

Identifies the reference page heading from the rate source.

Type: String

Used in groups: UnderlyingComplexEventRateSourceGrp

180.2.5641 UnderlyingComplexEventRelativeDate

UnderlyingComplexEventRelativeDate is a subcomponent of UnderlyingComplexEvents for specifying the event date and time for an FX or Calendar Spread option or the payout date for a Barrier or Knock option.

Name	Mult.	Type	Description
UnderlyingComplexEventDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingComplexEventDateRelativeTo	[0..1]	int	
UnderlyingComplexEventDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingComplexEventDateOffsetUnit(41742) is specified.
UnderlyingComplexEventDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingComplexEventDateOffsetPeriod(41741) is specified.
UnderlyingComplexEventDateOffsetDayType	[0..1]	CodeSet	
UnderlyingComplexEventDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates.
UnderlyingComplexEventDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates.
UnderlyingComplexEventDateAdjusted	[0..1]	LocalMktDate	
UnderlyingComplexEventFixingTime	[0..1]	LocalMktTime	
UnderlyingComplexEventFixingTimeBusinessCenter	[0..1]	String	

Used in groups: UnderlyingComplexEvents

180.2.5642 UnderlyingComplexEventScheduleEndDate

The end date of the schedule.

Type: LocalMktDate

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.5643 UnderlyingComplexEventScheduleFrequencyPeriod

Time unit multiplier for the schedule date frequency.

Type: int

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.5644 UnderlyingComplexEventScheduleFrequencyUnit

Time unit associated with the schedule date frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.5645 UnderlyingComplexEventScheduleGrp

UnderlyingComplexEventScheduleGrp is a subcomponent of UnderlyingComplexEventPeriodGrp for specifying a periodic schedule for an Asian, Barrier or Strike Schedule option feature.

Name	Mult.	Type	Description
NoUnderlyingComplexEventSchedules	[1..1]	NumInGroup	
UnderlyingComplexEventScheduleStartDate	[0..1]	LocalMktDate	Required if NoUnderlyingComplexEventSchedules(41750) > 0.
UnderlyingComplexEventScheduleEndDate	[0..1]	LocalMktDate	
UnderlyingComplexEventScheduleFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingComplexEventScheduleFrequencyUnit(41754) is specified.
UnderlyingComplexEventScheduleFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingComplexEventScheduleFrequencyPeriod(41753) is specified.
UnderlyingComplexEventScheduleRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the option schedule dates.

Used in groups: UnderlyingComplexEventPeriodGrp

180.2.5646 UnderlyingComplexEventScheduleRollConvention

The convention for determining the sequence of dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month

Code	Name	Description
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.

Code	Name	Description
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.5647 UnderlyingComplexEventScheduleStartDate

The start date of the schedule.

Type: LocalMktDate

Used in groups: UnderlyingComplexEventScheduleGrp

180.2.5648 UnderlyingComplexEvents

The UnderlyingComplexEvent Group is a repeating block which allows specifying an unlimited number and types of advanced events, such as observation and pricing in over the lifetime of an option, futures, commodities or equity swap contract. Use UnderlyingEvntGrp to specify more straightforward events.

Name	Mult.	Type	Description
NoUnderlyingComplexEvents	[1..1]	NumInGroup	
UnderlyingComplexEventType	[0..1]	CodeSet	Required if NoUnderlyingComplexEvents(2045) > 0.
UnderlyingComplexOptPayoutPaySide	[0..1]	CodeSet	
UnderlyingComplexOptPayoutReceiveSide	[0..1]	CodeSet	
UnderlyingComplexOptPayoutUnderlier	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingComplexOptPayoutAmount	[0..1]	Amt	
UnderlyingComplexOptPayoutPercentage	[0..1]	Percentage	
UnderlyingComplexOptPayoutTime	[0..1]	CodeSet	
UnderlyingComplexOptPayoutCurrency	[0..1]	Currency	
UnderlyingComplexOptPayoutCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingComplexEventPrice	[0..1]	Price	
UnderlyingComplexEventPricePercentage	[0..1]	Percentage	
UnderlyingComplexEventPriceBoundaryMethod	[0..1]	CodeSet	
UnderlyingComplexEventPriceBoundaryPrecision	[0..1]	Percentage	
UnderlyingComplexEventPriceTimeType	[0..1]	CodeSet	
UnderlyingComplexEventCondition	[0..1]	CodeSet	Conditionally required when there are more than one UnderlyingComplexEvent occurrences. A chain of events must be linked together through use of the UnderlyingComplexEventCondition(2052) in which the relationship between any two events is described. For any two occurrences of events the first occurrence will specify the UnderlyingComplexEventCondition(2052) which links it with the second event.
UnderlyingComplexEventDates	[0..*]	Group	
UnderlyingComplexEventCurrencyOne	[0..1]	Currency	
UnderlyingComplexEventCurrencyOneCodeSource	[0..1]	CodeSet	
UnderlyingComplexEventCurrencyTwo	[0..1]	Currency	
UnderlyingComplexEventCurrencyTwoCodeSource	[0..1]	CodeSet	
UnderlyingComplexEventQuoteBasis	[0..1]	CodeSet	
UnderlyingComplexEventFixedFXRate	[0..1]	float	
UnderlyingComplexEventSpotRate	[0..1]	Price	
UnderlyingComplexEventForwardPoints	[0..1]	PriceOffset	

Name	Mult.	Type	Description
UnderlyingComplexEventDetermina-tionMethod	[0..1]	String	
UnderlyingComplexEventCalculation-Agent	[0..1]	CodeSet	
UnderlyingComplexEventStrikePrice	[0..1]	Price	
UnderlyingComplexEventStrikeFactor	[0..1]	float	
UnderlyingComplexEventStrikeNum-berOfOptions	[0..1]	int	
UnderlyingComplexEventRateSource-Grp	[0..*]	Group	
UnderlyingComplexEventRelativeDate	[0..1]	Component	
UnderlyingComplexEventPeriodGrp	[0..*]	Group	
UnderlyingComplexEventCred-itEventsXIDRef	[0..1]	XIDREF	
UnderlyingComplexEventCreditEvent-NotifyingParty	[0..1]	CodeSet	
UnderlyingComplexEventCreditEvent-BusinessCenter	[0..1]	String	
UnderlyingComplexEventCreditEvent-StandardSources	[0..1]	Boolean	
UnderlyingComplexEventCreditEvent-MinimumSources	[0..1]	int	
UnderlyingComplexEventCred-itEventSourceGrp	[0..*]	Group	
UnderlyingComplexEventCreditEvent-Grp	[0..*]	Group	
UnderlyingComplexEventFuturesPrice-Valuation	[0..1]	Boolean	
UnderlyingComplexEventOption-sPriceValuation	[0..1]	Boolean	
UnderlyingComplexEventPVFinalPrice-ElectionFallback	[0..1]	CodeSet	
UnderlyingComplexEventXID	[0..1]	XID	
UnderlyingComplexEventXIDRef	[0..1]	XIDREF	

Used in components: UnderlyingInstrument

180.2.5649 UnderlyingComplexEventSpotRate

FX spot rate.

Type: Price

Used in groups: UnderlyingComplexEvents

180.2.5650 UnderlyingComplexEventStartDate

The start date of the date range on which a complex event is effective. The start date will be set equal to the end date for single day events such as Bermuda options.

The start date must always be less than or equal to end date.

Type: UTCDateOnly

Used in groups: UnderlyingComplexEventDates

180.2.5651 UnderlyingComplexEventStartTime

The start time of the time range on which a complex event date is effective.

UnderlyingComplexEventStartTime(2057) must always be less than or equal to UndelryingComplex-EventEndTime(2058).

Type: UTCTimeOnly

Used in groups: UnderlyingComplexEventTimes

180.2.5652 UnderlyingComplexEventStrikeFactor

Strike factor for Asian option feature. Upper strike percentage for a Strike Spread.

Type: float

Used in groups: UnderlyingComplexEvents

180.2.5653 UnderlyingComplexEventStrikeNumberOfOptions

Upper string number of options for a Strike Spread.

Type: int

Used in groups: UnderlyingComplexEvents

180.2.5654 UnderlyingComplexEventStrikePrice

Upper strike price for Asian option feature. Strike percentage for a Strike Spread.

Type: Price

Used in groups: UnderlyingComplexEvents

180.2.5655 UnderlyingComplexEventTimes

The UnderlyingComplexEventTimes is a repeating subcomponent of the UnderlyingComplexEvent-Dates component. It is used to further qualify any dates placed on the event and is used to specify time ranges for which a complex event is effective. It is always provided within the context of start and end dates. The time range is assumed to be in effect for the entirety of the date or date range specified.

Name	Mult.	Type	Description
NoUnderlyingComplexEventTimes	[1..1]	NumInGroup	
UnderlyingComplexEventStartTime	[0..1]	UTCTimeOnly	Required if NoUnderlyingComplexEventTimes(2056) > 0.
UnderlyingComplexEventEndTime	[0..1]	UTCTimeOnly	Required if NoUnderlyingComplexEventTimes(2056) > 0.

Used in groups: UnderlyingComplexEventDates

180.2.5656 UnderlyingComplexEventType

Identifies the type of complex event.

Type: int

Allowed values in ComplexEventTypeCodeSet:

Code	Name	Description
1	Capped	Capped
2	Trigger	Trigger
3	KnockInUp	Knock-in up
4	KnockInDown	Knock-in down
5	KnockOutUp	Knock-out up
6	KnockOutDown	Knock-out down

Code	Name	Description
7	Underlying	Underlying
8	ResetBarrier	Reset Barrier
9	RollingBarrier	Rolling Barrier
10	OneTouch	One-touch
11	NoTouch	No-touch
12	DblOneTouch	Double one-touch
13	DblNoTouch	Double no-touch
14	FXComposite	Foreign exchange composite
15	FXQuanto	Foreign exchange Quanto
16	FXCrssCcy	Foreign exchange cross currency
17	StrkSpread	Strike spread
18	ClndrSpread	Calendar spread
19	PxObsvtn	Price observation (Asian or Lookback)
20	PassThrough	Pass-through
21	StrkSched	Strike schedule
22	EquityValuation	Equity valuation
23	DividendValuation	Dividend valuation

Used in groups: UnderlyingComplexEvents

180.2.5657 UnderlyingComplexEventXID

Identifier of this complex event for cross referencing elsewhere in the message.

Type: XID

Used in groups: UnderlyingComplexEvents

180.2.5658 UnderlyingComplexEventXIDRef

Reference to a complex event elsewhere in the message.

Type: XIDREF

Used in groups: UnderlyingComplexEvents

180.2.5659 UnderlyingComplexOptPayoutAmount

Cash amount indicating the pay out associated with an event. For binary options this is a fixed amount.

Type: Amt

Used in groups: UnderlyingComplexEvents

180.2.5660 UnderlyingComplexOptPayoutCurrency

Specifies the currency of the payout amount.

UnderlyingComplexOptPayoutCurrencyCodeSource(2947) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in groups: UnderlyingComplexEvents

180.2.5661 UnderlyingComplexOptPayoutCurrencyCodeSource

Identifies class or source of the UnderlyingComplexOptPayoutCurrency(2266) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UnderlyingComplexEvents

180.2.5662 UnderlyingComplexOptPayoutPaySide

Trade side of payout payer.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingComplexEvents

180.2.5663 UnderlyingComplexOptPayoutPercentage

Percentage of observed price for calculating the payout associated with the event.

Type: Percentage

Used in groups: UnderlyingComplexEvents

180.2.5664 UnderlyingComplexOptPayoutReceiveSide

Trade side of payout receiver.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingComplexEvents

180.2.5665 UnderlyingComplexOptPayoutTime

The time when the payout is to occur.

Type: int

Allowed values in ComplexOptPayoutTimeCodeSet:

Code	Name	Description
0	Close	Close
1	Open	Open
2	OfficialSettl	Official settlement
3	ValuationTime	Valuation time
4	ExcahgneSettlTime	Exchange settlement time
5	DerivativesClose	Derivatives close
6	AsSpecified	As specified in master confirmation

Used in groups: UnderlyingComplexEvents

180.2.5666 UnderlyingComplexOptPayoutUnderlier

Reference to the underlier whose payments are being passed through.

Type: String

Used in groups: UnderlyingComplexEvents

180.2.5667 UnderlyingConstituentWeight

For a basket, or pool, describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.

Type: float

Used in components: UnderlyingInstrument

180.2.5668 UnderlyingContractMultiplier

Underlying security's ContractMultiplier.

See ContractMultiplier (231) field for description

Type: float

Used in components: UnderlyingInstrument

180.2.5669 UnderlyingContractMultiplierUnit

Indicates the type of multiplier being applied to the contract.

Type: int

Allowed values in ContractMultiplierUnitCodeSet:

Code	Name	Description
0	Shares	Shares
1	Hours	Hours
2	Days	Days

Used in components: UnderlyingInstrument

180.2.5670 UnderlyingContractPriceRefMonth

Reference month if there is no applicable UnderlyingMaturityMonth(313) value for the contract or security.

Type: MonthYear

Used in components: UnderlyingInstrument

180.2.5671 UnderlyingContractSettlMonth

Specifies when the contract (i.e. MBS/TBA) will settle. Must be present for MBS/TBA.

Type: MonthYear

Used in components: UnderlyingInstrument

180.2.5672 UnderlyingContraryInstructionEligibilityIndicator

Identifies whether the option instrument is eligible for contrary instructions at the time of exercise. The contrariness of an instruction will be determined in the context of UnderlyingInTheMoneyCondition(2683). When not specified, the eligibility is undefined or not applicable.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5673 UnderlyingCountryOfIssue

Underlying security's CountryOfIssue.

See CountryOfIssue (470) field for description

Type: Country

Used in components: UnderlyingInstrument

180.2.5674 UnderlyingCouponDayCount

The day count convention used in interest calculations for a bond or an interest bearing security.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.

Code	Name	Description
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.

Code	Name	Description
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.

Code	Name	Description
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: UnderlyingInstrument

180.2.5675 UnderlyingCouponFrequencyPeriod

Time unit multiplier for the frequency of the bond's coupon payment.

Type: int

Used in components: UnderlyingInstrument

180.2.5676 UnderlyingCouponFrequencyUnit

Time unit associated with the frequency of the bond's coupon payment.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second

Code	Name	Description
T	Term	Term

Used in components: UnderlyingInstrument

180.2.5677 UnderlyingCouponOtherDayCount

The industry name of the day count convention not listed in UnderlyingCouponDayCount(1993).

Type: String

Used in components: UnderlyingInstrument

180.2.5678 UnderlyingCouponPaymentDate

Underlying security's CouponPaymentDate.

See CouponPaymentDate (224) field for description

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5679 UnderlyingCouponRate

Underlying security's CouponRate.

See CouponRate (223) field for description

Type: Percentage

Used in components: UnderlyingInstrument

180.2.5680 UnderlyingCouponType

Specifies the coupon type of the underlying bond.

Type: int

Allowed values in CouponTypeCodeSet:

Code	Name	Description
0	Zero	Zero
1	FixedRate	Fixed rate
2	FloatingRate	Floating rate
3	Structured	Structured

Used in components: UnderlyingInstrument

180.2.5681 UnderlyingCPProgram

The program under which the underlying commercial paper is issued

Type: int

Allowed values in CPProgramCodeSet:

Code	Name	Description
1	Program3a3	3(a)(3). Arising out of a current transaction with a maturity less than 9 months.
2	Program42	4(2). Issued not involving any public offering.
3	Program3a2	3(a)(2). Issued or guaranteed by the US, state or territorial government.
4	Program3a3And3c7	3(a)(3) & 3(c)(7). Combination of 3(a)(3) and 3(c)(7).
5	Program3a4	3(a)(4). Religious, education, benevolent, fraternal, charitable or reformatory purposes.
6	Program3a5	3(a)(5). Issued by an institution supervised by state or federal authority or by an exempt farmer's cooperative.
7	Program3a7	3(a)(7). Issued by a receiver or trustee in bankruptcy.
8	Program3c7	3(c)(7). Qualified hedge-fund under the Investment Company Act of 1940.
99	Other	Other

Used in components: UnderlyingInstrument

180.2.5682 UnderlyingCPRegType

The registration type of the underlying commercial paper issuance

Type: String

Used in components: UnderlyingInstrument

180.2.5683 UnderlyingCreditRating

Underlying security's CreditRating.

See CreditRating (255) field for description

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

Type: String

Used in components: UnderlyingInstrument

180.2.5684 UnderlyingCurrency

Underlying security's currency.

Type: Currency

Used in components: UnderlyingInstrument

180.2.5685 UnderlyingCurrencyCodeSource

Identifies class or source of the UnderlyingCurrency(318) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.5686 UnderlyingCurrentValue

Currency value currently attributed to this collateral

Type: Amt

Used in components: UnderlyingInstrument

180.2.5687 UnderlyingDateAdjustment

UnderlyingDateAdjustment is a subcomponent within the UnderlyingInstrument component. It is used to specify date adjustment parameters and rules. The date adjustments specified here applies to all adjustable dates for the underlying instrument, unless specifically overridden in the respective specified components further within the UnderlyingInstrument component.

Name	Mult.	Type	Description
UnderlyingBusinessDayConvention	[0..1]	CodeSet	
UnderlyingBusinessCenterGrp	[0..*]	Group	
UnderlyingDateRollConvention	[0..1]	CodeSet	

Used in components: UnderlyingInstrument

180.2.5688 UnderlyingDatedDate

If different from IssueDate()

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5689 UnderlyingDateRollConvention

The convention for determining a sequence of dates. It is used in conjunction with a specified frequency. The value defined here applies to all adjustable dates in the underlying instrument unless specifically overridden.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month

Code	Name	Description
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: UnderlyingDateAdjustment

180.2.5690 UnderlyingDeliveryAmount

Indicates the underlying position amount to be delivered

Type: Amt

Used in groups: PosUndInstrmtGrp

180.2.5691 UnderlyingDeliveryRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight contracts.

Type: String

Used in components: UnderlyingInstrument

180.2.5692 UnderlyingDeliveryScheduleGrp

The UnderlyingDeliveryScheduleGrp is a repeating subcomponent of the UnderlyingStream component used to detail step schedules associated with a delivery stream.

Name	Mult.	Type	Description
NoUnderlyingDeliverySchedules	[1..1]	NumInGroup	
UnderlyingDeliveryScheduleType	[0..1]	CodeSet	Required if NoUnderlyingDeliverySchedules(41756) > 0.
UnderlyingDeliveryScheduleXID	[0..1]	XID	
UnderlyingDeliveryScheduleNotional	[0..1]	Qty	
UnderlyingDeliveryScheduleNotionalUnitOfMeasure	[0..1]	CodeSet	
UnderlyingDeliveryScheduleNotionalCommodityFrequency	[0..1]	CodeSet	
UnderlyingDeliveryScheduleNegativeTolerance	[0..1]	float	
UnderlyingDeliverySchedulePositiveTolerance	[0..1]	float	
UnderlyingDeliveryScheduleToleranceUnitOfMeasure	[0..1]	CodeSet	
UnderlyingDeliveryScheduleToleranceType	[0..1]	CodeSet	Conditionally required when UnderlyingDeliveryScheduleNegativeTolerance(41762) or UnderlyingDeliverySchedulePositiveTolerance(41763) is specified.
UnderlyingDeliveryScheduleSettlCountry	[0..1]	Country	
UnderlyingDeliveryScheduleSettlTimeZone	[0..1]	String	
UnderlyingDeliveryScheduleSettlFlowType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingDeliveryScheduleSettlHolidaysProcessingInstruction	[0..1]	CodeSet	
UnderlyingDeliveryScheduleSettlDayGrp	[0..*]	Group	

Used in groups: UnderlyingStreamGrp

180.2.5693 UnderlyingDeliveryScheduleNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in UnderlyingDeliveryScheduleToleranceType(41765). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5694 UnderlyingDeliveryScheduleNotional

Physical delivery quantity.

Type: Qty

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5695 UnderlyingDeliveryScheduleNotionalCommodityFrequency

The frequency of notional delivery.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period

Code	Name	Description
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5696 UnderlyingDeliveryScheduleNotionalUnitOfMeasure

Specifies the delivery quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU

Code	Name	Description
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter

Code	Name	Description
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5697 UnderlyingDeliverySchedulePositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in UnderlyingDeliveryScheduleToleranceType(41765). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5698 UnderlyingDeliveryScheduleSettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5699 UnderlyingDeliveryScheduleSettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days
10	AllWeekends	All weekends

Used in groups: UnderlyingDeliveryScheduleSettlDayGrp

180.2.5700 UnderlyingDeliveryScheduleSettlDayGrp

The UnderlyingDeliveryScheduleSettlDayGrp is a repeating subcomponent of the UnderlyingDeliveryScheduleGrp component used to detail commodity delivery days.

Name	Mult.	Type	Description
NoUnderlyingDeliveryScheduleSettlDays	[1..1]	NumInGroup	
UnderlyingDeliveryScheduleSettlDay	[0..1]	CodeSet	Required if NoUnderlyingDeliveryScheduleSettlDays(41770) > 0.
UnderlyingDeliveryScheduleSettlTotalHours	[0..1]	int	
UnderlyingDeliveryScheduleSettlTimeGrp	[0..*]	Group	

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5701 UnderlyingDeliveryScheduleSettlEnd

The scheduled end time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in UnderlyingDeliveryScheduleSettlTimeType(41776).

Type: String

Used in groups: UnderlyingDeliveryScheduleSettlTimeGrp

180.2.5702 UnderlyingDeliveryScheduleSettlFlowType

Specifies the delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak

Code	Name	Description
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5703 UnderlyingDeliveryScheduleSettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5704 UnderlyingDeliveryScheduleSettlStart

The scheduled start time for the delivery of the commodity where delivery occurs over specified times. The format of the time value is specified in UnderlyingDeliveryScheduleSettlTimeType(41776).

Type: String

Used in groups: UnderlyingDeliveryScheduleSettlTimeGrp

180.2.5705 UnderlyingDeliveryScheduleSettlTimeGrp

The UnderlyingDeliveryScheduleSettlTimeGrp is a repeating subcomponent of the UnderlyingDeliveryScheduleSettlDayGrp component used to detail commodity delivery time periods.

Name	Mult.	Type	Description
NoUnderlyingDeliveryScheduleSettl-Times	[1..1]	NumInGroup	
UnderlyingDeliveryScheduleSettlStart	[0..1]	String	Required if NoUnderlyingDeliveryScheduleSettl-Times(41773) > 0.
UnderlyingDeliveryScheduleSettlEnd	[0..1]	String	Required if NoUnderlyingDeliveryScheduleSettl-Times(41773) > 0.
UnderlyingDeliveryScheduleSettl-TimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: UnderlyingDeliveryScheduleSettlDayGrp

180.2.5706 UnderlyingDeliveryScheduleSettlTimeType

Specifies the format of the delivery start and end time values.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: UnderlyingDeliveryScheduleSettlTimeGrp

180.2.5707 UnderlyingDeliveryScheduleSettlTimeZone

Delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5708 UnderlyingDeliveryScheduleSettlTotalHours

The sum of the total hours specified in the UnderlyingDeliveryScheduleSettlTimeGrp component.

Type: int

Used in groups: UnderlyingDeliveryScheduleSettlDayGrp

180.2.5709 UnderlyingDeliveryScheduleToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5710 UnderlyingDeliveryScheduleToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches

Code	Name	Description
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)

Code	Name	Description
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart

Code	Name	Description
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5711 UnderlyingDeliveryScheduleType

Specifies the type of delivery schedule.

Type: int

Allowed values in DeliveryScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	Delivery	Delivery
2	PhysicalSettlPeriods	Physical settlement period

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5712 UnderlyingDeliveryScheduleXID

Identifier for this instance of delivery schedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: UnderlyingDeliveryScheduleGrp

180.2.5713 UnderlyingDeliveryStreamCommoditySource

The SCoTA coal cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that seller and buyer agree are acceptable origins for the coal product. For international coal transactions, this is the origin of the coal product.

See http://www.fpml.org/coding-scheme/commodity-coal-product-source for values.

Type: String

Used in groups: UnderlyingDeliveryStreamCommoditySourceGrp

180.2.5714 UnderlyingDeliveryStreamCommoditySourceGrp

The UnderlyingDeliveryStreamCommoditySourceGrp is a repeating subcomponent of the UnderlyingDeliveryStream component used to detail the origins or sources of the commodity.

Name	Mult.	Type	Description
NoUnderlyingDeliveryStreamCommoditySources	[1..1]	NumInGroup	
UnderlyingDeliveryStreamCommoditySource	[0..1]	String	Required if NoUnderlyingDeliveryStreamCommoditySources(41808) > 0.

Used in components: UnderlyingDeliveryStream

180.2.5715 UnderlyingDeliveryStream

The UnderlyingDeliveryStream component is a subcomponent of the UnderlyingStream used to detail the attributes of a physical delivery stream in a swap.

Name	Mult.	Type	Description
UnderlyingDeliveryStreamType	[0..1]	CodeSet	
UnderlyingDeliveryStreamCommoditySourceGrp	[0..*]	Group	
UnderlyingDeliveryStreamPipeline	[0..1]	String	
UnderlyingDeliveryStreamEntryPoint	[0..1]	String	
UnderlyingDeliveryStreamWithdrawalPoint	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingDeliveryStreamDelivery-Point	[0..1]	String	
UnderlyingDeliveryStreamDelivery-PointSource	[0..1]	CodeSet	
UnderlyingDeliveryStreamDelivery-PointDesc	[0..1]	String	
UnderlyingDeliveryStreamDeliveryRe-striction	[0..1]	CodeSet	
UnderlyingDeliveryStreamDeliv-eryContingency	[0..1]	String	
UnderlyingDeliveryStreamDeliv-eryContingentPartySide	[0..1]	CodeSet	
UnderlyingDeliveryStreamDeliverAt-SourceIndicator	[0..1]	Boolean	
UnderlyingDeliveryStreamRiskAppor-tionment	[0..1]	String	
UnderlyingDeliveryStreamRiskAppor-tionmentSource	[0..1]	String	
UnderlyingDeliveryStreamCycleGrp	[0..*]	Group	
UnderlyingDeliveryStreamTitleTrans-ferLocation	[0..1]	String	
UnderlyingDeliveryStreamTitleTrans-ferCondition	[0..1]	CodeSet	
UnderlyingDeliveryStreamIm-porterOfRecord	[0..1]	String	
UnderlyingDeliveryStreamNegativeTol-erance	[0..1]	float	
UnderlyingDeliveryStreamPositiveTol-erance	[0..1]	float	
UnderlyingDeliveryStreamToleranceU-nitOfMeasure	[0..1]	CodeSet	
UnderlyingDeliveryStreamTolerance-Type	[0..1]	CodeSet	
UnderlyingDeliveryStreamToler-anceOptionSide	[0..1]	CodeSet	
UnderlyingDeliveryStreamTotalPosi-tiveTolerance	[0..1]	Percentage	
UnderlyingDeliveryStreamTotalNega-tiveTolerance	[0..1]	Percentage	

Name	Mult.	Type	Description
UnderlyingDeliveryStreamNotional-ConversionFactor	[0..1]	float	
UnderlyingDeliveryStreamTransportE-quipment	[0..1]	String	
UnderlyingDeliveryStreamElectingPar-tySide	[0..1]	CodeSet	
UnderlyingDeliveryStreamRouteOr-Charter	[0..1]	String	

Used in groups: UnderlyingStreamGrp

180.2.5716 UnderlyingDeliveryStreamCycleDesc

The delivery cycles during which the oil product will be transported in the pipeline.

Type: String

Used in groups: UnderlyingDeliveryStreamCycleGrp

180.2.5717 UnderlyingDeliveryStreamCycleGrp

The UnderlyingDeliveryStreamCycleGrp is a repeating subcomponent of the UnderlyingDeliveryStream component used to detail delivery cycles during which the oil product will be transported in the pipeline.

Name	Mult.	Type	Description
NoUnderlyingDeliveryStreamCycles	[1..1]	NumInGroup	
UnderlyingDeliveryStreamCycleDesc	[0..1]	String	Required if NoUnderlyingDeliveryStreamCycles(41804) > 0.
EncodedUnderlyingDeliveryStreamCy-cleDescLen	[0..1]	Length	Must be set if EncodedUnderlyingDeliveryStream-CycleDesc(41807) field is specified and must immediately precede it.
EncodedUnderlyingDeliveryStreamCy-cleDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingDeliverySreamCycleDesc(41805) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: UnderlyingDeliveryStream

180.2.5718 UnderlyingDeliveryStreamDeliverAtSourceIndicator

When this element is specified and set to 'Y', delivery of the coal product is to be at its source.

Type: Boolean

Used in components: UnderlyingDeliveryStream

180.2.5719 UnderlyingDeliveryStreamDeliveryContingency

Specifies the electricity delivery contingency.

See http://www.fpml.org/coding-scheme/electricity-transmission-contingency for values.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5720 UnderlyingDeliveryStreamDeliveryContingentPartySide

The trade side value of the party responsible for electricity delivery contingency.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: UnderlyingDeliveryStream

180.2.5721 UnderlyingDeliveryStreamDeliveryPoint

The point at which the commodity product will be delivered and received. Value specified should follow market convention appropriate for the commodity product.

For bullion see http://www.fpml.org/coding-scheme/bullion-delivery-location for values.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5722 UnderlyingDeliveryStreamDeliveryPointDesc

Description of the delivery point identified in UnderlyingDeliveryStreamDeliveryPoint(41781).

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5723 UnderlyingDeliveryStreamDeliveryPointSource

Identifies the class or source of UnderlyingDeliveryStreamDeliveryPoint(41781).

Type: int

Allowed values in DeliveryStreamDeliveryPointSourceCodeSet:

Code	Name	Description
0	Proprietary	Proprietary
1	EIC	Energy Identification Code (EIC). Energy Identification Code specifies the location or connection point codes of energy delivery. See http://www.entsog.eu/eic-codes/eic-location-codes-v or http://www.eiccodes.eu for more information and allocated values to use in DeliveryStreamDeliveryPoint(41062).

Used in components: UnderlyingDeliveryStream

180.2.5724 UnderlyingDeliveryStreamDeliveryRestriction

Specifies under what conditions the buyer and seller should be excused of their delivery obligations.

Type: int

Allowed values in DeliveryStreamDeliveryRestrictionCodeSet:

Code	Name	Description
1	Firm	Firm. Never excused of delivery obligations.
2	NonFirm	Interruptable or non-firm. Excused when interrupted for any reason or for no reason without liability.
3	ForceMajeure	Force majeure. Excused when prevented by force majeure.

Code	Name	Description
4	SystemFirm	System firm. Must be supplied from the owned or controlled generation of pre-existing purchased power assets of the system specified.
5	UnitFirm	Unit firm. Must be supplied from the generation assset specified.

Used in components: UnderlyingDeliveryStream

180.2.5725 UnderlyingDeliveryStreamElectingPartySide

A reference to the party able to choose whether the gas is delivered for a particular period e.g. a swing or interruptible contract.

Type: int

Allowed values in DeliveryStreamElectingPartySideCodeSet:

Code	Name	Description
0	Buyer	Buyer
1	Seller	Seller

Used in components: UnderlyingDeliveryStream

180.2.5726 UnderlyingDeliveryStreamEntryPoint

The point at which the commodity will enter the delivery mechanism or pipeline.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5727 UnderlyingDeliveryStreamImporterOfRecord

A party, not necessarily of the trade, who is the Importer of Record for the purposes of paying customs duties and applicable taxes or costs related to importation.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5728 UnderlyingDeliveryStreamNegativeTolerance

Specifies the negative tolerance value. The value may be an absolute quantity or a percentage, as specified in UnderlyingDeliveryStreamToleranceType(41793). Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: UnderlyingDeliveryStream

180.2.5729 UnderlyingDeliveryStreamNotionalConversionFactor

If the notional quantity is specified in a unit that does not match the unit in which the commodity reference price is quoted, the scaling or conversion factor used to convert the commodity reference price unit into the notional quantity unit should be stated here. If there is no conversion, this field is not intended to be used.

Type: float

Used in components: UnderlyingDeliveryStream

180.2.5730 UnderlyingDeliveryStreamPipeline

The name of the oil delivery pipeline.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5731 UnderlyingDeliveryStreamPositiveTolerance

Specifies the positive tolerance value. The value may be an absolute quantity or a percentage, as specified in UnderlyingDeliveryStreamToleranceType(41793). Value may exceed agreed upon value. Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%).

Type: float

Used in components: UnderlyingDeliveryStream

180.2.5732 UnderlyingDeliveryStreamRiskApportionment

Specifies how the parties to the trade apportion responsibility for the delivery of the commodity product.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment for the details of the external code list.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5733 UnderlyingDeliveryStreamRiskApportionmentSource

Specifies the source or legal framework for the risk apportionment.

See http://www.fixtradingcommunity.org/codelists#Risk_Apportionment_Source for the details of the external code list.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5734 UnderlyingDeliveryStreamRouteOrCharter

Specific delivery route or time charter average. Applicable to commodity freight swaps.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5735 UnderlyingDeliveryStreamTitleTransferCondition

Specifies the title transfer condition.

Type: int

Allowed values in DeliveryStreamTitleTransferConditionCodeSet:

Code	Name	Description
0	Transfers	Transfers with risk of loss
1	DoesNotTransfer	Does not transfer with risk of loss

Used in components: UnderlyingDeliveryStream

180.2.5736 UnderlyingDeliveryStreamTitleTransferLocation

Specifies the title transfer location.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5737 UnderlyingDeliveryStreamToleranceOptionSide

Indicates whether the tolerance is at the seller's or buyer's option.

Type: int

Allowed values in DeliveryStreamToleranceOptionSideCodeSet:

Code	Name	Description
1	Buyer	Buyer
2	Seller	Seller

Used in components: UnderlyingDeliveryStream

180.2.5738 UnderlyingDeliveryStreamToleranceType

Specifies the tolerance value type.

Type: int

Allowed values in DeliveryScheduleToleranceTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in components: UnderlyingDeliveryStream

180.2.5739 UnderlyingDeliveryStreamToleranceUnitOfMeasure

Specifies the tolerance value's unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
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CPD	CriticalPrecipDay	Critical precipitation day
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CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
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GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
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IPNT	IndexPoint	Index point
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kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingDeliveryStream

180.2.5740 UnderlyingDeliveryStreamTotalNegativeTolerance

The negative percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: UnderlyingDeliveryStream

180.2.5741 UnderlyingDeliveryStreamTotalPositiveTolerance

The positive percent tolerance which applies to the total quantity delivered over all shipment periods.

Percentage value is to be expressed relative to "1.0" representing 100% (e.g. a value of "0.0575" represents 5.75%.).

Type: Percentage

Used in components: UnderlyingDeliveryStream

180.2.5742 UnderlyingDeliveryStreamTransportEquipment

The transportation equipment with which the commodity product will be delivered and received.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5743 UnderlyingDeliveryStreamType

Specifies the type of delivery stream.

Type: int

Allowed values in DeliveryStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default if not specified)
1	Initial	Initial
2	Single	Single

Used in components: UnderlyingDeliveryStream

180.2.5744 UnderlyingDeliveryStreamWithdrawalPoint

The point at which the commodity product will be withdrawn prior to delivery.

Type: String

Used in components: UnderlyingDeliveryStream

180.2.5745 UnderlyingDepositoryReceiptIndicator

Indicates whether the underlier is a depository receipt.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5746 UnderlyingDetachmentPoint

See DetachmentPoint(1458).

Type: Percentage

Used in components: UnderlyingInstrument

180.2.5747 UnderlyingDirtyPrice

Price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest

Type: Price

Used in components: UnderlyingInstrument

180.2.5748 UnderlyingDividendAccrualFixedRate

The dividend accrual fixed rate per annum expressed as a decimal.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendConditions

180.2.5749 UnderlyingDividendAccrualFloatingRate

The UnderlyingDividendAccrualFloatingRate component is a subcomponent of UnderlyingDividend-Conditions used to define the dividend accrual floating rate attributes of dividend payment conditions.

Name	Mult.	Type	Description
UnderlyingDividendFloatingRateIndex	[0..1]	String	
UnderlyingDividendFloatingRateIndex-CurvePeriod	[0..1]	int	Conditionally required when UnderlyingDividend-FloatingRateIndexCurveUnit(42803) is specified.
UnderlyingDividendFloatingRateIndex-CurveUnit	[0..1]	CodeSet	Conditionally required when UnderlyingDividend-FloatingRateIndexCurvePeriod(42802) is specified.
UnderlyingDividendFloatingRateMulti-plier	[0..1]	float	
UnderlyingDividendFloatingRate-Spread	[0..1]	PriceOffset	
UnderlyingDividendFloatingRate-SpreadPositionType	[0..1]	CodeSet	
UnderlyingDividendFloatingRateTreat-ment	[0..1]	CodeSet	
UnderlyingDividendCapRate	[0..1]	Percentage	
UnderlyingDividendCapRateBuySide	[0..1]	CodeSet	
UnderlyingDividendCapRateSellSide	[0..1]	CodeSet	
UnderlyingDividendFloorRate	[0..1]	Percentage	
UnderlyingDividendFloorRateBuySide	[0..1]	CodeSet	
UnderlyingDividendFloorRateSellSide	[0..1]	CodeSet	
UnderlyingDividendInitialRate	[0..1]	Percentage	
UnderlyingDividendFinalRateRound-ingDirection	[0..1]	CodeSet	
UnderlyingDividendFinalRatePrecision	[0..1]	int	
UnderlyingDividendAveragingMethod	[0..1]	CodeSet	
UnderlyingDividendNegativeRate-Treatment	[0..1]	CodeSet	

Used in components: UnderlyingDividendConditions

180.2.5750 UnderlyingDividendAccrualPaymentDateAdjusted

The adjusted accrual payment date.

Type: LocalMktDate

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5751 UnderlyingDividendAccrualPaymentDateBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend accrual payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingDividendAccrualPaymentDateBusinessCenterGrp

180.2.5752 UnderlyingDividendAccrualPaymentDateBusinessCenterGrp

UnderlyingDividendAccrualPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendAccrualPaymentDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoUnderlyingDividendAccrualPaymentDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingDividendAccrualPaymentDateBusinessCenter	[0..1]	String	Required if NoUnderlyingDividendAccrualPaymentDateBusinessCenters(42799) > 0.

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5753 UnderlyingDividendAccrualPaymentDateBusinessDayConvention

Accrual payment date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.

Code	Name	Description
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5754 UnderlyingDividendAccrualPaymentDate

The UnderlyingDividendAccrualPaymentDate component is a subcomponent of UnderlyingDividend-Conditions used to report the dividend accrual payment date.

Name	Mult.	Type	Description
UnderlyingDividendAccrualPayment-DateRelativeTo	[0..1]	int	
UnderlyingDividendAccrualPayment-DateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingDividen-dAccrualPaymentDateOffsetUnit(42821) is specified.
UnderlyingDividendAccrualPayment-DateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingDividen-dAccrualPaymentDateOffsetPeriod(42820) is specified.
UnderlyingDividendAccrualPayment-DateOffsetDayType	[0..1]	CodeSet	
UnderlyingDividendAccrualPayment-DateUnadjusted	[0..1]	LocalMktDate	
UnderlyingDividendAccrualPayment-DateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The value would be specific to this instance of UnderlyingDividendAccrualPaymentDate.
UnderlyingDividendAccrualPayment-DateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The values would be specific to this instance of UnderlyingDividendAccrualPaymentDate.
UnderlyingDividendAccrualPayment-DateAdjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingDividendConditions

180.2.5755 UnderlyingDividendAccrualPaymentDateOffsetDayType

Specifies the day type of the relative accrual payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5756 UnderlyingDividendAccrualPaymentDateOffsetPeriod

Time unit multiplier for the relative accrual payment date offset.

Type: int

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5757 UnderlyingDividendAccrualPaymentDateOffsetUnit

Time unit associated with the relative accrual payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5758 UnderlyingDividendAccrualPaymentDateRelativeTo

Specifies the anchor date when the accrual payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5759 UnderlyingDividendAccrualPaymentDateUnadjusted

The unadjusted accrual payment date.

Type: LocalMktDate

Used in components: UnderlyingDividendAccrualPaymentDate

180.2.5760 UnderlyingDividendAccruedInterest

Accrued interest on the dividend or coupon payment.

Type: Amt

Used in groups: UnderlyingDividendPaymentGrp

180.2.5761 UnderlyingDividendAmountType

Indicates how the gross cash dividend amount per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: UnderlyingDividendConditions

180.2.5762 UnderlyingDividendAveragingMethod

When averaging is applicable, used to specify whether a weighted or unweighted average method of calculation is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5763 UnderlyingDividendCapRate

The cap rate, if any, which applies to the floating rate. It is only required where the floating rate is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5764 UnderlyingDividendCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5765 UnderlyingDividendCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5766 UnderlyingDividendCashEquivalentPercentage

Declared cash-equivalent dividend percentage. A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendConditions

180.2.5767 UnderlyingDividendCashPercentage

Declared cash dividend percentage.

A value of 5% would be represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendConditions

180.2.5768 UnderlyingDividendComposition

Defines how the composition of dividends is to be determined.

Type: int

Allowed values in DividendCompositionCodeSet:

Code	Name	Description
0	EquityAmountReceiver	Equity amount receiver election. The equity amount receiver determines the composition of dividends (subject to conditions).
1	CalculationAgent	Calculation agent election. The calculation agent determines the composition of dividends (subject to conditions).

Used in components: UnderlyingDividendConditions

180.2.5769 UnderlyingDividendCompoundingMethod

The compounding method to be used when more than one dividend period contributes to a single payment.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: UnderlyingDividendConditions

180.2.5770 UnderlyingDividendConditions

The UnderlyingDividendConditions component is a subcomponent of UnderlyingPaymentStream used to specify the conditions' valuations and dates governing the payment of dividends.

Name	Mult.	Type	Description
UnderlyingDividendReinvestmentIndicator	[0..1]	Boolean	
UnderlyingDividendEntitlementEvent	[0..1]	CodeSet	
UnderlyingDividendAmountType	[0..1]	CodeSet	
UnderlyingDividendUnderlierRefID	[0..1]	String	
UnderlyingDividendPeriodGrp	[0..*]	Group	
UnderlyingExtraordinaryDividendPartySide	[0..1]	CodeSet	
UnderlyingExtraordinaryDividendAmountType	[0..1]	CodeSet	
UnderlyingExtraordinaryDividendCurrency	[0..1]	Currency	
UnderlyingExtraordinaryDividendDeterminationMethod	[0..1]	String	
UnderlyingDividendFXTriggerDate	[0..1]	Component	
UnderlyingDividendAccrualFloatingRate	[0..1]	Component	
UnderlyingDividendAccrualFixedRate	[0..1]	Percentage	
UnderlyingDividendAccrualPaymentDate	[0..1]	Component	
UnderlyingDividendCompoundingMethod	[0..1]	CodeSet	
UnderlyingDividendNumOfIndexUnits	[0..1]	int	
UnderlyingDividendCashPercentage	[0..1]	Percentage	
UnderlyingDividendCashEquivalentPercentage	[0..1]	Percentage	
UnderlyingNonCashDividendTreatment	[0..1]	CodeSet	
UnderlyingDividendComposition	[0..1]	CodeSet	
UnderlyingSpecialDividendsIndicator	[0..1]	Boolean	

Name	Mult.	Type	Description
UnderlyingMaterialDividendsIndicator	[0..1]	Boolean	
UnderlyingOptionsExchangeDividendsIndicator	[0..1]	Boolean	
UnderlyingAdditionalDividendsIndicator	[0..1]	Boolean	
UnderlyingAllDividendsIndicator	[0..1]	Boolean	

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.5771 UnderlyingDividendEntitlementEvent

Defines the contract event which the receiver of the derivative is entitled to the dividend.

Type: int

Allowed values in DividendEntitlementEventCodeSet:

Code	Name	Description
0	ExDate	Ex-date. Dividend entitlement is on the dividend ex-date.
1	RecordDate	Record date. Dividend entitlement is on the dividend record date.

Used in components: UnderlyingDividendConditions

180.2.5772 UnderlyingDividendFinalRatePrecision

Specifies the rounding precision of the final rate in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5773 UnderlyingDividendFinalRateRoundingDirection

Specifies the rounding direction of the final rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5774 UnderlyingDividendFloatingRateIndex

The dividend accrual floating rate index.

Type: String

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5775 UnderlyingDividendFloatingRateIndexCurvePeriod

Time unit multiplier for the dividend accrual floating rate index curve.

Type: int

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5776 UnderlyingDividendFloatingRateIndexCurveUnit

Time unit associated with the dividend accrual floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5777 UnderlyingDividendFloatingRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the contract.

Type: float

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5778 UnderlyingDividendFloatingRateSpread

The basis points spread from the index specified in UnderlyingDividendFloatingRateIndex(42801).

Type: PriceOffset

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5779 UnderlyingDividendFloatingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5780 UnderlyingDividendFloatingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5781 UnderlyingDividendFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5782 UnderlyingDividendFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5783 UnderlyingDividendFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5784 UnderlyingDividendFXTriggerDateAdjusted

The adjusted FX trigger date.

Type: LocalMktDate

Used in components: UnderlyingDividendFXTriggerDate

180.2.5785 UnderlyingDividendFXTriggerDateBusinessCenter

The business center calendar used for date adjustment of the instrument's FX trigger date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingDividendFXTriggerDateBusinessCenterGrp

180.2.5786 UnderlyingDividendFXTriggerDateBusinessCenterGrp

UnderlyingDividendFXTriggerDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendFXTriggerDate component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoUnderlyingDividendFXTriggerDate-BusinessCenters	[1..1]	NumInGroup	
UnderlyingDividendFXTriggerDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingDividendFXTriggerDate-BusinessCenters(42853) > 0.

Used in components: UnderlyingDividendFXTriggerDate

180.2.5787 UnderlyingDividendFXTriggerDateBusinessDayConvention

The business day convention used for the FX trigger date adjustment.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingDividendFXTriggerDate

180.2.5788 UnderlyingDividendFXTriggerDate

The UnderlyingDividendFXTriggerDate component is a subcomponent of UnderlyingDividendConditions used to report the dividend date when a foreign exchange trade is triggered.

Name	Mult.	Type	Description
UnderlyingDividendFXTriggerDateRelativeTo	[0..1]	int	
UnderlyingDividendFXTriggerDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingDividendFXTriggerDateOffsetUnit(42848) is specified.
UnderlyingDividendFXTriggerDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingDividendFXTriggerDateOffsetPeriod(42847) is specified.
UnderlyingDividendFXTriggerDateOffsetDayType	[0..1]	CodeSet	
UnderlyingDividendFXTriggerDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
UnderlyingDividendFXTriggerDate-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The value would be specific to this instance of UnderlyingDividendFXTriggerDate.
UnderlyingDividendFXTriggerDate-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The values would be specific to this instance of UnderlyingDividendFXTriggerDate.
UnderlyingDividendFXTriggerDateAd-justed	[0..1]	LocalMktDate	

Used in components: UnderlyingDividendConditions

180.2.5789 UnderlyingDividendFXTriggerDateOffsetDayType

Specifies the day type of the relative FX trigger date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingDividendFXTriggerDate

180.2.5790 UnderlyingDividendFXTriggerDateOffsetPeriod

Time unit multiplier for the relative FX trigger date offset.

Type: int

Used in components: UnderlyingDividendFXTriggerDate

180.2.5791 UnderlyingDividendFXTriggerDateOffsetUnit

Time unit associated with the relative FX trigger date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingDividendFXTriggerDate

180.2.5792 UnderlyingDividendFXTriggerDateRelativeTo

Specifies the anchor date when the FX trigger date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingDividendFXTriggerDate

180.2.5793 UnderlyingDividendFXTriggerDateUnadjusted

The unadjusted FX trigger date.

Type: LocalMktDate

Used in components: UnderlyingDividendFXTriggerDate

180.2.5794 UnderlyingDividendInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5795 UnderlyingDividendNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: UnderlyingDividendAccrualFloatingRate

180.2.5796 UnderlyingDividendNumOfIndexUnits

The number of index units applicable to dividends.

Type: int

Used in components: UnderlyingDividendConditions

180.2.5797 UnderlyingDividendPaymentAmount

The amount of the dividend or coupon payment.

Type: Amt

Used in groups: UnderlyingDividendPaymentGrp

180.2.5798 UnderlyingDividendPaymentCurrency

Specifies the currency the UnderlyingDividendPaymentAmount(42857) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingDividendPaymentGrp

180.2.5799 UnderlyingDividendPaymentDate

Specifies the date that the dividend or coupon payment is due.

Type: LocalMktDate

Used in groups: UnderlyingDividendPaymentGrp

180.2.5800 UnderlyingDividendPaymentGrp

UnderlyingDividendPaymentGrp is a repeating subcomponent of UnderlyingDividendPayout used to specify the anticipated dividend or coupon payment dates and amounts of an equity or bond underlier.

Name	Mult.	Type	Description
NoUnderlyingDividendPayments	[1..1]	NumInGroup	
UnderlyingDividendPaymentDate	[0..1]	LocalMktDate	Required if NoUnderlyingDividendPayments (42855) > 0.
UnderlyingDividendPaymentAmount	[0..1]	Amt	Required if NoUnderlyingDividendPayments (42855) > 0.
UnderlyingDividendPaymentCurrency	[0..1]	Currency	
UnderlyingDividendAccruedInterest	[0..1]	Amt	

Used in components: UnderlyingDividendPayout

180.2.5801 UnderlyingDividendPayout

UnderlyingDividendPayout is a subcomponent of UnderlyingInstrument used to specify the dividend or coupon payout parameters of an equity or bond underlier.

Name	Mult.	Type	Description
UnderlyingDividendPayoutRatio	[0..1]	float	
UnderlyingDividendPayoutConditions	[0..1]	String	
UnderlyingDividendPaymentGrp	[0..*]	Group	

Used in components: UnderlyingInstrument

180.2.5802 UnderlyingDividendPayoutConditions

Specifies the dividend payout conditions that will be applied in the case where the actual ratio is not known, typically because of regulatory or legal uncertainties.

Type: String

Used in components: UnderlyingDividendPayout

180.2.5803 UnderlyingDividendPayoutRatio

Specifies the actual dividend payout ratio associated with the equity or bond underlier.

Type: float

Used in components: UnderlyingDividendPayout

180.2.5804 UnderlyingDividendPeriodBusinessCenter

The business center calendar used for date adjustment of the instrument's dividend period date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingDividendPeriodBusinessCenterGrp

180.2.5805 UnderlyingDividendPeriodBusinessCenterGrp

UnderlyingDividendPeriodBusinessCenterGrp is a repeating subcomponent within the UnderlyingDividendPeriodGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment.

Name	Mult.	Type	Description
NoUnderlyingDividendPeriodBusinessCenters	[1..1]	NumInGroup	
UnderlyingDividendPeriodBusinessCenter	[0..1]	String	Required if NoUnderlyingDividendPeriodBusinessCenters(42882) > 0.

Used in groups: UnderlyingDividendPeriodGrp

180.2.5806 UnderlyingDividendPeriodBusinessDayConvention

The dividend period dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: UnderlyingDividendPeriodGrp

180.2.5807 UnderlyingDividendPeriodEndDateUnadjusted

The unadjusted date on which the dividend period will end.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5808 UnderlyingDividendPeriodGrp

UnderlyingDividendPeriodGrp is a repeating subcomponent within the UnderlyingDividendConditions component. It is used to specify the valuation and payments dates of the dividend leg of a dividend swap.

Name	Mult.	Type	Description
NoUnderlyingDividendPeriods	[1..1]	NumInGroup	
UnderlyingDividendPeriodSequence	[0..1]	int	Required if NoUnderlyingDividendPeriods(42862) > 0.
UnderlyingDividendPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodUnderlierRefID	[0..1]	String	When specified, this overrides UnderlyingDividendUnderlierRefID(42829). The specified value would be specific to this dividend period instance.
UnderlyingDividendPeriodStrikePrice	[0..1]	Price	
UnderlyingDividendPeriodBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this dividend period instance.
UnderlyingDividendPeriodBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this dividend period instance.
UnderlyingDividendPeriodValuationDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodValuationDateRelativeTo	[0..1]	int	
UnderlyingDividendPeriodValuationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingDividendPeriodValuationDateOffsetUnit(42872) is specified.
UnderlyingDividendPeriodValuationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingDividendPeriodValuationDateOffsetPeriod(42871) is specified.
UnderlyingDividendPeriodValuationDateOffsetDayType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingDividendPeriodValuation-DateAdjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodPaymentDa-teUnadjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodPayment-DateRelativeTo	[0..1]	int	
UnderlyingDividendPeriodPaymentDa-teOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingDividend-PeriodPaymentDateOffsetUnit(42878) is specified.
UnderlyingDividendPeriodPaymentDa-teOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingDividend-PeriodPaymentDateOffsetPeriod(42877) is specified.
UnderlyingDividendPeriodPaymentDa-teOffsetDayType	[0..1]	CodeSet	
UnderlyingDividendPeriodPayment-DateAdjusted	[0..1]	LocalMktDate	
UnderlyingDividendPeriodXID	[0..1]	XID	

Used in components: UnderlyingDividendConditions

180.2.5809 UnderlyingDividendPeriodPaymentDateAdjusted

The adjusted dividend period payment date.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5810 UnderlyingDividendPeriodPaymentDateOffsetDayType

Specifies the day type of the relative dividend period payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar

Code	Name	Description
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingDividendPeriodGrp

180.2.5811 UnderlyingDividendPeriodPaymentDateOffsetPeriod

Time unit multiplier for the relative dividend period payment date offset.

Type: int

Used in groups: UnderlyingDividendPeriodGrp

180.2.5812 UnderlyingDividendPeriodPaymentDateOffsetUnit

Time unit associated with the relative dividend period payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingDividendPeriodGrp

180.2.5813 UnderlyingDividendPeriodPaymentDateRelativeTo

Specifies the anchor date when the dividend period payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingDividendPeriodGrp

180.2.5814 UnderlyingDividendPeriodPaymentDateUnadjusted

The unadjusted dividend period payment date.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5815 UnderlyingDividendPeriodSequence

Defines the ordinal dividend period. E.g. 1 = First period, 2 = Second period, etc.

Type: int

Used in groups: UnderlyingDividendPeriodGrp

180.2.5816 UnderlyingDividendPeriodStartDateUnadjusted

The unadjusted date on which the dividend period will begin.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5817 UnderlyingDividendPeriodStrikePrice

Specifies the fixed strike price of the dividend period.

Type: Price

Used in groups: UnderlyingDividendPeriodGrp

180.2.5818 UnderlyingDividendPeriodUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in groups: UnderlyingDividendPeriodGrp

180.2.5819 UnderlyingDividendPeriodValuationDateAdjusted

The adjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5820 UnderlyingDividendPeriodValuationDateOffsetDayType

Specifies the day type of the relative dividend period valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingDividendPeriodGrp

180.2.5821 UnderlyingDividendPeriodValuationDateOffsetPeriod

Time unit multiplier for the relative dividend period valuation date offset.

Type: int

Used in groups: UnderlyingDividendPeriodGrp

180.2.5822 UnderlyingDividendPeriodValuationDateOffsetUnit

Time unit associated with the relative dividend period valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingDividendPeriodGrp

180.2.5823 UnderlyingDividendPeriodValuationDateRelativeTo

Specifies the anchor date when the dividend period valuation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingDividendPeriodGrp

180.2.5824 UnderlyingDividendPeriodValuationDateUnadjusted

The unadjusted dividend period valuation date.

Type: LocalMktDate

Used in groups: UnderlyingDividendPeriodGrp

180.2.5825 UnderlyingDividendPeriodXID

Identifier for linking this stream dividend period to an underlier through an instance of RelatedInstrumentGrp.

Type: XID

Used in groups: UnderlyingDividendPeriodGrp

180.2.5826 UnderlyingDividendReinvestmentIndicator

Indicates whether the dividend will be reinvested.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.5827 UnderlyingDividendUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in a separate instance of the UnderlyingInstrument component.

Type: String

Used in components: UnderlyingDividendConditions

180.2.5828 UnderlyingEndPrice

Price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

Type: Price

Used in components: UnderlyingInstrument

180.2.5829 UnderlyingEndValue

Currency value attributed to this collateral at the end of the agreement

Type: Amt

Used in components: UnderlyingInstrument

180.2.5830 UnderlyingEquityID

Specifies the equity in which a convertible bond can be converted.

Type: String

Used in components: UnderlyingInstrument

180.2.5831 UnderlyingEquityIDSource

Identifies the source of the UnderlyingEquityID(1996).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)

Code	Name	Description
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.5832 UnderlyingEventDate

The date of the event.

Type: LocalMktDate

Used in groups: UnderlyingEvntGrp

180.2.5833 UnderlyingEventMonthYear

Used with derivatives when an event is express as a month-year with optional day or month or week of month.

Format:

YYYYMM (e.g. 199903)

YYYYMMDD (e.g. 20030323)

YYYYMMwN (e.g. 200303w2) for week

A specific date can be appended to the month-year. For instance, if multiple event types exist in the same Year and Month, but actually at a different time, a value can be appended, such as "w" or "w2" to indicate week. Likewise, the day of monty (0-31) can be appended to indicate a specific event date.

Type: MonthYear

Used in groups: UnderlyingEvntGrp

180.2.5834 UnderlyingEventPx

Predetermined price of issue at event, if applicable.

Type: Price

Used in groups: UnderlyingEvntGrp

180.2.5835 UnderlyingEventText

Free form text to specify comments related to the event.

Type: String

Used in groups: UnderlyingEvntGrp

180.2.5836 UnderlyingEventTime

The time of the event. To be used in combination with UnderlyingEventDate(1983).

Type: UTCTimestamp

Used in groups: UnderlyingEvntGrp

180.2.5837 UnderlyingEventTimePeriod

Time unit multiplier for the event.

Type: int

Used in groups: UnderlyingEvntGrp

180.2.5838 UnderlyingEventTimeUnit

Time unit associated with the event.

Type: String

Used in groups: UnderlyingEvntGrp

180.2.5839 UnderlyingEventType

Code to represent the type of event.

Type: int

Allowed values in EventTypeCodeSet:

Code	Name	Description
1	Put	Put
2	Call	Call

Code	Name	Description
3	Tender	Tender
4	SinkingFundCall	Sinking fund call
5	Activation	Activation
6	Inactiviation	Inactivation
7	LastEligibleTradeDate	Last eligible trade date
8	SwapStartDate	Swap start date
9	SwapEndDate	Swap end date
10	SwapRollDate	Swap roll date
11	SwapNextStartDate	Swap next start date
12	SwapNextRollDate	Swap next roll date
13	FirstDeliveryDate	First delivery date
14	LastDeliveryDate	Last delivery date
15	InitialInventoryDueDate	Initial inventory due date
16	FinalInventoryDueDate	Final inventory due date
17	FirstIntentDate	First intent date
18	LastIntentDate	Last intent date
19	PositionRemovalDate	Position removal date
20	MinimumNotice	Minimum notice
21	DeliveryStartTime	Delivery start time
22	DeliveryEndTime	Delivery end time
23	FirstNoticeDate	First notice date. The first day that a notice of intent to deliver a commodity can be made by a clearing house to a buyer in fulfillment of a given month's futures contract.
24	LastNoticeDate	Last notice date. The last day on which a clearing house may inform an investor that a seller intends to make delivery of a commodity that the investor previously bought in a futures contract. The date is governed by the rules of different exchanges and clearing houses, but may also be stated in the futures contract itself.
25	FirstExerciseDate	First exercise date
26	RedemptionDate	Redemption date
27	TrdCntntnEfctvDt	Trade continuation effective date
99	Other	Other

Used in groups: UnderlyingEvntGrp

180.2.5840 UnderlyingEvntGrp

The UnderlyingEvntGrp is a repeating subcomponent of the UnderlyingInstrument component used to specify straightforward events associated with the instrument. Examples include put and call dates for bonds and options; first exercise date for options; inventory and delivery dates for commodities; start, end and roll dates for swaps. Use UnderlyingComplexEvents for more advanced dates such as option, futures, commodities and equity swap observation and pricing events.

Name	Mult.	Type	Description
NoUnderlyingEvents	[1..1]	NumInGroup	
UnderlyingEventType	[0..1]	CodeSet	Required if NoUnderlyingEvents(1982) > 0.
UnderlyingEventDate	[0..1]	LocalMktDate	Conditionally required when UnderlyingEventTime(1984) is specified.
UnderlyingEventTime	[0..1]	UTCTimestamp	
UnderlyingEventTimeUnit	[0..1]	String	Conditionally required when UnderlyingEventTimePeriod(1986) is specified.
UnderlyingEventTimePeriod	[0..1]	int	Conditionally required when UnderlyingEventTimeUnit(1985) is specified.
UnderlyingEventMonthYear	[0..1]	MonthYear	
UnderlyingEventPx	[0..1]	Price	
UnderlyingEventText	[0..1]	String	
EncodedUnderlyingEventTextLen	[0..1]	Length	Must be set if EncodedUnderlyingEventText(2073) field is specified and must immediately precede it.
EncodedUnderlyingEventText	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingEventText(2071) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: UnderlyingInstrument

180.2.5841 UnderlyingExchangeLookAlike

For a share option trade, indicates whether the instrument is to be treated as an 'exchange look-alike'.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5842 UnderlyingExerciseConfirmationMethod

Indicates whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: int

Allowed values in ExerciseConfirmationMethodCodeSet:

Code	Name	Description
0	NotRequired	Not required
1	NonElectronic	Non-electronic
2	Electronic	Electronic
3	Unknown	Unknown at time of report

Used in components: UnderlyingOptionExercise

180.2.5843 UnderlyingExerciseDesc

A description of the option exercise.

Type: String

Used in components: UnderlyingOptionExercise

180.2.5844 UnderlyingExerciseSplitTicketIndicator

Indicates in physical settlement of bond and convertible bond options whether the party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.

Type: Boolean

Used in components: UnderlyingOptionExercise

180.2.5845 UnderlyingExerciseStyle

Type of exercise of a derivatives security

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in components: UnderlyingInstrument

180.2.5846 UnderlyingExtraordinaryDividendAmountType

Indicates how the extraordinary gross cash dividend per share is determined.

Type: int

Allowed values in DividendAmountTypeCodeSet:

Code	Name	Description
0	RecordAmount	Record amount. 100% of the gross cash dividend per share paid over record date during relevant dividend period.
1	ExAmount	Ex amount. 100% of gross cash dividend per share paid after the ex-dividend date during relevant dividend period.
2	PaidAmount	Paid amount. 100% of gross cash dividend per share paid during relevant dividend period.
3	PerMasterConfirm	As specified in master confirmation. The amount is determined as provided in the relevant master confirmation.

Used in components: UnderlyingDividendConditions

180.2.5847 UnderlyingExtraordinaryDividendCurrency

The currency in which the excess dividend is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingDividendConditions

180.2.5848 UnderlyingExtraordinaryDividendDeterminationMethod

Specifies the method in which the excess amount is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: UnderlyingDividendConditions

180.2.5849 UnderlyingExtraordinaryDividendPartySide

Reference to the party through its side in the trade who makes the determination whether dividends are extraordinary in relation to normal levels.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingDividendConditions

180.2.5850 UnderlyingExtraordinaryEventAdjustmentMethod

Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

Type: int

Allowed values in ExtraordinaryEventAdjustmentMethodCodeSet:

Code	Name	Description
0	CalculationAgent	Calculation agent. The Calculation Agent has the right to adjust the terms of the trade following a corporate action.
1	OptionsExchange	Options exchange. The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.

Used in components: UnderlyingInstrument

180.2.5851 UnderlyingExtraordinaryEventGrp

The UnderlyingExtraordinaryEventGrp is a repeating component within the UnderlyingInstrument component. It is used to report extraordinary and disruptive events applicable to the reference entity that affects the contract.

Name	Mult.	Type	Description
NoUnderlyingExtraordinaryEvents	[1..1]	NumInGroup	
UnderlyingExtraordinaryEventType	[0..1]	String	Required if NoUnderlyingExtraordinaryEvents(42884) > 0.
UnderlyingExtraordinaryEventValue	[0..1]	String	Required if NoUnderlyingExtraordinaryEvents(42884) > 0.

Used in components: UnderlyingInstrument

180.2.5852 UnderlyingExtraordinaryEventType

Identifies the type of extraordinary or disruptive event applicable to UnderlyingExtraordinaryEvent-Type(42885).

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: UnderlyingExtraordinaryEventGrp

180.2.5853 UnderlyingExtraordinaryEventValue

The extraordinary or disruptive event value appropriate to UnderlyingExtraordinaryEvent-Type(42885).

See http://www.fixtradingcommunity.org/codelists#Extraordinary_Event_Type for code list of extraordinary event types and values.

Type: String

Used in groups: UnderlyingExtraordinaryEventGrp

180.2.5854 UnderlyingFactor

Underlying security's Factor.

See Factor (228) field for description

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

Type: float

Used in components: UnderlyingInstrument

180.2.5855 UnderlyingFallbackExerciseIndicator

Indicates whether the notional amount of the underlying swap, not previously exercised under the option, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001).

Type: Boolean

Used in components: UnderlyingOptionExercise

180.2.5856 UnderlyingFinancialInstrumentFullName

The full normative name of the underlying financial instrument.

Type: String

Used in components: UnderlyingInstrument

180.2.5857 UnderlyingFinancialInstrumentShortName

Short name of the financial instrument. Uses ISO 18774 (FINS) values.

Type: String

Used in components: UnderlyingInstrument

180.2.5858 UnderlyingFlexibleIndicator

Used to indicate if a security has been defined as flexible according to "non-standard" means. Analog to CFICode Standard/Non-standard indicator.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5859 UnderlyingFlexProductEligibilityIndicator

Used to indicate if a product or group of product supports the creation of flexible securities.

Type: Boolean

Used in components: UnderlyingInstrument

180.2.5860 UnderlyingFloorPrice

Used to express the floor price of a capped put.

Type: Price

Used in components: UnderlyingInstrument

180.2.5861 UnderlyingFlowScheduleType

The industry standard flow schedule by which electricity or natural gas is traded. Schedules exist by regions and on-peak and off-peak status, such as "Western Peak".

Type: int

Allowed values in FlowScheduleTypeCodeSet:

Code	Name	Description
0	NERCEasternOffPeak	NERC Eastern Off-Peak
1	NERCWesternOffPeak	NERC Western Off-Peak
2	NERCCalendarAllDaysInMonth	NERC Calendar-All Days in month
3	NERCEasternPeak	NERC Eastern Peak
4	NERCWesternPeak	NERC Western Peak
5	AllTimes	All times
6	OnPeak	On peak
7	OffPeak	Off peak
8	Base	Base
9	Block	Block

Code	Name	Description
99	Other	Other

Used in components: UnderlyingInstrument

180.2.5862 UnderlyingFutureID

In the case of an index underlier specifies the unique identifier for the referenced futures contract.

Type: String

Used in components: UnderlyingInstrument

180.2.5863 UnderlyingFutureIDSource

Identifies the source of the UnderlyingFutureID(2620).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam

Code	Name	Description
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.5864 UnderlyingFXRate

Foreign exchange rate used to compute UnderlyingCurrentValue(885) (or market value) from UnderlyingCurrency(318) to Currency(15).

Type: float

Used in components: UnderlyingInstrument

180.2.5865 UnderlyingFXRateCalc

Specifies whether the UnderlyingFxRate(1045) should be multiplied or divided.

Type: char

Allowed values in UnderlyingFXRateCalcCodeSet:

Code	Name	Description
D	Divide	Divide
M	Multiply	Multiply

Used in components: UnderlyingInstrument

180.2.5866 UnderlyingID

Unique identifier for the underlying instrument within the context of a message.

Type: String

Used in components: UnderlyingInstrument

180.2.5867 UnderlyingIndexAnnexDate

The date of a credit default swap index series annex.

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5868 UnderlyingIndexAnnexSource

The source of a credit default swap index series annex.

Type: String

Used in components: UnderlyingInstrument

180.2.5869 UnderlyingIndexAnnexVersion

The version identifier of a credit default swap index annex.

Type: int

Used in components: UnderlyingInstrument

180.2.5870 UnderlyingIndexCurvePeriod

Curve time multiplier for the underlying index.

Type: int

Used in components: UnderlyingInstrument

180.2.5871 UnderlyingIndexCurveUnit

Curve time unit associated with the underlying index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingInstrument

180.2.5872 UnderlyingIndexSeries

The series identifier of a credit default swap index.

Type: int

Used in components: UnderlyingInstrument

180.2.5873 UnderlyingInstrRegistry

Underlying security's InstrRegistry.

See InstrRegistry (543) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.5874 UnderlyingInstrument

The UnderlyingInstrument component block, like the Instrument component block, contains all the fields commonly used to describe a security or instrument. In the case of the UnderlyingInstrument component block it describes an instrument which underlies the primary instrument Refer to the Instrument component block comments as this component block mirrors Instrument, except for the noted fields.

Name	Mult.	Type	Description
UnderlyingSymbol	[0..1]	String	Common, "human understood" representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles). Use "[N/A]" for products which do not have a symbol. Required if the UnderlyingInstrument component is marked as required where the component is used.
UnderlyingSymbolSfx	[0..1]	CodeSet	
UnderlyingSecurityID	[0..1]	String	
UnderlyingSecurityIDSource	[0..1]	CodeSet	
UndSecAltIDGrp	[0..*]	Group	
UnderlyingID	[0..1]	String	Used for unique identification of the underlying instance that can subsequently be used to serve as input value for fields such as UnderlyingRefID(2841), for example, whenever a simple underlying reference is allowed or needed.
UnderlyingProduct	[0..1]	CodeSet	
UnderlyingSecurityXML	[0..1]	Component	Embedded XML document describing the underlying instrument.
UnderlyingCFICode	[0..1]	String	
UnderlyingUPICode	[0..1]	String	
UnderlyingSecurityType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingSecuritySubType	[0..1]	String	
UnderlyingMaturityMonthYear	[0..1]	MonthYear	
UnderlyingMaturityDate	[0..1]	LocalMktDate	
UnderlyingMaturityTime	[0..1]	TZTimeOnly	
UnderlyingMaturityFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingMaturityFrequencyPeriod(2985) is specified.
UnderlyingMaturityFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingMaturityFrequencyUnit(2984) is specified and the value is not EOM (End of Month) or F (Flexible).
UnderlyingContractPriceRefMonth	[0..1]	MonthYear	
UnderlyingCouponPaymentDate	[0..1]	LocalMktDate	
UnderlyingRestructuringType	[0..1]	CodeSet	
UnderlyingSeniority	[0..1]	CodeSet	
UnderlyingNotional	[0..1]	Amt	
UnderlyingNotionalCurrency	[0..1]	Currency	
UnderlyingNotionalCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingNotionalDeterminationMethod	[0..1]	String	
UnderlyingNotionalAdjustments	[0..1]	CodeSet	
UnderlyingNotionalXIDRef	[0..1]	XIDREF	
UnderlyingNotionalPercentageOutstanding	[0..1]	Percentage	
UnderlyingOriginalNotionalPercentageOutstanding	[0..1]	Percentage	
UnderlyingAttachmentPoint	[0..1]	Percentage	
UnderlyingDetachmentPoint	[0..1]	Percentage	
UnderlyingIssueDate	[0..1]	LocalMktDate	
UnderlyingRepoCollateralSecurityType	[0..1]	String	
UnderlyingRepurchaseTerm	[0..1]	int	
UnderlyingRepurchaseRate	[0..1]	Percentage	
UnderlyingFactor	[0..1]	float	
UnderlyingCreditRating	[0..1]	String	
UnderlyingInstrRegistry	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingCountryOfIssue	[0..1]	Country	
UnderlyingStateOrProvinceOfIssue	[0..1]	String	
UnderlyingLocaleOfIssue	[0..1]	String	
UnderlyingRedemptionDate	[0..1]	LocalMktDate	
UnderlyingStrikePrice	[0..1]	Price	
UnderlyingStrikeCurrency	[0..1]	Currency	
UnderlyingStrikeCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingOptAttribute	[0..1]	char	
UnderlyingContractMultiplier	[0..1]	float	
UnderlyingContractMultiplierUnit	[0..1]	CodeSet	
UnderlyingTradingUnitPeriodMultiplier	[0..1]	int	
UnderlyingFlowScheduleType	[0..1]	CodeSet	
UnderlyingUnitOfMeasure	[0..1]	CodeSet	
UnderlyingUnitOfMeasureQty	[0..1]	Qty	
UnderlyingUnitOfMeasureCurrency	[0..1]	Currency	
UnderlyingUnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingPriceUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPriceUnitOfMeasureQty	[0..1]	Qty	
UnderlyingPriceUnitOfMeasureCurrency	[0..1]	Currency	
UnderlyingPriceUnitOfMeasureCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingTimeUnit	[0..1]	CodeSet	Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)
UnderlyingExerciseStyle	[0..1]	CodeSet	
UnderlyingPriceQuoteCurrency	[0..1]	Currency	
UnderlyingPriceQuoteCurrencyCodeSource	[0..1]	CodeSet	
UnderlyingCouponRate	[0..1]	Percentage	
UnderlyingSecurityExchange	[0..1]	Exchange	
UnderlyingIssuer	[0..1]	String	
EncodedUnderlyingIssuerLen	[0..1]	Length	Must be set if UnderlyingEncodedIssuer(363) field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedUnderlyingIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer(363) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingFinancialInstrumentShortName	[0..1]	String	
UnderlyingFinancialInstrumentFullName	[0..1]	String	
EncodedUnderlyingFinancialInstrumentFullNameLen	[0..1]	Length	Must be set if EncodedUnderlyingFinancialInstrumentFullName(2722) field is specified and must immediately precede it.
EncodedUnderlyingFinancialInstrumentFullName	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingFinancialInstrumentFullName(2720) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingIndexCurveUnit	[0..1]	CodeSet	Requires UnderlyingSecurityID(305) to identify the index. Requires UnderlyingIndexCurvePeriod(2724).
UnderlyingIndexCurvePeriod	[0..1]	int	Requires UnderlyingSecurityID(305) to identify the index. Requires UnderlyingIndexCurveUnit(2723).
UnderlyingSecurityDesc	[0..1]	String	
EncodedUnderlyingSecurityDescLen	[0..1]	Length	Must be set if UnderlyingEncodedSecurityDesc(307) field is specified and must immediately precede it.
EncodedUnderlyingSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc(307) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingCPProgram	[0..1]	CodeSet	
UnderlyingCPRegType	[0..1]	String	
UnderlyingAllocationPercent	[0..1]	Percentage	Specific to the < UnderlyingInstrument > Percent of the Strike Price that this underlying represents. Necessary for derivatives that deliver into more than one underlying instrument.
UnderlyingCurrency	[0..1]	Currency	Specific to the <UnderlyingInstrument> (not in <Instrument>)
UnderlyingCurrencyCodeSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingQty	[0..1]	Qty	Specific to the <UnderlyingInstrument> (not in <Instrument>). Unit amount of the underlying security (par, shares, currency, etc.)
UnderlyingSettlementType	[0..1]	CodeSet	Specific to the < UnderlyingInstrument > Indicates order settlement period for the underlying deliverable component.
UnderlyingCashAmount	[0..1]	Amt	Specific to the < UnderlyingInstrument > Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.
UnderlyingCashType	[0..1]	CodeSet	Specific to the < UnderlyingInstrument > Used for derivatives that deliver into cash underlying. Indicates that the cash is either fixed or difference value (difference between strike and current underlying price)
UnderlyingPx	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>). In a financing deal clean price (percent-of-par or per unit) of the underlying security or basket.
UnderlyingDirtyPrice	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>). In a financing deal price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest
UnderlyingEndPrice	[0..1]	Price	Specific to the <UnderlyingInstrument> (not in <Instrument>). In a financing deal price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.
UnderlyingStartValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>). Currency value attributed to this collateral at the start of the agreement
UnderlyingCurrentValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>). Currency value currently attributed to this collateral
UnderlyingEndValue	[0..1]	Amt	Specific to the <UnderlyingInstrument> (not in <Instrument>). Currency value attributed to this collateral at the end of the agreement
UnderlyingAccruedInterestAmt	[0..1]	Amt	
UnderlyingNumDaysInterest	[0..1]	int	

Name	Mult.	Type	Description
UnderlyingStipulations	[0..*]	Group	Specific to the <UnderlyingInstrument> (not in <Instrument>). Insert here the contents of the <UnderlyingStipulations> Component Block
UnderlyingAdjustedQuantity	[0..1]	Qty	Specific to the <UnderlyingInstrument> (not in <Instrument>). For listed derivatives margin management, this is the number of shares adjusted for upcoming corporate action. Used only for securities which are optionable and are between ex-date and settlement date (4 days).
UnderlyingFXRate	[0..1]	float	Specific to the <UnderlyingInstrument> (not in <Instrument>). Foreign exchange rate used to compute UnderlyingCurrentValue (885) (or market value) from UnderlyingCurrency (318) to Currency (15).
UnderlyingFXRateCalc	[0..1]	CodeSet	Specific to the <UnderlyingInstrument> (not in <Instrument>). Specified whether UnderlyingFxRate (1045) should be multiplied or divided to derive UnderlyingCurrentValue (885).
UnderlyingCapValue	[0..1]	Amt	
UndlyInstrumentParties	[0..*]	Group	
UnderlyingSettlMethod	[0..1]	CodeSet	
UnderlyingPutOrCall	[0..1]	CodeSet	Used to express option right
UnderlyingInTheMoneyCondition	[0..1]	CodeSet	Used to express in-the-moneyness behavior in general terms for the option without the use of UnderlyingStrikePrice(316) and UnderlyingPutOrCall(315).
UnderlyingContraryInstructionEligibilityIndicator	[0..1]	Boolean	
UnderlyingConstituentWeight	[0..1]	float	
UnderlyingCouponType	[0..1]	CodeSet	
UnderlyingTotalIssuedAmount	[0..1]	Amt	
UnderlyingCouponFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingCouponFrequencyUnit(1992) is specified.
UnderlyingCouponFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingCouponFrequencyPeriod(1991) is specified.
UnderlyingCouponDayCount	[0..1]	CodeSet	
UnderlyingCouponOtherDayCount	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingObligationID	[0..1]	String	
UnderlyingObligationIDSource	[0..1]	CodeSet	Conditionally required when UnderlyingObligationID(1994) is specified.
UnderlyingEquityID	[0..1]	String	
UnderlyingEquityIDSource	[0..1]	CodeSet	Conditionally required when UnderlyingEquityID(1996) is specified.
UnderlyingFutureID	[0..1]	String	
UnderlyingFutureIDSource	[0..1]	CodeSet	Required if UnderlyingFutureID(2620) is specified.
UnderlyingEvntGrp	[0..*]	Group	
UnderlyingLienSeniority	[0..1]	CodeSet	
UnderlyingLoanFacility	[0..1]	CodeSet	
UnderlyingReferenceEntityType	[0..1]	CodeSet	
UnderlyingIndexSeries	[0..1]	int	
UnderlyingIndexAnnexVersion	[0..1]	int	
UnderlyingIndexAnnexDate	[0..1]	LocalMktDate	
UnderlyingIndexAnnexSource	[0..1]	String	
UnderlyingSettlRateIndex	[0..1]	String	
UnderlyingSettlRateIndexLocation	[0..1]	String	
UnderlyingOptionExpirationDesc	[0..1]	String	
EncodedUnderlyingOptionExpira-tionDescLen	[0..1]	Length	Must be set if EncodedUnderlyingOptionExpirationDesc(2288) field is specified and must immediately precede it.
EncodedUnderlyingOptionExpira-tionDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingOptionExpirationDesc(2286) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingProductComplex	[0..1]	String	
UnderlyingSecurityGroup	[0..1]	String	
UnderlyingSettleOnOpenFlag	[0..1]	String	
UnderlyingAssignmentMethod	[0..1]	CodeSet	
UnderlyingSecurityStatus	[0..1]	CodeSet	
UnderlyingObligationType	[0..1]	CodeSet	
UnderlyingAssetGroup	[0..1]	CodeSet	
UnderlyingAssetClass	[0..1]	CodeSet	Required if UnderlyingAssetSubClass(2014) is specified.

Name	Mult.	Type	Description
UnderlyingAssetSubClass	[0..1]	CodeSet	Required if UnderlyingAssetType(2015) is specified.
UnderlyingAssetType	[0..1]	String	Required if UnderlyingAssetSubType(2744) is specified.
UnderlyingAssetSubType	[0..1]	String	
UnderlyingSecondaryAssetGrp	[0..*]	Group	
UnderlyingAssetAttributeGrp	[0..*]	Group	
UnderlyingSwapClass	[0..1]	CodeSet	
UnderlyingSwapSubClass	[0..1]	CodeSet	
UnderlyingNthToDefault	[0..1]	int	Conditionally required when UnderlyingMthToDefault(2018) is specified.
UnderlyingMthToDefault	[0..1]	int	
UnderlyingSettledEntityMatrixSource	[0..1]	String	
UnderlyingSettledEntityMatrixPublicationDate	[0..1]	LocalMktDate	
UnderlyingStrikeMultiplier	[0..1]	float	
UnderlyingStrikeValue	[0..1]	float	
UnderlyingStrikeUnitOfMeasure	[0..1]	CodeSet	
UnderlyingStrikeIndexCurvePoint	[0..1]	String	
UnderlyingStrikeIndex	[0..1]	String	
UnderlyingStrikeIndexQuote	[0..1]	CodeSet	
UnderlyingStrikeIndexSpread	[0..1]	PriceOffset	
UnderlyingStrikePriceDeterminationMethod	[0..1]	CodeSet	
UnderlyingStrikePriceBoundaryMethod	[0..1]	CodeSet	When specified, UnderlyingPutOrCall(315), UnderlyingStrikePrice(316), and UnderlyingStrikePriceBoundaryPrecision(2025) must also be specified.
UnderlyingStrikePriceBoundaryPrecision	[0..1]	Percentage	
UnderlyingMinPriceIncrement	[0..1]	float	
UnderlyingMinPriceIncrementAmount	[0..1]	Amt	
UnderlyingOptPayoutType	[0..1]	CodeSet	
UnderlyingOptPayoutAmount	[0..1]	Amt	Conditionally required if UnderlyingOptPayoutType(2028) = 3 (Binary).
UnderlyingReturnTrigger	[0..1]	CodeSet	
UnderlyingPriceQuoteMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingValuationMethod	[0..1]	CodeSet	
UnderlyingValuationSource	[0..1]	String	
UnderlyingValuationReferenceModel	[0..1]	String	
UnderlyingListMethod	[0..1]	CodeSet	
UnderlyingCapPrice	[0..1]	Price	
UnderlyingFloorPrice	[0..1]	Price	
UnderlyingFlexibleIndicator	[0..1]	Boolean	
UnderlyingFlexProductEligibilityIndicator	[0..1]	Boolean	
UnderlyingPositionLimit	[0..1]	int	
UnderlyingNTPositionLimit	[0..1]	int	
UnderlyingPool	[0..1]	String	
UnderlyingContractSettlMonth	[0..1]	MonthYear	
UnderlyingDatedDate	[0..1]	LocalMktDate	
UnderlyingInterestAccrualDate	[0..1]	LocalMktDate	
UnderlyingShortSaleRestriction	[0..1]	CodeSet	
UnderlyingRefTickTableID	[0..1]	int	
UnderlyingProtectionTermXIDRef	[0..1]	XIDREF	
UnderlyingSettlTermXIDRef	[0..1]	XIDREF	
UnderlyingComplexEvents	[0..*]	Group	
UnderlyingStrategyType	[0..1]	CodeSet	
UnderlyingCommonPricingIndicator	[0..1]	Boolean	
UnderlyingSettlDisruptionProvision	[0..1]	CodeSet	
UnderlyingDeliveryRouteOrCharter	[0..1]	String	
UnderlyingInstrumentRoundingDirection	[0..1]	CodeSet	
UnderlyingInstrumentRoundingPrecision	[0..1]	int	
UnderlyingDateAdjustment	[0..1]	Component	
UnderlyingPricingDateTime	[0..1]	Component	
UnderlyingMarketDisruption	[0..1]	Component	
UnderlyingOptionExercise	[0..1]	Component	
UnderlyingStreamGrp	[0..*]	Group	
UnderlyingProvisionGrp	[0..*]	Group	
UnderlyingAdditionalTermGrp	[0..*]	Group	

Name	Mult.	Type	Description
UnderlyingProtectionTermGrp	[0..*]	Group	
UnderlyingCashSettlTermGrp	[0..*]	Group	
UnderlyingPhysicalSettlTermGrp	[0..*]	Group	
UnderlyingRateSpreadSchedule	[0..1]	Component	
UnderlyingDividendPayout	[0..1]	Component	
UnderlyingExtraordinaryEventGrp	[0..*]	Group	
UnderlyingExtraordinaryEventAdjustmentMethod	[0..1]	CodeSet	
UnderlyingExchangeLookAlike	[0..1]	Boolean	
UnderlyingAverageVolumeLimitationPercentage	[0..1]	Amt	
UnderlyingAverageVolumeLimitationPeriodDays	[0..1]	int	
UnderlyingDepositoryReceiptIndicator	[0..1]	Boolean	
UnderlyingOpenUnits	[0..1]	Qty	
UnderlyingBasketDivisor	[0..1]	float	
UnderlyingInstrumentXID	[0..1]	XID	

Used in groups: PosUndInstrmtGrp, QuotSetAckGrp, QuotSetGrp, UndInstrmtCollGrp, UndInstrmtGrp

Used in messages: DerivativeSecurityList, DerivativeSecurityListRequest, DerivativeSecurityListUpdateReport, OrderMassActionReport, OrderMassActionRequest, OrderMassCancelReport, OrderMassCancelRequest, OrderMassStatusRequest, SecurityRiskMetricsReport

180.2.5875 UnderlyingInstrumentPartyID

PartyID value within an underlying instrument party repeating group.

Same values as PartyID (448)

Type: String

Used in groups: UndlyInstrumentParties

180.2.5876 UnderlyingInstrumentPartyIDSource

PartyIDSource value within an underlying instrument partyrepeating group.

Same values as PartyIDSource (447)

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier

Code	Name	Description
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: UndlyInstrumentParties

180.2.5877 UnderlyingInstrumentPartyRole

PartyRole value within an underlying instrument partyepeating group.

Same values as PartyRole (452)

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party

Code	Name	Description
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)

Code	Name	Description
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm

Code	Name	Description
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor

Code	Name	Description
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: UndlyInstrumentParties

180.2.5878 UnderlyingInstrumentPartyRoleQualifier

Used to further qualify the value of UnderlyingInstrumentPartyRole(1061).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange

Code	Name	Description
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: UndlyInstrumentParties

180.2.5879 UnderlyingInstrumentPartySubID

PartySubID value within an underlying instrument party repeating group.

Same values as PartySubID (523)

Type: String

Used in groups: UndlyInstrumentPtysSubGrp

180.2.5880 UnderlyingInstrumentPartySubIDType

Type of underlying InstrumentPartySubID (1053) value.

Same values as PartySubIDType (803)

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type

Code	Name	Description
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.

Code	Name	Description
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: UndlyInstrumentPtysSubGrp

180.2.5881 UnderlyingInstrumentRoundingDirection

Specifies the rounding direction if not overridden elsewhere.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: UnderlyingInstrument

180.2.5882 UnderlyingInstrumentRoundingPrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: UnderlyingInstrument

180.2.5883 UnderlyingInstrumentXID

Identifier for referencing this UnderlyingInstrument from a parent instrument or a convertible instrument.

Type: XID

Used in components: UnderlyingInstrument

180.2.5884 UnderlyingInterestAccrualDate

If different from IssueDate and DatedDate

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5885 UnderlyingInTheMoneyCondition

Specifies an option instrument's "in the money" condition in general terms.

Type: int

Allowed values in InTheMoneyConditionCodeSet:

Code	Name	Description
0	StandardITM	Standard in-the-money. The option's strike price is less than the underlying settlement price for a call or greater than the underlying settlement price for a put.
1	ATMITM	At-the-money is in-the-money. The option's strike price of either the put or call is equal to the underlying settlement price in addition to standard in-the-money behavior.
2	ATMCallITM	At-the-money call is in-the-money. The call option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.
3	ATMPutITM	At-the-money put is in-the-money. The put option's strike price is equal to the underlying settlement price in addition to standard in-the-money behavior.

Used in components: UnderlyingInstrument

180.2.5886 UnderlyingIssueDate

Underlying security's IssueDate.

See IssueDate (225) field for description

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

(prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5887 UnderlyingIssuer

Underlying security's Issuer.

See Issuer(106) field for description.

Type: String

Used in components: UnderlyingInstrument

180.2.5888 UnderlyingLastPx

The calculated or traded price for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative.

Type: Price

Used in messages: ExecutionReport

180.2.5889 UnderlyingLastQty

The calculated or traded quantity for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative.

Type: Qty

Used in messages: ExecutionReport

180.2.5890 UnderlyingLegCFICode

Refer to definition for CFICode(461)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5891 UnderlyingLegInstrument

Name	Mult.	Type	Description
UnderlyingLegSymbol	[0..1]	String	
UnderlyingLegSymbolSfx	[0..1]	String	
UnderlyingLegSecurityID	[0..1]	String	
UnderlyingLegSecurityIDSource	[0..1]	String	
UnderlyingLegSecurityAltIDGrp	[0..*]	Group	
UnderlyingLegCFICode	[0..1]	String	
UnderlyingLegSecurityType	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingLegSecuritySubType	[0..1]	String	
UnderlyingLegMaturityMonthYear	[0..1]	MonthYear	
UnderlyingLegMaturityDate	[0..1]	LocalMktDate	
UnderlyingLegMaturityTime	[0..1]	TZTimeOnly	
UnderlyingLegStrikePrice	[0..1]	Price	
UnderlyingLegOptAttribute	[0..1]	char	
UnderlyingLegPutOrCall	[0..1]	int	
UnderlyingLegSecurityExchange	[0..1]	String	
UnderlyingLegSecurityDesc	[0..1]	String	

Used in groups: TradeCapLegUnderlyingsGrp

180.2.5892 UnderlyingLegMaturityDate

Date of maturity.

Type: LocalMktDate

Used in components: UnderlyingLegInstrument

180.2.5893 UnderlyingLegMaturityMonthYear

Refer to definition for MaturityMonthYear(200)

Type: MonthYear

Used in components: UnderlyingLegInstrument

180.2.5894 UnderlyingLegMaturityTime

Time of security's maturity expressed in local time with offset to UTC specified

Type: TZTimeOnly

Used in components: UnderlyingLegInstrument

180.2.5895 UnderlyingLegOptAttribute

Refer to definition of OptAttribute(206)

Type: char

Used in components: UnderlyingLegInstrument

180.2.5896 UnderlyingLegPutOrCall

Refer to definition for PutOrCall(201)

Type: int

Used in components: UnderlyingLegInstrument

180.2.5897 UnderlyingLegSecurityAltID

Refer to definition for SecurityAltID(455)

Type: String

Used in groups: UnderlyingLegSecurityAltIDGrp

180.2.5898 UnderlyingLegSecurityAltIDGrp

Name	Mult.	Type	Description
NoUnderlyingLegSecurityAltID	[1..1]	NumInGroup	
UnderlyingLegSecurityAltID	[0..1]	String	
UnderlyingLegSecurityAltIDSource	[0..1]	String	

Used in components: UnderlyingLegInstrument

180.2.5899 UnderlyingLegSecurityAltIDSource

Refer to definition for SecurityAltIDSource(456)

Type: String

Used in groups: UnderlyingLegSecurityAltIDGrp

180.2.5900 UnderlyingLegSecurityDesc

Refer to definition of SecurityDesc(107)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5901 UnderlyingLegSecurityExchange

Refer to definition for SecurityExchange(207)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5902 UnderlyingLegSecurityID

Refer to definition for SecurityID(48)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5903 UnderlyingLegSecurityIDSource

Refer to definition for SecurityIDSource(22)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5904 UnderlyingLegSecuritySubType

Refer to definition for SecuritySubType(762)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5905 UnderlyingLegSecurityType

Refer to definition for SecurityType(167)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5906 UnderlyingLegStrikePrice

Refer to definition for StrikePrice(202)

Type: Price

Used in components: UnderlyingLegInstrument

180.2.5907 UnderlyingLegSymbol

Refer to definition for Symbol(55)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5908 UnderlyingLegSymbolSfx

Refer to definition for SymbolSfx(65)

Type: String

Used in components: UnderlyingLegInstrument

180.2.5909 UnderlyingLienSeniority

Indicates the seniority level of the lien in a loan.

Type: int

Allowed values in LienSeniorityCodeSet:

Code	Name	Description
0	Unknown	Unknown
1	FirstLien	First lien

Code	Name	Description
2	SecondLien	Second lien
3	ThirdLien	Third lien

Used in components: UnderlyingInstrument

180.2.5910 UnderlyingLimitedRightToConfirmIndicator

Indicates whether the Seller may request the Buyer to confirm its intent to exercise if not done on or before the expiration time on the Expiration date. If true ("Y") specific rules will apply in relation to the settlement mode.

Type: Boolean

Used in components: UnderlyingOptionExercise

180.2.5911 UnderlyingListMethod

Indicates whether the instruments are pre-listed only or can also be defined via user request.

Type: int

Allowed values in ListMethodCodeSet:

Code	Name	Description
0	PreListedOnly	pre-listed only
1	UserRequested	user requested

Used in components: UnderlyingInstrument

180.2.5912 UnderlyingLoanFacility

Specifies the type of loan when the credit default swap's reference obligation is a loan.

Type: int

Allowed values in LoanFacilityCodeSet:

Code	Name	Description
0	BridgeLoan	Bridge loan
1	LetterOfCredit	Letter of credit
2	RevolvingLoan	Revolving loan
3	SwinglineFunding	Swingline funding
4	TermLoan	Term loan
5	TradeClaim	Trade claim

Used in components: UnderlyingInstrument

180.2.5913 UnderlyingLocaleOfIssue

Underlying security's LocaleOfIssue.

See LocaleOfIssue (472) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.5914 UnderlyingMakeWholeAmount

Amount to be paid by the buyer of the option if the option is exercised prior to the UnderlyingMakeWholeDate(42888).

Type: Amt

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5915 UnderlyingMakeWholeBenchmarkCurveName

Identifies the benchmark floating rate index.

Type: String

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5916 UnderlyingMakeWholeBenchmarkCurvePoint

The point on the floating rate index curve.

Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5917 UnderlyingMakeWholeBenchmarkQuote

The quote side of the benchmark to be used for calculating the "make whole" amount.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5918 UnderlyingMakeWholeDate

The date through which the option cannot be exercised without penalty.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5919 UnderlyingMakeWholeInterpolationMethod

The method used when calculating the "make whole" amount. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5920 UnderlyingMakeWholeRecallSpread

Spread over the floating rate index.

Type: PriceOffset

Used in components: UnderlyingOptionExerciseMakeWholeProvision

180.2.5921 UnderlyingManualNoticeBusinessCenter

Identifies the business center used for adjusting the time for manual exercise notice.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingOptionExercise

180.2.5922 UnderlyingMarketDisruption

The UnderlyingMarketDisruption component is a subcomponent of the UnderlyingInstrument used to specify the market disruption provisions of the swap.

Name	Mult.	Type	Description
UnderlyingMarketDisruptionProvision	[0..1]	CodeSet	
UnderlyingMarketDisruptionEventGrp	[0..*]	Group	

Name	Mult.	Type	Description
UnderlyingMarketDisruptionFallback-Provision	[0..1]	CodeSet	
UnderlyingMarketDisruptionFallback-Grp	[0..*]	Group	
UnderlyingMarketDisruptionFallback-ReferencePriceGrp	[0..*]	Group	
UnderlyingMarketDisruptionMaxi-mumDays	[0..1]	int	
UnderlyingMarketDisruptionMateriali-tyPercentage	[0..1]	Percentage	If specified, the disruption event should be specified in UnderlyingMarketDisruptionEventGrp.
UnderlyingMarketDisruptionMinimum-FuturesContracts	[0..1]	int	Applicable only when UnderlyingMarketDisrup-tionEvent(41865)='DeMinimisTrading'.

Used in components: UnderlyingInstrument

180.2.5923 UnderlyingMarketDisruptionEvent

Specifies the market disruption event.

For commodities see http://www.fpml.org/coding-scheme/commodity-market-disruption for values.

For foreign exchange, see http://www.fixtradingcommunity.org/codelists#Market_Disruption_Event for code list of applicable event types.

Type: String

Used in groups: UnderlyingMarketDisruptionEventGrp

180.2.5924 UnderlyingMarketDisruptionEventGrp

The UnderlyingMarketDisruptionEventGrp is a repeating subcomponent of the UnderlyingMarketDisruption component used to specify the market disruption events.

Name	Mult.	Type	Description
NoUnderlyingMarketDisruptionEvents	[1..1]	NumInGroup	
UnderlyingMarketDisruptionEvent	[0..1]	String	Required if NoUnderlyingMarketDisruptionEvents(41864) > 0.

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

Used in components: UnderlyingMarketDisruption

180.2.5925 UnderlyingMarketDisruptionFallbackBasketCurrency

Specifies the currency if the underlier is a basket. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5926 UnderlyingMarketDisruptionFallbackBasketDivisor

Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.

Type: float

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5927 UnderlyingMarketDisruptionFallbackGrp

The UnderlyingMarketDisruptionFallbackGrp is a repeating subcomponent of the UnderlyingMarket-Disruption component used to specify the market disruption fallback provisions.

Name	Mult.	Type	Description
NoUnderlyingMarketDisruptionFall-backs	[1..1]	NumInGroup	
UnderlyingMarketDisruptionFallback-Type	[0..1]	String	Required if NoUnderlyingMarketDisruptionFallbacks(41866) > 0. The sequence of entries specifies the order in which the fallback provisions should be applied.
UnderlyingMarketDisruptionFallback-Value	[0..1]	String	

Used in components: UnderlyingMarketDisruption

180.2.5928 UnderlyingMarketDisruptionFallbackOpenUnits

If there are multiple underlying assets, this specifies the number of units (index or securities) that constitute the underlier of the swap. In the case of a basket swap, this is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

Type: Qty

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5929 UnderlyingMarketDisruptionFallbackProvision

Specifies the location of the fallback provision documentation.

Type: int

Allowed values in MarketDisruptionFallbackProvisionCodeSet:

Code	Name	Description
0	MasterAgreement	As specified in master agreement
1	Confirmation	As specified in confirmation

Used in components: UnderlyingMarketDisruption

180.2.5930 UnderlyingMarketDisruptionFallbackReferencePriceGrp

The UnderlyingMarketDisruptionFallbackReferencePriceGrp is a repeating subcomponent of the UnderlyingMarketDisruption component used to specify the fallback reference price and underlying security provisions

Name	Mult.	Type	Description
NoUnderlyingMarketDisruptionFallbackReferencePrices	[1..1]	NumInGroup	
UnderlyingMarketDisruptionFallbackUnderlierType	[0..1]	CodeSet	Required if NoUnderlyingMarketDisruptionFallbackReferencePrices (41868) > 0.
UnderlyingMarketDisruptionFallbackUnderlierSecurityID	[0..1]	String	Conditionally required whem UnderlyingMarketDisruptionFallbackUnderlierSecurityIDSource(41871) is specified.

Name	Mult.	Type	Description
UnderlyingMarketDisruptionFallback-UnderlierSecurityIDSource	[0..1]	CodeSet	Conditionally required whem UnderlyingMarket-DisruptionFallbackUnderlierSecurityID(41870) is specified.
UnderlyingMarketDisruptionFallback-UnderlierSecurityDesc	[0..1]	String	
EncodedUnderlyingMarketDisruption-FallbackUnderlierSecDescLen	[0..1]	Length	Must be set if EncodedUnderlyingMarketDisrup-tionFallbackUnderlierSecurityDesc(41874) field is specified and must immediately precede it.
EncodedUnderlyingMarketDisruption-FallbackUnderlierSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingMarketDisruptionFallbackUnder-lierSecurityDesc(41872) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingMarketDisruptionFallback-OpenUnits	[0..1]	Qty	
UnderlyingMarketDisruptionFallback-BasketCurrency	[0..1]	Currency	
UnderlyingMarketDisruptionFallback-BasketDivisor	[0..1]	float	

Used in components: UnderlyingMarketDisruption

180.2.5931 UnderlyingMarketDisruptionFallbackType

Specifies the type of disruption fallback.

See http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback for values.

Type: String

Used in groups: UnderlyingMarketDisruptionFallbackGrp

180.2.5932 UnderlyingMarketDisruptionFallbackUnderlierSecurityDesc

Specifies the description of underlying security.

Type: String

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5933 UnderlyingMarketDisruptionFallbackUnderlierSecurityID

Specifies the identifier value of the security.

Type: String

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5934 UnderlyingMarketDisruptionFallbackUnderlierSecurityIDSource

Specifies the class or source scheme of the security identifier.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit

Code	Name	Description
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5935 UnderlyingMarketDisruptionFallbackUnderlierType

The type of reference price underlier.

Type: int

Allowed values in MarketDisruptionFallbackUnderlierTypeCodeSet:

Code	Name	Description
0	Basket	Basket
1	Bond	Bond
2	Cash	Cash
3	Commodity	Commodity
4	ConvertibleBond	Convertible bond
5	Equity	Equity
6	ExchangeTradedFund	Exchange traded fund

Code	Name	Description
7	Future	Future
8	Index	Index
9	Loan	Loan
10	Mortgage	Mortgage
11	MutualFund	Mutual fund

Used in groups: UnderlyingMarketDisruptionFallbackReferencePriceGrp

180.2.5936 UnderlyingMarketDisruptionFallbackValue

Applicable value for UnderlyingMarketDisruptionFallbackType(41867).

Type: String

Used in groups: UnderlyingMarketDisruptionFallbackGrp

180.2.5937 UnderlyingMarketDisruptionMaterialityPercentage

Used when a price materiality percentage applies to the price source disruption event and this event has been specified.

Type: Percentage

Used in components: UnderlyingMarketDisruption

180.2.5938 UnderlyingMarketDisruptionMaximumDays

Specifies the maximum number of market disruption days (commodity or bullion business days) in a contract or confirmation. If none are specified, the maximum number of market disruption days is five (5).

Type: int

Used in components: UnderlyingMarketDisruption

180.2.5939 UnderlyingMarketDisruptionMinimumFuturesContracts

Specifies the minimum futures contracts level that dictates whether or not a 'De Minimis Trading' event has occurred.

Type: int

Used in components: UnderlyingMarketDisruption

180.2.5940 UnderlyingMarketDisruptionProvision

The consequences of market disruption events.

Type: int

Allowed values in MarketDisruptionProvisionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable
1	Applicable	Applicable
2	AsInMasterAgreement	As specified in master agreement
3	AsInConfirmation	As specified in confirmation

Used in components: UnderlyingMarketDisruption

180.2.5941 UnderlyingMarketDisruptionValue

Applicable value for UnderlyingMarketDisruptionEvent(41865).

Type: String

Used in groups: UnderlyingMarketDisruptionEventGrp

180.2.5942 UnderlyingMaterialDividendsIndicator

Indicates whether material non-cash dividends are applicable.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.5943 UnderlyingMaturityDate

Underlying security's maturity date.

See MaturityDate (541) field for description

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.5944 UnderlyingMaturityFrequencyPeriod

Time unit multiplier for the minimum frequency of the instrument maturity intervals.

Type: int

Used in components: UnderlyingInstrument

180.2.5945 UnderlyingMaturityFrequencyUnit

Time unit associated with the minimum frequency of the instrument maturity intervals.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: UnderlyingInstrument

180.2.5946 UnderlyingMaturityMonthYear

Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate (542) field.

See MaturityMonthYear (200) field for description

Type: MonthYear

Used in components: UnderlyingInstrument

180.2.5947 UnderlyingMaturityTime

Time of security's maturity expressed in local time with offset to UTC specified

Type: TZTimeOnly

Used in components: UnderlyingInstrument

180.2.5948 UnderlyingMinPriceIncrement

Minimum price increment for the instrument. Could also be used to represent tick value.

Type: float

Used in components: UnderlyingInstrument

180.2.5949 UnderlyingMinPriceIncrementAmount

Minimum price increment amount associated with the UnderlyingMinPriceIncrement(2026). For listed derivatives, the value can be calculated by multiplying UnderlyingMinPriceIncrement(2026) by UnderlyingContractMultiplier(436).

Type: Amt

Used in components: UnderlyingInstrument

180.2.5950 UnderlyingMthToDefault

The Mth reference obligation to default in a CDS reference basket. When UnderlyingNthToDefault(2017) and UnderlyingMthToDefault(2018) are represented then the CDS payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: UnderlyingInstrument

180.2.5951 UnderlyingNonCashDividendTreatment

Defines the treatment of non-cash dividends.

Type: int

Allowed values in NonCashDividendTreatmentCodeSet:

Code	Name	Description
0	PotentialAdjustment	Potential adjustment event. The treatment of any non-cash dividend shall be determined in accordance with the potential adjustment event provisions.
1	CashEquivalent	Cash equivalent. Any non-cash dividend shall be treated as a declared cash equivalent dividend.

Used in components: UnderlyingDividendConditions

180.2.5952 UnderlyingNonDeliverableFixingDate

The non-deliverable fixing date unadjusted or adjusted depending on UnderlyingNonDeliverableFixingDateType(40658).

Type: LocalMktDate

Used in groups: UnderlyingPaymentStreamNonDeliverableFixingDateGrp

180.2.5953 UnderlyingNonDeliverableFixingDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingPaymentStreamNonDeliverableFixingDateGrp

180.2.5954 UnderlyingNotional

Notional value for the equity or bond underlier.

Type: Amt

Used in components: UnderlyingInstrument

180.2.5955 UnderlyingNotionalAdjustments

Specifies the conditions that govern the adjustment to the number of units of the return swap.

Type: int

Allowed values in UnderlyingNotionalAdjustmentsCodeSet:

Code	Name	Description
0	Execution	Execution. The adjustments to the number of units are governed by an execution clause.
1	PortfolioRebalancing	Portfolio rebalancing. The adjustments to the number of units are governed by a portfolio rebalancing clause.
2	Standard	Standrd. The adjustments to the number of units are not governed by any specific clause.

Used in components: UnderlyingInstrument

180.2.5956 UnderlyingNotionalCurrency

Specifies the currency denomination of the notional value.

UnderlyingNotionalCurrencyCodeSource(2921) may be used to disambiguate the code source scheme used, and ISO 4217 is the default scheme if absent.

Type: Currency

Used in components: UnderlyingInstrument

180.2.5957 UnderlyingNotionalCurrencyCodeSource

Identifies class or source of the UnderlyingNotionalCurrency(2615) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.5958 UnderlyingNotionalDeterminationMethod

Specifies the method of determining the notional amount.

See: http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: UnderlyingInstrument

180.2.5959 UnderlyingNotionalPercentageOutstanding

See NotionalPercentageOutstanding(1451)

Type: Percentage

Used in components: UnderlyingInstrument

180.2.5960 UnderlyingNotionalXIDRef

Cross reference to another notional amount for duplicating its properties.

Type: XIDREF

Used in components: UnderlyingInstrument

180.2.5961 UnderlyingNthToDefault

The Nth reference obligation to default in a CDS reference basket. If specified without UnderlyingMthToDefault(2018) the default will trigger a CDS payout. If UnderlyingMthToDefault(2018) is also present then payout occurs between the Nth and Mth obligations to default.

Type: int

Used in components: UnderlyingInstrument

180.2.5962 UnderlyingNTPositionLimit

Position Limit in the near-term contract for a given exchange-traded product.

Type: int

Used in components: UnderlyingInstrument

180.2.5963 UnderlyingNumDaysInterest

Number of days of interest for underlying security.

Type: int

Used in components: UnderlyingInstrument

180.2.5964 UnderlyingObligationID

For a CDS basket or pool identifies the reference obligation.

Type: String

Used in components: UnderlyingInstrument

180.2.5965 UnderlyingObligationIDSource

Identifies the source scheme of the UnderlyingObligationID(1994).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)

Code	Name	Description
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.5966 UnderlyingObligationType

Type of reference obligation for credit derivatives contracts.

Type: String

Allowed values in UnderlyingObligationTypeCodeSet:

Code	Name	Description
0	Bond	Bond
1	ConvertibleBond	Convertible bond
2	Mortgage	Mortgage
3	Loan	Loan

Used in components: UnderlyingInstrument

180.2.5967 UnderlyingOfferPx

Offer price of the underlying instrument.

Type: Price

Used in messages: SecurityRiskMetricsReport

180.2.5968 UnderlyingOpenUnits

The number of units (units of the index or number of securities, par amount of a bond) that constitute the underlier. In the case of a basket swap, this is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

Type: Qty

Used in components: UnderlyingInstrument

180.2.5969 UnderlyingOptAttribute

Underlying security's OptAttribute.

See OptAttribute (206) field for description

Type: char

Used in components: UnderlyingInstrument

180.2.5970 UnderlyingOptionExerciseBusinessCenter

The business center calendar used to adjust the option exercise dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingOptionExerciseBusinessCenterGrp

180.2.5971 UnderlyingOptionExerciseBusinessCenterGrp

UnderlyingOptionExerciseBusinessCenterGrp is a repeating subcomponent of the UnderlyingOptionExerciseDates component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingOptionExerciseBusinessCenters	[1..1]	NumInGroup	
UnderlyingOptionExerciseBusinessCenter	[0..1]	String	Required if NoUnderlyingOptionExerciseBusinessCenters(41820) > 0.

Used in components: UnderlyingOptionExerciseDates

180.2.5972 UnderlyingOptionExerciseBusinessDayConvention

The business day convention used to adjust the option exercise dates. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingOptionExerciseDates

180.2.5973 UnderlyingOptionExercise

The UnderlyingOptionExercise component is a subcomponent of the UnderlyingInstrument component used to specify option exercise provisions. Its purpose is to identify the opportunities and conditions for exercise, e.g. the schedule of dates on which exercise is allowed. The embedded UnderlyingOptionExerciseExpiration component is used to terminate the opportunity for exercise.

Name	Mult.	Type	Description
UnderlyingExerciseDesc	[0..1]	String	
EncodedUnderlyingExerciseDescLen	[0..1]	Length	Must be set if EncodedUnderlyingExerciseDesc(41812) field is specified and must immediately precede it.
EncodedUnderlyingExerciseDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingExerciseDesc(41810) field in the encoded format specified via the MessageEncoding(347) field.

Name	Mult.	Type	Description
UnderlyingAutomaticExerciseIndicator	[0..1]	Boolean	
UnderlyingAutomaticExerciseThresholdRate	[0..1]	float	
UnderlyingExerciseConfirmationMethod	[0..1]	CodeSet	
UnderlyingManualNoticeBusinessCenter	[0..1]	String	
UnderlyingFallbackExerciseIndicator	[0..1]	Boolean	
UnderlyingLimitedRightToConfirmIndicator	[0..1]	Boolean	
UnderlyingExerciseSplitTicketIndicator	[0..1]	Boolean	
UnderlyingSettlMethodElectingPartySide	[0..1]	CodeSet	
UnderlyingSettlMethodElectionDate	[0..1]	Component	
UnderlyingOptionExerciseDates	[0..1]	Component	
UnderlyingOptionExerciseExpiration	[0..1]	Component	
UnderlyingOptionExerciseMakeWholeProvision	[0..1]	Component	

Used in components: UnderlyingInstrument

180.2.5974 UnderlyingOptionExerciseDate

The adjusted or unadjusted option exercise fixed date.

Type: LocalMktDate

Used in groups: UnderlyingOptionExerciseDateGrp

180.2.5975 UnderlyingOptionExerciseDateGrp

The UnderlyingOptionExerciseDateGrp is a repeating subcomponent of the UnderlyingOptionExerciseDates component used to specify fixed dates for exercise.

Name	Mult.	Type	Description
NoUnderlyingOptionExerciseDates	[1..1]	NumInGroup	

Name	Mult.	Type	Description
UnderlyingOptionExerciseDate	[0..1]	LocalMktDate	Required if NoUnderlyingOptionExerciseDates(41841) > 0.
UnderlyingOptionExerciseDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingOptionExerciseDates

180.2.5976 UnderlyingOptionExerciseDates

The UnderlyingOptionExerciseDate component is a subcomponent of the UnderlyingOptionExercise component used to specify option exercise dates.

Name	Mult.	Type	Description
UnderlyingOptionExerciseBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise dates.
UnderlyingOptionExerciseBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise dates.
UnderlyingOptionExerciseDateGrp	[0..*]	Group	
UnderlyingOptionExerciseEarliestDateOffsetDayType	[0..1]	CodeSet	
UnderlyingOptionExerciseEarliestDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingOptionExerciseEarliestDateUnit(41825) is specified.
UnderlyingOptionExerciseEarliestDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingOptionExerciseEarliestDatePeriod(41824) is specified.
UnderlyingOptionExerciseFrequencyPeriod	[0..1]	int	Conditinally required when UnderlyingOptionExerciseFrequencyUnit(41827) is specified.
UnderlyingOptionExerciseFrequencyUnit	[0..1]	CodeSet	Conditinally required when UnderlyingOptionExerciseFrequencyPeriod(41826) is specified.
UnderlyingOptionExerciseStartDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
UnderlyingOptionExerciseStart-DateRelativeTo	[0..1]	int	
UnderlyingOptionExerciseStartDate-OffsetPeriod	[0..1]	int	Conditionally required when UnderlyingOptionExerciseStartDateOffsetUnit(41831) is specified.
UnderlyingOptionExerciseStartDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingOptionExerciseStartDateOffsetPeriod(41830) is specified.
UnderlyingOptionExerciseStartDate-OffsetDayType	[0..1]	CodeSet	
UnderlyingOptionExerciseStartDateAdjusted	[0..1]	LocalMktDate	
UnderlyingOptionExerciseSkip	[0..1]	int	
UnderlyingOptionExerciseNomination-Deadline	[0..1]	LocalMktDate	
UnderlyingOptionExerciseFirstDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingOptionExerciseLastDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingOptionExerciseEarliestTime	[0..1]	LocalMktTime	
UnderlyingOptionExerciseLatestTime	[0..1]	LocalMktTime	
UnderlyingOptionExerciseTimeBusinessCenter	[0..1]	String	

Used in components: UnderlyingOptionExercise

180.2.5977 UnderlyingOptionExerciseDateType

Specifies the type of option exercise date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingOptionExerciseDateGrp

180.2.5978 UnderlyingOptionExerciseEarliestDateOffsetDayType

Specifies the day type of the relative earliest exercise date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingOptionExerciseDates

180.2.5979 UnderlyingOptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the relative earliest exercise date offset.

Type: int

Used in components: UnderlyingOptionExerciseDates

180.2.5980 UnderlyingOptionExerciseEarliestDateOffsetUnit

Time unit associated with the relative earliest exercise date offset.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingOptionExerciseDates

180.2.5981 UnderlyingOptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) (i) on the expriation date, in the case of a European style option, (ii) on each Bermuda option exercise date and the expiration date, in the case of a Bermuda style option, (iii) the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: UnderlyingOptionExerciseDates

180.2.5982 UnderlyingOptionExerciseExpiration

The UnderlyingOptionExerciseExpiration component is a subcomponent of the UnderlyingOptionExercise component used to specify option exercise expiration dates and times. The purpose of UnderlyingOptionExercise is to identify the scheduled opportunities for exercise. UnderlyingOptionExerciseExpiration identifies the end of the schedule.

Name	Mult.	Type	Description
UnderlyingOptionExerciseExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying exercise expiration dates.
UnderlyingOptionExerciseExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying option exercise expiration dates.
UnderlyingOptionExerciseExpirationDateGrp	[0..*]	Group	
UnderlyingOptionExerciseExpirationDateRelativeTo	[0..1]	int	
UnderlyingOptionExerciseExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetUnit(41849) is specified.
UnderlyingOptionExerciseExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingOptionExerciseExpirationDateOffsetPeriod(41848) is specified.
UnderlyingOptionExerciseExpirationFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingOptionExerciseExpirationFrequencyUnit(41851) is specified.

Name	Mult.	Type	Description
UnderlyingOptionExerciseExpirationFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingOptionExerciseExpirationFrequencyPeriod(41850) is specified.
UnderlyingOptionExerciseExpirationRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the option exercise dates.
UnderlyingOptionExerciseExpirationDateOffsetDayType	[0..1]	CodeSet	
UnderlyingOptionExerciseExpirationTime	[0..1]	LocalMktTime	
UnderlyingOptionExerciseExpirationTimeBusinessCenter	[0..1]	String	

Used in components: UnderlyingOptionExercise

180.2.5983 UnderlyingOptionExerciseExpirationDate

The adjusted or unadjusted option exercise expiration fixed date.

Type: LocalMktDate

Used in groups: UnderlyingOptionExerciseExpirationDateGrp

180.2.5984 UnderlyingOptionExerciseExpirationDateBusinessCenter

The business center calendar used to adjust the option exercise expiration dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingOptionExerciseExpirationDateBusinessCenterGrp

180.2.5985 UnderlyingOptionExerciseExpirationDateBusinessCenterGrp

UnderlyingOptionExerciseExpirationDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingOptionExerciseExpiration component used to specify the set of business centers whose calendars

drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingOptionExerciseExpirationDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingOptionExerciseExpirationDateBusinessCenter	[0..1]	String	Required if NoUnderlyingOptionExerciseExpirationDateBusinessCenters(41844) > 0.

Used in components: UnderlyingOptionExerciseExpiration

180.2.5986 UnderlyingOptionExerciseExpirationDateBusinessDayConvention

The business day convention used to adjust the option exercise expiration dates. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingOptionExerciseExpiration

180.2.5987 UnderlyingOptionExerciseExpirationDateGrp

The UnderlyingOptionExerciseExpirationDateGrp is a repeating subcomponent of the UnderlyingOptionExerciseExpiration component used to specify fixed dates for expiration.

Name	Mult.	Type	Description
NoUnderlyingOptionExerciseExpirationDates	[1..1]	NumInGroup	
UnderlyingOptionExerciseExpirationDate	[0..1]	LocalMktDate	Required if NoUnderlyingOptionExpirationDates(41856) > 0.
UnderlyingOptionExerciseExpirationDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingOptionExerciseExpiration

180.2.5988 UnderlyingOptionExerciseExpirationDateOffsetDayType

Specifies the day type of the relative option exercise expiration date offset.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingOptionExerciseExpiration

180.2.5989 UnderlyingOptionExerciseExpirationDateOffsetPeriod

Time unit multiplier for the relative exercise expiration date offset.

Type: int

Used in components: UnderlyingOptionExerciseExpiration

180.2.5990 UnderlyingOptionExerciseExpirationDateOffsetUnit

Time unit associated with the relative exercise expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingOptionExerciseExpiration

180.2.5991 UnderlyingOptionExerciseExpirationDateRelativeTo

Specifies the anchor date when the option exercise expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingOptionExerciseExpiration

180.2.5992 UnderlyingOptionExerciseExpirationDateType

Specifies the type of option exercise expiration date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingOptionExerciseExpirationDateGrp

180.2.5993 UnderlyingOptionExerciseExpirationFrequencyPeriod

Time unit multiplier for the frequency of exercise expiration dates.

Type: int

Used in components: UnderlyingOptionExerciseExpiration

180.2.5994 UnderlyingOptionExerciseExpirationFrequencyUnit

Time unit associated with the frequency of exercise expiration dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingOptionExerciseExpiration

180.2.5995 UnderlyingOptionExerciseExpirationRollConvention

The convention for determining the sequence of exercise expiration dates. It is used in conjunction with a specified frequency. Used only to override the roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month

Code	Name	Description
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.

Code	Name	Description
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: UnderlyingOptionExerciseExpiration

180.2.5996 UnderlyingOptionExerciseExpirationTime

The option exercise expiration time.

Type: LocalMktTime

Used in components: UnderlyingOptionExerciseExpiration

180.2.5997 UnderlyingOptionExerciseExpirationTimeBusinessCenter

The business center used to determine the locale for option exercise expiration time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingOptionExerciseExpiration

180.2.5998 UnderlyingOptionExerciseFirstDateUnadjusted

The unadjusted first exercise date.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseDates

180.2.5999 UnderlyingOptionExerciseFrequencyPeriod

Time unit multiplier for the frequency of exercise dates.

Type: int

Used in components: UnderlyingOptionExerciseDates

180.2.6000 UnderlyingOptionExerciseFrequencyUnit

Time unit associated with the frequency of exercise dates.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingOptionExerciseDates

180.2.6001 UnderlyingOptionExerciseLastDateUnadjusted

The unadjusted last exercise date.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseDates

180.2.6002 UnderlyingOptionExerciseLatestTime

Latest exercise time. See also UnderlyingOptionExerciseEarliestTime(41838).

Type: LocalMktTime

Used in components: UnderlyingOptionExerciseDates

180.2.6003 UnderlyingOptionExerciseMakeWholeProvision

UnderlyingOptionExerciseMakeWholeProvision is a subcomponent of the UnderlyingOptionExercise component used to specify the set of rules of maintaining balance when an option is exercised.

Name	Mult.	Type	Description
UnderlyingMakeWholeDate	[0..1]	LocalMktDate	
UnderlyingMakeWholeAmount	[0..1]	Amt	
UnderlyingMakeWholeBenchmarkCurveName	[0..1]	String	
UnderlyingMakeWholeBenchmarkCurvePoint	[0..1]	String	
UnderlyingMakeWholeRecallSpread	[0..1]	PriceOffset	
UnderlyingMakeWholeBenchmarkQuote	[0..1]	CodeSet	
UnderlyingMakeWholeInterpolationMethod	[0..1]	CodeSet	

Used in components: UnderlyingOptionExercise

180.2.6004 UnderlyingOptionExerciseNominationDeadline

The last date (adjusted) for establishing the option exercise terms.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseDates

180.2.6005 UnderlyingOptionExerciseSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: UnderlyingOptionExerciseDates

180.2.6006 UnderlyingOptionExerciseStartDateAdjusted

The adjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseDates

180.2.6007 UnderlyingOptionExerciseStartDateOffsetDayType

Specifies the day type of the relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingOptionExerciseDates

180.2.6008 UnderlyingOptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative exercise start date offset.

Type: int

Used in components: UnderlyingOptionExerciseDates

180.2.6009 UnderlyingOptionExerciseStartDateOffsetUnit

Time unit associated with the relative exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingOptionExerciseDates

180.2.6010 UnderlyingOptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingOptionExerciseDates

180.2.6011 UnderlyingOptionExerciseStartDateUnadjusted

The unadjusted start date for calculating periodic exercise dates.

Type: LocalMktDate

Used in components: UnderlyingOptionExerciseDates

180.2.6012 UnderlyingOptionExerciseTimeBusinessCenter

The business center used to determine the locale for option exercise time, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values

Type: String

Used in components: UnderlyingOptionExerciseDates

180.2.6013 UnderlyingOptionExpirationDesc

Description of the option expiration.

Type: String

Used in components: UnderlyingInstrument

180.2.6014 UnderlyingOptionsExchangeDividendsIndicator

Indicates whether option exchange dividends are applicable.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.6015 UnderlyingOptPayoutAmount

Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount.

Type: Amt

Used in components: UnderlyingInstrument

180.2.6016 UnderlyingOptPayoutType

Indicates the type of valuation method or payout trigger for an in-the-money option.

Type: int

Allowed values in OptPayoutTypeCodeSet:

Code	Name	Description
1	Vanilla	Vanilla
2	Capped	Capped
3	Binary	Digital (Binary)
4	Asian	Asian
5	Barrier	Barrier
6	DigitalBarrier	Digital Barrier
7	Lookback	Lookback
8	OtherPathDependent	Other path dependent
99	Other	Other

Used in components: UnderlyingInstrument

180.2.6017 UnderlyingOriginalNotionalPercentageOutstanding

See OriginalNotionalPercentageOutstanding(1452)

Type: Percentage

Used in components: UnderlyingInstrument

180.2.6018 UnderlyingPayAmount

Amount to pay in order to receive the underlying instrument

Type: Amt

Used in groups: UnderlyingAmount

180.2.6019 UnderlyingPaymentScheduleCurrency

The currency for this step. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6020 UnderlyingPaymentScheduleEndDateUnadjusted

The unadjusted end date of a cashflow payment.

Type: LocalMktDate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6021 UnderlyingPaymentScheduleFixedAmount

The explicit payment amount for this step.

Type: Amt

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6022 UnderlyingPaymentScheduleFixedCurrency

The currency of the fixed amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6023 UnderlyingPaymentScheduleFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6024 UnderlyingPaymentScheduleFixingDateBusinessCenter

The business center calendar used to adjust the payment schedule's fixing date, e.g. "GBLO". See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentScheduleFixingDateBusinessCenterGrp

180.2.6025 UnderlyingPaymentScheduleFixingDateBusinessCenterGrp

UnderlyingPaymentScheduleFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentScheduleFixing-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentScheduleFixing-DateBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentScheduleFixing-DateBusinessCenters(40966) > 0.

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6026 UnderlyingPaymentScheduleFixingDateBusinessDayCnvtn

The business day convention used to adjust the payment schedule's fixing date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6027 UnderlyingPaymentScheduleFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6028 UnderlyingPaymentScheduleFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6029 UnderlyingPaymentScheduleFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6030 UnderlyingPaymentScheduleFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6031 UnderlyingPaymentScheduleFixingDateUnadjusted

The unadjusted fixing date.

Type: LocalMktDate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6032 UnderlyingPaymentScheduleFixingDayCount

The number of days over which fixing should take place.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6033 UnderlyingPaymentScheduleFixingDayDistribution

The distribution of fixing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6034 UnderlyingPaymentScheduleFixingDayGrp

The UnderlyingPaymentScheduleFixingDayGrp is a repeating subcomponent of the UnderlyingPaymentScheduleGrp component used to detail periodic fixing days.

Name	Mult.	Type	Description
NoUnderlyingPaymentScheduleFixingDays	[1..1]	NumInGroup	
UnderlyingPaymentScheduleFixingDayOfWeek	[0..1]	CodeSet	Required if NoUnderlyingPaymentScheduleFixingDays(41878) > 0.
UnderlyingPaymentScheduleFixingDayNumber	[0..1]	int	

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6035 UnderlyingPaymentScheduleFixingDayNumber

The occurrence of the day of week on which fixing takes place.

Type: int

Used in groups: UnderlyingPaymentScheduleFixingDayGrp

180.2.6036 UnderlyingPaymentScheduleFixingDayOfWeek

The day of the week on which fixing takes place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday

Used in groups: UnderlyingPaymentScheduleFixingDayGrp

180.2.6037 UnderlyingPaymentScheduleFixingFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6038 UnderlyingPaymentScheduleFixingFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6039 UnderlyingPaymentScheduleFixingLagPeriod

Time unit multiplier for the fixing lag duration.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6040 UnderlyingPaymentScheduleFixingLagUnit

Time unit associated with the fixing lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6041 UnderlyingPaymentScheduleFixingTime

The fixing time.

Type: LocalMktTime

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6042 UnderlyingPaymentScheduleFixingTimeBusinessCenter

Business center for determining fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6043 UnderlyingPaymentScheduleGrp

The UnderlyingPaymentScheduleGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify notional and rate steps in the payment stream.

Name	Mult.	Type	Description
NoUnderlyingPaymentSchedules	[1..1]	NumInGroup	
UnderlyingPaymentScheduleType	[0..1]	CodeSet	Required if NoUnderlyingPaymentScheules(40664) > 0.
UnderlyingPaymentScheduleXID	[0..1]	XID	
UnderlyingPaymentScheduleXIDRef	[0..1]	XIDREF	
UnderlyingPaymentScheduleStubType	[0..1]	CodeSet	
UnderlyingPaymentScheduleStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentScheduleEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentSchedulePaySide	[0..1]	CodeSet	
UnderlyingPaymentScheduleReceiveSide	[0..1]	CodeSet	
UnderlyingPaymentScheduleNotional	[0..1]	Amt	
UnderlyingPaymentScheduleCurrency	[0..1]	Currency	
UnderlyingPaymentScheduleRate	[0..1]	Percentage	
UnderlyingPaymentScheduleRateMultiplier	[0..1]	float	
UnderlyingPaymentScheduleRateSpread	[0..1]	PriceOffset	
UnderlyingPaymentScheduleRateCurrency	[0..1]	Currency	
UnderlyingPaymentScheduleRateUnitOfMeasure	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingPaymentScheduleRateConversionFactor	[0..1]	float	
UnderlyingPaymentScheduleRateSpreadType	[0..1]	CodeSet	
UnderlyingPaymentScheduleRateSpreadPositionType	[0..1]	CodeSet	
UnderlyingPaymentScheduleRateTreatment	[0..1]	CodeSet	
UnderlyingPaymentScheduleFixedAmount	[0..1]	Amt	
UnderlyingPaymentScheduleFixedCurrency	[0..1]	Currency	
UnderlyingPaymentScheduleSettlPeriodPrice	[0..1]	Price	
UnderlyingPaymentScheduleSettlPeriodPriceCurrency	[0..1]	Currency	
UnderlyingPaymentScheduleSettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentScheduleStepUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentScheduleStepFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentScheduleStepFrequeencyUnit(40681) is specified.
UnderlyingPaymentScheduleStepFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentScheduleStepFrequeencyPeriod(40680) is specified.
UnderlyingPaymentScheduleStepOffsetValue	[0..1]	Amt	
UnderlyingPaymentScheduleStepRate	[0..1]	Percentage	
UnderlyingPaymentScheduleStepOffsetRate	[0..1]	Percentage	
UnderlyingPaymentScheduleStepRelativeTo	[0..1]	CodeSet	
UnderlyingPaymentScheduleRateSourceGrp	[0..*]	Group	
UnderlyingPaymentScheduleFixingDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentScheduleWeight	[0..1]	float	

Name	Mult.	Type	Description
UnderlyingPaymentScheduleFixing-DateRelativeTo	[0..1]	int	
UnderlyingPaymentScheduleFixing-DateBusinessDayCnvtn	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule.
UnderlyingPaymentScheduleFixing-DateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule.
UnderlyingPaymentScheduleFixingDa-teOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPay-mentScheduleFixingDateOffsetUnit(40692) is specified.
UnderlyingPaymentScheduleFixingDa-teOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentScheduleFixingDateOffsetPeriod(40691) is specified.
UnderlyingPaymentScheduleFixingDa-teOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentScheduleFixing-DayDistribution	[0..1]	CodeSet	
UnderlyingPaymentScheduleFixing-DayCount	[0..1]	int	
UnderlyingPaymentScheduleFixing-DateAdjusted	[0..1]	LocalMktDate	
UnderlyingPaymentScheduleFixing-DayGrp	[0..*]	Group	
UnderlyingPaymentScheduleFix-ingLagPeriod	[0..1]	int	Conditionally required when UnderlyingPay-mentScheduleFixingLagUnit(41894) is specified.
UnderlyingPaymentScheduleFix-ingLagUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentScheduleFixingLagPeriod(41893) is specified.
UnderlyingPaymentScheduleFixing-FirstObservationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentScheduleFixingFirstObserva-tionDateOffsetUnit(41896) is specified.
UnderlyingPaymentScheduleFixing-FirstObservationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentScheduleFixingFirstObserva-tionDateOffsetPeriod(41895) is specified.

Name	Mult.	Type	Description
UnderlyingPaymentScheduleFixing-Time	[0..1]	LocalMktTime	
UnderlyingPaymentScheduleFixing-TimeBusinessCenter	[0..1]	String	
UnderlyingPaymentScheduleInter-imExchangePaymentDateRelativeTo	[0..1]	int	
UnderlyingPaymentScheduleInter-imExchangeDatesBizDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment schedule.
UnderlyingPaymentScheduleInter-imExchangeDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment schedule.
UnderlyingPaymentScheduleInter-imExchangeDatesOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentScheduleInterimExchange-DatesOffsetUnit(40701) is specified.
UnderlyingPaymentScheduleInter-imExchangeDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentScheduleInterimExchange-DatesOffsetPeriod(40700) is specified.
UnderlyingPaymentScheduleInter-imExchangeDatesOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentScheduleInter-imExchangeDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingStreamGrp

180.2.6044 UnderlyingPaymentScheduleInterimExchangeDateAdjusted

The adjusted interim exchange date.

Type: LocalMktDate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6045 UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp

UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentScheduleGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentScheduleInterimExchangeDateBusinessCenters(40967) > 0.

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6046 UnderlyingPaymentScheduleInterimExchangeDatesBizDayConvention

The business day convention used to adjust the payment schedule's interim exchange date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6047 UnderlyingPaymentScheduleInterimExchangeDatesBusinessCenter

The business center calendar used to adjust the payment schedule's interim exchange date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentScheduleInterimExchangeDateBusinessCenterGrp

180.2.6048 UnderlyingPaymentScheduleInterimExchangeDatesOffsetDayType

Specifies the day type of the relative interim exchange date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6049 UnderlyingPaymentScheduleInterimExchangeDatesOffsetPeriod

Time unit multiplier for the relative interim exchange date offset.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6050 UnderlyingPaymentScheduleInterimExchangeDatesOffsetUnit

Time unit associated with the relative interim exchange date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6051 UnderlyingPaymentScheduleInterimExchangePaymentDateRelativeTo

Specifies the anchor date when the interim exchange payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6052 UnderlyingPaymentScheduleNotional

The notional value for this step, or amount of a cashflow payment.

Type: Amt

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6053 UnderlyingPaymentSchedulePaySide

The side of the party paying the step schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy

Code	Name	Description
2	Sell	Sell

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6054 UnderlyingPaymentScheduleRate

The rate value for this step.

Type: Percentage

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6055 UnderlyingPaymentScheduleRateConversionFactor

The number to be multiplied by the derived floating rate of the underlying's payment schedule in order to arrive at the payment rate. If omitted, the schedule rate conversion factor is 1.

Type: float

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6056 UnderlyingPaymentScheduleRateCurrency

Specifies the currency of the schedule rate. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6057 UnderlyingPaymentScheduleRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6058 UnderlyingPaymentScheduleRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: UnderlyingPaymentScheduleRateSourceGrp

180.2.6059 UnderlyingPaymentScheduleRateSourceGrp

UnderlyingPaymentScheduleRateSourceGrp is a repeating component within the UnderlyingPaymentScheduleGrp component used to identify primary and secondary rate sources.

Name	Mult.	Type	Description
NoUnderlyingPaymentScheduleRateSources	[1..1]	NumInGroup	
UnderlyingPaymentScheduleRateSource	[0..1]	CodeSet	Required if NoUnderlyingPaymentScheduleRates(40704) > 0.
UnderlyingPaymentScheduleRateSourceType	[0..1]	CodeSet	Required if NoUnderlyingPaymentScheduleRates(40704) > 0.
UnderlyingPaymentScheduleReferencePage	[0..1]	String	Conditionally required when UnderlyingPaymentScheduleRateSource(40705) = 99 (Other).

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6060 UnderlyingPaymentScheduleRateSourceType

Rate source type.

Type: int

Allowed values in RateSourceTypeCodeSet:

Code	Name	Description
0	Primary	Primary
1	Secondary	Secondary

Used in groups: UnderlyingPaymentScheduleRateSourceGrp

180.2.6061 UnderlyingPaymentScheduleRateSpread

The spread value for this step.

Type: PriceOffset

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6062 UnderlyingPaymentScheduleRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6063 UnderlyingPaymentScheduleRateSpreadType

Specifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6064 UnderlyingPaymentScheduleRateTreatment

Specifies the yield calculation treatment for the step schedule.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6065 UnderlyingPaymentScheduleRateUnitOfMeasure

The schedule rate unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances

Code	Name	Description
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters

Code	Name	Description
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece

Code	Name	Description
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6066 UnderlyingPaymentScheduleReceiveSide

The side of the party receiving the step schedule.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6067 UnderlyingPaymentScheduleReferencePage

Identifies the reference “page” from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When RateSource(1446) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: UnderlyingPaymentScheduleRateSourceGrp

180.2.6068 UnderlyingPaymentScheduleSettlPeriodPrice

The schedule settlement period price.

Type: Price

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6069 UnderlyingPaymentScheduleSettlPeriodPriceCurrency

The currency of the schedule settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6070 UnderlyingPaymentScheduleSettlPeriodPriceUnitOfMeasure

The settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels

Code	Name	Description
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters

Code	Name	Description
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot

Code	Name	Description
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6071 UnderlyingPaymentScheduleStartDateUnadjusted

The unadjusted date on which the value is adjusted, or calculated if a future value notional for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)), or the start date of a cashflow payment.

Type: LocalMktDate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6072 UnderlyingPaymentScheduleStepFrequencyPeriod

Time unit multiplier for the step frequency.

Type: int

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6073 UnderlyingPaymentScheduleStepFrequencyUnit

Time unit associated with the step frequency.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6074 UnderlyingPaymentScheduleStepOffsetRate

The explicit amount that the rate changes on each step date. This can be a positive or negative value.

Type: Percentage

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6075 UnderlyingPaymentScheduleStepOffsetValue

The explicit amount that the notional changes on each step date. This can be a positive or negative amount.

Type: Amt

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6076 UnderlyingPaymentScheduleStepRate

The percentage by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value specified in UnderlyingPaymentScheduleStepRelativeTo(40685). The percentage can be either positive or negative.

Type: Percentage

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6077 UnderlyingPaymentScheduleStepRelativeTo

Specifies whether the UnderlyingPaymentScheduleStepRate(40683) or UnderlyingPaymentScheduleStepOffsetValue(40682) should be applied to the initial notional or the previous notional in order to calculate the notional step change amount.

Type: int

Allowed values in PaymentScheduleStepRelativeToCodeSet:

Code	Name	Description
0	Initial	Initial
1	Previous	Previous

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6078 UnderlyingPaymentScheduleStepUnitOfMeasure

The schedule step unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6079 UnderlyingPaymentScheduleStubType

Indicates to which stub this schedule applies.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6080 UnderlyingPaymentScheduleType

Type of schedule.

Type: int

Allowed values in PaymentScheduleTypeCodeSet:

Code	Name	Description
0	Notional	Notional
1	CashFlow	Cash flow
2	FXLinkedNotional	FX linked notional
3	FixedRate	Fixed rate

Code	Name	Description
4	FutureValueNotional	Future value notional
5	KnownAmount	Known amount
6	FloatingRateMultiplier	Floating rate multiplier
7	Spread	Spread
8	CapRate	Cap rate
9	FloorRate	Floor rate
10	NonDeliverableSettlPaymentDates	Non-deliverable settlement payment dates
11	NonDeliverableSettlCalculation-Dates	Non-deliverable settlement calculation dates
12	NonDeliverableFXFixingDates	Non-deliverable fixing dates.
13	SettlPeriodNotnl	Settlement period notional
14	SettlPeriodPx	Settlement period price
15	CalcPeriod	Calculation period
16	DividendAccrualRateMultiplier	Dividend accrual rate multiplier
17	DividendAccrualRateSpread	Dividend accrual rate spread
18	DividendAccrualCapRate	Dividend accrual cap rate
19	DividendAccrualFloorRate	Dividend accrual floor rate
20	CompoundingRateMultiplier	Compounding rate multiplier
21	CompoundingRateSpread	Compounding rate spread
22	CompoundingCapRate	Compounding cap rate
23	CompoundingFloorRate	Compounding floor rate

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6081 UnderlyingPaymentScheduleWeight

Floating rate observation weight for cashflow payment.

Type: float

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6082 UnderlyingPaymentScheduleXID

Identifier of this UnderlyingPaymentSchedule for cross referencing elsewhere in the message.

Type: XID

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6083 UnderlyingPaymentScheduleXIDRef

Reference to payment schedule elsewhere in the message.

Type: XIDREF

Used in groups: UnderlyingPaymentScheduleGrp

180.2.6084 UnderlyingPaymentStreamAccrualDays

The number of days from the adjusted calculation period start date to the adjusted value date, calculated in accordance with the applicable day count fraction.

Type: int

Used in components: UnderlyingPaymentStream

180.2.6085 UnderlyingPaymentStreamAveragingMethod

When rate averaging is applicable, used to specify whether a weighted or unweighted average calculation method is to be used.

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6086 UnderlyingPaymentStreamBoundsFirstDateUnadjusted

The unadjusted first date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6087 UnderlyingPaymentStreamBoundsLastDateUnadjusted

The unadjusted last date of the compounding schedule. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6088 UnderlyingPaymentStreamCalculationLagPeriod

Time unit multiplier for the calculation lag duration.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6089 UnderlyingPaymentStreamCalculationLagUnit

Time unit associated with the calculation lag duration.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6090 UnderlyingPaymentStreamCapRate

The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6091 UnderlyingPaymentStreamCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6092 UnderlyingPaymentStreamCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6093 UnderlyingPaymentStreamCashSettlIndicator

Indicates whether cash settlement is applicable.

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6094 UnderlyingPaymentStream

The UnderlyingPaymentStream component is a subcomponent of the UnderlyingStream used to detail the attributes of a payment stream in a swap.

Name	Mult.	Type	Description
UnderlyingPaymentStreamType	[0..1]	CodeSet	
UnderlyingPaymentStreamMarketRate	[0..1]	int	
UnderlyingPaymentStreamDelayIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamCashSettlIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamSettlCurrency	[0..1]	Currency	
UnderlyingPaymentStreamDayCount	[0..1]	CodeSet	
UnderlyingPaymentStreamOtherDayCount	[0..1]	String	May be used to specify a count method not listed in UnderlyingPaymentStreamDayCount(40572).
UnderlyingPaymentStreamAccrualDays	[0..1]	int	
UnderlyingPaymentStreamDiscountType	[0..1]	CodeSet	
UnderlyingPaymentStreamDiscountRate	[0..1]	Percentage	
UnderlyingPaymentStreamDiscountRateDayCount	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingMethod	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingXIDRef	[0..1]	XIDREF	Mutually exclusive with UnderlyingPaymentStreamCompoundingFixedRate(42900) or the UnderlyingPaymentStreamCompoundingFloatingRate component.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingSpread	[0..1]	PriceOffset	
UnderlyingPaymentStreamInterpolationMethod	[0..1]	CodeSet	
UnderlyingPaymentStreamInterpolationPeriod	[0..1]	CodeSet	
UnderlyingPaymentStreamInitialPrincipalExchangeIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamInterimPrincipalExchangeIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamFinalPrincipalExchangeIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamFlatRateIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamFlatRateAmount	[0..1]	Amt	
UnderlyingPaymentStreamFlatRateCurrency	[0..1]	Currency	
UnderlyingPaymentStreamMaximumPaymentAmount	[0..1]	Amt	
UnderlyingPaymentStreamMaximumPaymentCurrency	[0..1]	Currency	
UnderlyingPaymentStreamMaximumTransactionAmount	[0..1]	Amt	
UnderlyingPaymentStreamMaximumTransactionCurrency	[0..1]	Currency	
UnderlyingPaymentStreamPaymentDates	[0..1]	Component	
UnderlyingPaymentStreamResetDates	[0..1]	Component	
UnderlyingPaymentStreamFixedRate	[0..1]	Component	
UnderlyingPaymentStreamFloatingRate	[0..1]	Component	
UnderlyingPaymentStreamCompoundingFixedRate	[0..1]	float	Mutually exclusive with UnderlyingPaymentStreamCompoundingXIDRef(42896) or the UnderlyingPaymentStreamCompoundingFloatingRate component.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingFloatingRate	[0..1]	Component	Mutually exclusive with UnderlyingPaymentStreamCompoundingFixedRate(42900) or the UnderlyingPaymentStreamCompoundingXIDRef(42896).
UnderlyingPaymentStreamCompoundingDates	[0..1]	Component	
UnderlyingPaymentStreamNonDeliverableSettlTerms	[0..1]	Component	

Used in groups: UnderlyingStreamGrp

180.2.6095 UnderlyingPaymentStreamCompoundingAveragingMethod

Specifies the averaging method when compounding floating rate averaging is applicable (e.g. weighted or unweighted).

Type: int

Allowed values in PaymentStreamAveragingMethodCodeSet:

Code	Name	Description
0	Unweighted	Unweighted
1	Weighted	Weighted

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6096 UnderlyingPaymentStreamCompoundingCapRate

The cap rate, if any, which applies to the compounding floating rate. It is only required where the compounding floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as "0.05".

Type: Percentage

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6097 UnderlyingPaymentStreamCompoundingCapRateBuySide

Reference to the buyer of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6098 UnderlyingPaymentStreamCompoundingCapRateSellSide

Reference to the seller of the compounding cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6099 UnderlyingPaymentStreamCompoundingDate

The compounding date. Type of date is specified in UnderlyingPaymentStreamCompoundingDate-Type(42903).

Type: LocalMktDate

Used in groups: UnderlyingPaymentStreamCompoundingDateGrp

180.2.6100 UnderlyingPaymentStreamCompoundingDateGrp

UnderlyingPaymentStreamCompoundingDateGrp is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify predetermined compounding dates.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamCompoundingDates	[1..1]	NumInGroup	
UnderlyingPaymentStreamCompoundingDate	[0..1]	LocalMktDate	Required if NoUnderlyingPaymentStreamCompoundingDates(42901) > 0.
UnderlyingPaymentStreamCompoundingDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6101 UnderlyingPaymentStreamCompoundingDatesBusinessCenter

The business center calendar used for date adjustment of the payment stream compounding dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp

180.2.6102 UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp

UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamCompoundingDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters	[1..1]	NumInGroup	

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingDatesBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamCompoundingDatesBusinessCenters(42915) > 0.

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6103 UnderlyingPaymentStreamCompoundingDatesBusinessDayConvention

The compounding dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6104 UnderlyingPaymentStreamCompoundingDates

UnderlyingPaymentStreamCompoundingDates is a subcomponent of the UnderlyingPaymentStream component used to specify the compounding dates of the stream - either specific, relative or periodic dates.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingDatesBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to payment stream compounding dates.
UnderlyingPaymentStreamCompoundingDatesBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to payment stream compounding dates.
UnderlyingPaymentStreamCompoundingDateGrp	[0..*]	Group	
UnderlyingPaymentStreamCompoundingDatesRelativeTo	[0..1]	int	
UnderlyingPaymentStreamCompoundingDatesOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamCompoundingDatesOffsetUnit(42907) is specified.
UnderlyingPaymentStreamCompoundingDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamCompoundingDatesOffsetPeriod(42906) is specified.
UnderlyingPaymentStreamCompoundingDatesOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingPeriodSkip	[0..1]	int	
UnderlyingPaymentStreamCompoundingStartDate	[0..1]	Component	
UnderlyingPaymentStreamCompoundingEndDate	[0..1]	Component	
UnderlyingPaymentStreamCompoundingFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamCompoundingFrequencyUnit(42911) is specified.
UnderlyingPaymentStreamCompoundingFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamCompoundingFrequencyPeriod(42910) is specified.
UnderlyingPaymentStreamCompoundingRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the payment stream dates.

Name	Mult.	Type	Description
UnderlyingPaymentStreamBounds-FirstDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamBound-sLastDateUnadjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingPaymentStream

180.2.6105 UnderlyingPaymentStreamCompoundingDatesOffsetDayType

Specifies the day type of the relative compounding date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6106 UnderlyingPaymentStreamCompoundingDatesOffsetPeriod

Time unit multiplier for the relative compounding date offset.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6107 UnderlyingPaymentStreamCompoundingDatesOffsetUnit

Time unit associated with the relative compounding date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6108 UnderlyingPaymentStreamCompoundingDatesRelativeTo

Specifies the anchor date when the compounding dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6109 UnderlyingPaymentStreamCompoundingDateType

Specifies the type of payment compounding date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingPaymentStreamCompoundingDateGrp

180.2.6110 UnderlyingPaymentStreamCompoundingEndDateAdjusted

The adjusted compounding end date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6111 UnderlyingPaymentStreamCompoundingEndDate

UnderlyingPaymentStreamCompoundingEndDate is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify the end date for compounding.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamCompoundingEndDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetUnit(42920) is specified.
UnderlyingPaymentStreamCompoundingEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod(42919) is specified.
UnderlyingPaymentStreamCompoundingEndDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingEndDateAdjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6112 UnderlyingPaymentStreamCompoundingEndDateOffsetDayType

Specifies the day type of the relative compounding end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6113 UnderlyingPaymentStreamCompoundingEndDateOffsetPeriod

Time unit multiplier for the relative compounding end date offset.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6114 UnderlyingPaymentStreamCompoundingEndDateOffsetUnit

Time unit associated with the relative compounding end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6115 UnderlyingPaymentStreamCompoundingEndDateRelativeTo

Specifies the anchor date when the compounding end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6116 UnderlyingPaymentStreamCompoundingEndDateUnadjusted

The unadjusted compounding end date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingEndDate

180.2.6117 UnderlyingPaymentStreamCompoundingFinalRatePrecision

Specifies the compounding floating rate rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6118 UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection

Specifies the rounding direction for the compounding floating rate.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6119 UnderlyingPaymentStreamCompoundingFixedRate

The compounding fixed rate applicable to the payment stream.

Type: float

Used in components: UnderlyingPaymentStream

180.2.6120 UnderlyingPaymentStreamCompoundingFloatingRate

UnderlyingPaymentStreamCompoundingFloatingRate is a subcomponent of the UnderlyingPaymentStream component used to report the parameters for determining the compounding floating rate of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingRateIndex	[0..1]	String	
UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod	[0..1]	int	Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurveUnit(42925) is specified.
UnderlyingPaymentStreamCompoundingRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required if UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod(42924) is specified.
UnderlyingPaymentStreamCompoundingRateMultiplier	[0..1]	float	
UnderlyingPaymentStreamCompoundingRateSpread	[0..1]	PriceOffset	
UnderlyingPaymentStreamCompoundingRateSpreadPositionType	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingRateTreatment	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingCapRate	[0..1]	Percentage	
UnderlyingPaymentStreamCompoundingCapRateBuySide	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingCapRateSellSide	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingFloorRate	[0..1]	Percentage	
UnderlyingPaymentStreamCompoundingFloorRateBuySide	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingFloorRateSellSide	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingInitialRate	[0..1]	Percentage	
UnderlyingPaymentStreamCompoundingFinalRateRoundingDirection	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingFinalRatePrecision	[0..1]	int	
UnderlyingPaymentStreamCompoundingAveragingMethod	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingNegativeRateTreatment	[0..1]	CodeSet	

Used in components: UnderlyingPaymentStream

180.2.6121 UnderlyingPaymentStreamCompoundingFloorRate

The floor rate, if any, which applies to the compounding floating rate. The floor rate (strike) is only required where the compounding floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate. The rate is expressed as a decimal, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6122 UnderlyingPaymentStreamCompoundingFloorRateBuySide

Reference to the buyer of the compounding floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6123 UnderlyingPaymentStreamCompoundingFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6124 UnderlyingPaymentStreamCompoundingFrequencyPeriod

Time unit multiplier for the frequency at which compounding dates occur.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6125 UnderlyingPaymentStreamCompoundingFrequencyUnit

Time unit associated with the frequency at which compounding dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6126 UnderlyingPaymentStreamCompoundingInitialRate

The initial compounding floating rate reset agreed between the principal parties involved in the trade. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. The initial rate is expressed in decimal form, e.g. 5% is represented as "0.05".

Type: Percentage

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6127 UnderlyingPaymentStreamCompoundingMethod

Compounding Method.

Type: int

Allowed values in PaymentStreamCompoundingMethodCodeSet:

Code	Name	Description
0	None	None
1	Flat	Flat
2	Straight	Straight
3	SpreadExclusive	Spread exclusive

Used in components: UnderlyingPaymentStream

180.2.6128 UnderlyingPaymentStreamCompoundingNegativeRateTreatment

Specifies the method for calculating payment obligations when a compounding floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6129 UnderlyingPaymentStreamCompoundingPeriodSkip

The number of periods in the "RelativeTo" schedule that are between each date in the compounding schedule. A skip of 2 would mean that compounding dates are relative to every second date in the "RelativeTo" schedule. If present this should have a value greater than 1.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6130 UnderlyingPaymentStreamCompoundingRateIndex

The payment stream's compounding floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6131 UnderlyingPaymentStreamCompoundingRateIndexCurvePeriod

Time unit multiplier for the payment stream's compounding floating rate index curve period.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6132 UnderlyingPaymentStreamCompoundingRateIndexCurveUnit

Time unit associated with the payment stream's compounding floating rate index curve period.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6133 UnderlyingPaymentStreamCompoundingRateMultiplier

A rate multiplier to apply to the compounding floating rate. The multiplier can be less than or greater than 1 (one). This should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6134 UnderlyingPaymentStreamCompoundingRateSpread

The basis points spread from the index specified in UnderlyingPaymentStreamCompoundingRateIndex(42923).

Type: PriceOffset

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6135 UnderlyingPaymentStreamCompoundingRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6136 UnderlyingPaymentStreamCompoundingRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: UnderlyingPaymentStreamCompoundingFloatingRate

180.2.6137 UnderlyingPaymentStreamCompoundingRollConvention

The convention for determining the sequence of compounding dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month

Code	Name	Description
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6138 UnderlyingPaymentStreamCompoundingSpread

The spread to be used for compounding. Used in scenarios where the interest payment is based on a compounding formula that uses a compounding spread in addition to the regular spread.

Type: PriceOffset

Used in components: UnderlyingPaymentStream

180.2.6139 UnderlyingPaymentStreamCompoundingStartDateAdjusted

The adjusted compounding start date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6140 UnderlyingPaymentStreamCompoundingStartDate

UnderlyingPaymentStreamCompoundingStartDate is a subcomponent of the UnderlyingPaymentStreamCompoundingDates component used to specify the start date for compounding.

Name	Mult.	Type	Description
UnderlyingPaymentStreamCompoundingStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamCompoundingStartDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetUnit(42944) is specified.
UnderlyingPaymentStreamCompoundingStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod(42943) is specified.
UnderlyingPaymentStreamCompoundingStartDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamCompoundingStartDateAdjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingPaymentStreamCompoundingDates

180.2.6141 UnderlyingPaymentStreamCompoundingStartDateOffsetDayType

Specifies the day type of the relative compounding start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6142 UnderlyingPaymentStreamCompoundingStartDateOffsetPeriod

Time unit multiplier for the relative compounding start date offset.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6143 UnderlyingPaymentStreamCompoundingStartDateOffsetUnit

Time unit associated with the relative compounding start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6144 UnderlyingPaymentStreamCompoundingStartDateRelativeTo

Specifies the anchor date when the compounding start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6145 UnderlyingPaymentStreamCompoundingStartDateUnadjusted

The unadjusted compounding start date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamCompoundingStartDate

180.2.6146 UnderlyingPaymentStreamCompoundingXIDRef

Reference to the stream which details the compounding fixed or floating rate.

Type: XIDREF

Used in components: UnderlyingPaymentStream

180.2.6147 UnderlyingPaymentStreamContractPrice

The price per relevant unit for purposes of the calculation of a fixed amount for a dry voyage charter or time charter commodity swap.

Type: Price

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6148 UnderlyingPaymentStreamContractPriceCurrency

Specifies the currency of UnderlyingPaymentStreamContractPrice(41907). Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6149 UnderlyingPaymentStreamDayCount

The day count convention used in the payment stream calculations.

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.

Code	Name	Description
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: UnderlyingPaymentStream

180.2.6150 UnderlyingPaymentStreamDaysAdjustmentIndicator

Indicates whether the contract specifies that the notional should be scaled by the number of days in range divided by the estimate trading days or not. The number of "days in range" refers to the number of returns that contribute to the realized volatility.

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6151 UnderlyingPaymentStreamDelayIndicator

Applicable to credit default swaps on mortgage backed securities to specify whether payment delays are applicable to the fixed amount.

Residential mortgage backed securities typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap.

Commercial mortage backed securities do not typically have a payment delay, with both payment dates (the coupon date of the reference obligation and the payment date of the synthetic swap) being on the 25th of each month.

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6152 UnderlyingPaymentStreamDiscountRate

Discount rate. The rate is expressed in decimal, e.g. 5% is expressed as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStream

180.2.6153 UnderlyingPaymentStreamDiscountRateDayCount

The day count convention applied to the UnderlyingPaymentStreamDiscountRate(40575).

Type: int

Allowed values in CouponDayCountCodeSet:

Code	Name	Description
0	OneOne	1/1. If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

Code	Name	Description
1	ThirtyThreeSixtyUS	30/360 (30U/360 or Bond Basis). See also ISO 15022 MICO code 'A001'.
2	ThirtyThreeSixtySIA	30/360 (SIA). A variant of "30/360" - when Date1 and Date2 are both Feb. 28th or 29th convert them to 30th using the same logic in the conversion of 31st to 30th.
3	ThirtyThreeSixtyM	30/360M. Commonly used day count convention for US mortgage backed securities. Feb 28th (or 29th in a leap year) is always considered as a 30th for a start date. As a comparison, in the regular 30/360 day count as used by most US agency and corporate bonds, a start date of Feb 28th (or 29th in a leap year) is still considered as the 28th (or 29th) day of a month of 30 days.
4	ThirtyEThreeSixty	30E/360 (Eurobond Basis). See also ISO 15022 MICO code 'A007'.
5	ThirtyEThreeSixtyISDA	30E/360 (ISDA). Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h).
6	ActThreeSixty	Act/360. See also ISO 15022 MICO code 'A004'.
7	ActThreeSixtyFiveFixed	Act/365 (FIXED). See also ISO 15022 MICO code 'A005'.
8	ActActAFB	Act/Act (AFB). See also ISO 15022 MICO code 'A010'.
9	ActActICMA	Act/Act (ICMA). See also ISO 15022 MICO code 'A006'.
10	ActActISMAUltimo	Act/Act (ICMA Ultimo). The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month.
11	ActActISDA	Act/Act (ISDA). See also ISO 15022 MICO code 'A008'.
12	BusTwoFiftyTwo	BUS/252. Used for Brazilian Real swaps, which is based on business days instead of calendar days. The number of business days divided by 252.
13	ThirtyEPlusThreeSixty	30E+/360. Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e. next month.
14	ActThreeSixtyFiveL	Act/365L. See also ISO 15022 MICO code 'A009'.
15	NLThreeSixtyFive	NL365. See also ISO 15022 MICO code 'A014'.
16	NLThreeSixty	NL360. This is the same as Act/360, with the exception of leap days (29th February) which are ignored.
17	Act364	Act/364. The actual number of days between Date1 and Date2, divided by 364.

Code	Name	Description
18	ThirtyThreeSixtyFive	30/365. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). See also ISO 15022 MICO code 'A002'.
19	ThirtyActual	30/Actual. Interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. See also ISO 15022 MICO code 'A003'.
20	ThirtyThreeSixtyICMA	30/360 (ICMA or basis rule). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30 calendar day of the same month, except for February. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be a 28 (or 29). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. See also ISO 15022 MICO code 'A011'.

Code	Name	Description
21	ThirtyETwoThreeSixty	30E2/360 (Eurobond basis model two). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31 is assumed to be a 30 and the 28 February of a non-leap year is assumed to be equivalent to a 29 February when the first day of the interest period is a 29, or to a 30 February when the first day of the interest period is a 30 or a 31. The 29 February of a leap year is assumed to be equivalent to a 30 February when the first day of the interest period is a 30 or a 31. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30 February when the end of the period is a 30 or a 31, or two days of interest in February when the end of the period is a 29, or three days of interest in February when it is the 28 February of a non-leap year and the end of the period is before the 29. See also ISO 15022 MICO code 'A012'.
22	ThirtyEThreeThreeSixty	30E3/360 (Eurobond basis model three). Interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31 is assumed to be a 30 and the 28 February (or 29 February for a leap year) is assumed to be equivalent to a 30 February. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30, even if it is the last day of the maturity coupon period. See also ISO 15022 MICO code 'A013'.
99	Other	Other. For other day count method. See also ISO 15022 MICO code 'OTHR'.

Used in components: UnderlyingPaymentStream

180.2.6154 UnderlyingPaymentStreamDiscountType

The method of calculating discounted payment amounts

Type: int

Allowed values in PaymentStreamDiscountTypeCodeSet:

Code	Name	Description
0	Standard	Standard
1	FRA	Forward Rate Agreement (FRA)

Used in components: UnderlyingPaymentStream

180.2.6155 UnderlyingPaymentStreamFinalPricePaymentDateAdjusted

The adjusted final price payment date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6156 UnderlyingPaymentStreamFinalPricePaymentDate

UnderlyingPaymentStreamFinalPricePaymentDate is a subcomponent of the UnderlyingPaymentStreamPaymentDates component used to specify the final price payment date, e.g. for an equity return swap.

Name	Mult.	Type	Description
UnderlyingPaymentStreamFinalPricePaymentDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamFinalPricePaymentDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit(42952) is specified.
UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod(42951) is specified.
UnderlyingPaymentStreamFinalPricePaymentDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamFinalPricePaymentDateAdjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6157 UnderlyingPaymentStreamFinalPricePaymentDateOffsetDayType

Specifies the day type of the relative final price payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6158 UnderlyingPaymentStreamFinalPricePaymentDateOffsetPeriod

Time unit multiplier for the relative final price payment date offset.

Type: int

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6159 UnderlyingPaymentStreamFinalPricePaymentDateOffsetUnit

Time unit associated with the relative final price payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6160 UnderlyingPaymentStreamFinalPricePaymentDateRelativeTo

Specifies the anchor date when the final price payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6161 UnderlyingPaymentStreamFinalPricePaymentDateUnadjusted

The unadjusted final price payment date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamFinalPricePaymentDate

180.2.6162 UnderlyingPaymentStreamFinalPrincipalExchangeIndicator

Indicates whether there is a final exchange of principal on the termination date.

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6163 UnderlyingPaymentStreamFinalRate

The floating rate determined at the final reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6164 UnderlyingPaymentStreamFinalRatePrecision

Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6165 UnderlyingPaymentStreamFinalRateRoundingDirection

Specifies the rounding direction.

Type: char

Allowed values in RoundingDirectionCodeSet:

Code	Name	Description
0	RoundToNearest	Round to nearest
1	RoundDown	Round down
2	RoundUp	Round up

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6166 UnderlyingPaymentStreamFirstObservationDateAdjusted

The adjusted initial price observation date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6167 UnderlyingPaymentStreamFirstObservationDateOffsetDayType

Specifies the day type of the initial price observation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6168 UnderlyingPaymentStreamFirstObservationDateOffsetPeriod

Time unit multiplier for the relative first observation date offset.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6169 UnderlyingPaymentStreamFirstObservationDateOffsetUnit

Time unit associated with the relative first observation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6170 UnderlyingPaymentStreamFirstObservationDateRelativeTo

Specifies the anchor date when the initial price observation date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6171 UnderlyingPaymentStreamFirstObservationDateUnadjusted

The unadjusted initial price observation date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6172 UnderlyingPaymentStreamFirstPaymentDateUnadjusted

The unadjusted first payment date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6173 UnderlyingPaymentStreamFixedAmount

The underlying payment stream's fixed payment amount. In CDS an alternative to UnderlyingPaymentStreamRate(40615).

Type: Amt

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6174 UnderlyingPaymentStreamFixedAmountUnitOfMeasure

Fixed payment amount unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.

Code	Name	Description
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces

Code	Name	Description
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard

Code	Name	Description
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6175 UnderlyingPaymentStreamFixedRate

UnderlyingPaymentStreamFixedRate is a subcomponent of the UnderlyingPaymentStream component used to report the fixed rate or fixed payment amount of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamRate	[0..1]	Percentage	Mutually exclusive with UnderlyingPaymentStreamFixedAmount(40616).
UnderlyingPaymentStream-FixedAmount	[0..1]	Amt	Mutually exclusive with UnderlyingPaymentStreamRate(40615).
UnderlyingPaymentStreamRateO-rAmountCurrency	[0..1]	Currency	
UnderlyingPaymentStream-FixedAmountUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentStreamTotal-FixedAmount	[0..1]	Amt	
UnderlyingPaymentStreamFutureVal-ueNotional	[0..1]	Amt	
UnderlyingPaymentStreamFutureVal-ueDateAdjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamWorld-ScaleRate	[0..1]	float	
UnderlyingPaymentStreamContract-Price	[0..1]	Price	
UnderlyingPaymentStreamContract-PriceCurrency	[0..1]	Currency	

Used in components: UnderlyingPaymentStream

180.2.6176 UnderlyingPaymentStreamFixingDate

The fixing date. Type of date is specified in UnderlyingPaymentStreamFixingDateType(42957).

Type: LocalMktDate

Used in groups: UnderlyingPaymentStreamFixingDateGrp

180.2.6177 UnderlyingPaymentStreamFixingDateAdjusted

The adjusted fixing date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamResetDates

180.2.6178 UnderlyingPaymentStreamFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamFixingDateBusinessCenterGrp

180.2.6179 UnderlyingPaymentStreamFixingDateBusinessCenterGrp

UnderlyingPaymentStreamFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamFixing-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamFixingDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamFixing-DateBusinessCenters(40972) > 0.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6180 UnderlyingPaymentStreamFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's fixing date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6181 UnderlyingPaymentStreamFixingDateGrp

UnderlyingPaymentStreamFixingDateGrp is a subcomponent of the UnderlyingPaymentStreamResetDates component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamFixingDates	[1..1]	NumInGroup	
UnderlyingPaymentStreamFixingDate	[0..1]	LocalMktDate	Required if NoUnderlyingPaymentStreamFixingDates(42955) > 0.
UnderlyingPaymentStreamFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6182 UnderlyingPaymentStreamFixingDateOffsetDayType

Specifies the day type of the relative fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamResetDates

180.2.6183 UnderlyingPaymentStreamFixingDateOffsetPeriod

Time unit multiplier for the relative fixing date offset.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6184 UnderlyingPaymentStreamFixingDateOffsetUnit

Time unit associated with the relative fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamResetDates

180.2.6185 UnderlyingPaymentStreamFixingDateRelativeTo

Specifies the anchor date when the fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6186 UnderlyingPaymentStreamFixingDateType

Specifies the type of fixing date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingPaymentStreamFixingDateGrp

180.2.6187 UnderlyingPaymentStreamFlatRateAmount

Specifies the actual monetary value of the flat rate when UnderlyingPaymentStreamFlatRateIndicator(41897) = 'Y'.

Type: Amt

Used in components: UnderlyingPaymentStream

180.2.6188 UnderlyingPaymentStreamFlatRateCurrency

Specifies the currency of the actual flat rate. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStream

180.2.6189 UnderlyingPaymentStreamFlatRateIndicator

When this element is specified and set to 'Y', the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction "Fixed". If 'N' it is taken on each Pricing Date "Floating".

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6190 UnderlyingPaymentStreamFloatingRate

UnderlyingPaymentStreamFloatingRate is a subcomponent of the UnderlyingPaymentStream component used to report the floating rate attributes of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamRateIndex	[0..1]	String	
UnderlyingPaymentStreamRateIndexSource	[0..1]	CodeSet	
UnderlyingPaymentStreamRateIndexID	[0..1]	String	Conditionally required when UnderlyingPaymentStreamRateIndexIDSource(43093) is specified.
UnderlyingPaymentStreamRateIndexIDSource	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamRateIndexID(43092) is specified.
UnderlyingPaymentStreamRateIndexCurveUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified.
UnderlyingPaymentStreamRateIndexCurvePeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit(40622) is specified.
UnderlyingPaymentStreamRateIndex2	[0..1]	String	
UnderlyingPaymentStreamRateIndex2Source	[0..1]	CodeSet	
UnderlyingPaymentStreamRateIndex2ID	[0..1]	String	Conditionally required when UnderlyingPaymentStreamRateIndex2IDSource(43123) is specified.
UnderlyingPaymentStreamRateIndex2IDSource	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamRateIndex2ID(43122) is specified.

Name	Mult.	Type	Description
UnderlyingPaymentStreamRateIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod(41912) is specified.
UnderlyingPaymentStreamRateIndex2CurvePeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit(41911) is specified.
UnderlyingPaymentStreamRateIndexLocation	[0..1]	String	
UnderlyingPaymentStreamRateIndexLevel	[0..1]	Qty	
UnderlyingPaymentStreamRateIndexUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentStreamSettlLevel	[0..1]	CodeSet	
UnderlyingPaymentStreamReferenceLevel	[0..1]	Qty	
UnderlyingPaymentStreamReferenceLevelUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentStreamReferenceLevelEqualsZeroIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamRateMultiplier	[0..1]	float	
UnderlyingPaymentStreamRateSpread	[0..1]	PriceOffset	
UnderlyingPaymentStreamRateSpreadCurrency	[0..1]	Currency	
UnderlyingPaymentStreamRateSpreadUnitOfMeasure	[0..1]	CodeSet	
UnderlyingPaymentStreamRateConversionFactor	[0..1]	float	
UnderlyingPaymentStreamRateSpreadType	[0..1]	CodeSet	
UnderlyingPaymentStreamRateSpreadPositionType	[0..1]	CodeSet	
UnderlyingPaymentStreamRateTreatment	[0..1]	CodeSet	
UnderlyingPaymentStreamCapRate	[0..1]	Percentage	
UnderlyingPaymentStreamCapRateBuySide	[0..1]	CodeSet	
UnderlyingPaymentStreamCapRateSellSide	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingPaymentStreamFloorRate	[0..1]	Percentage	
UnderlyingPaymentStreamFloorRate-BuySide	[0..1]	CodeSet	
UnderlyingPaymentStreamFloorRate-SellSide	[0..1]	CodeSet	
UnderlyingPaymentStreamInitialRate	[0..1]	Percentage	
UnderlyingPaymentStreamLastReseetRate	[0..1]	Percentage	
UnderlyingPaymentStreamFinalRate	[0..1]	Percentage	
UnderlyingPaymentStreamFinalRateRoundingDirection	[0..1]	CodeSet	
UnderlyingPaymentStreamFinalRate-Precision	[0..1]	int	
UnderlyingPaymentStreamAveraging-Method	[0..1]	CodeSet	
UnderlyingPaymentStreamNegativeRateTreatment	[0..1]	CodeSet	
UnderlyingPaymentStreamCalculationLagPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamCalculationLagUnit(41927) is specified.
UnderlyingPaymentStreamCalculationLagUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamCalculationLagPeriod(41926) is specified.
UnderlyingPaymentStreamFirstObservationDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamFirstObservationDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamFirstObservationDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamFirstObservationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetUnit(41929) is specified.
UnderlyingPaymentStreamFirstObservationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamFirstObservationOffsetPeriod(41928) is specified.
UnderlyingPaymentStreamFirstObservationDateAdjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamPricingDay-Type	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingPaymentStreamPricingDay-Distribution	[0..1]	CodeSet	
UnderlyingPaymentStreamPricingDay-Count	[0..1]	int	
UnderlyingPaymentStreamPricing-BusinessCalendar	[0..1]	String	
UnderlyingPaymentStreamPricing-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of pricing dates.
UnderlyingPaymentStreamPricing-BusinessCenterGrp	[0..*]	Group	
UnderlyingPaymentStreamPricingDay-Grp	[0..*]	Group	
UnderlyingPaymentStreamPricing-DateGrp	[0..*]	Group	
UnderlyingPaymentStreamInflation-LagPeriod	[0..1]	int	Conditionally required when UnderlyingPay-mentStreamInflationLagUnit(40640) is specified.
UnderlyingPaymentStreamInflationLa-gUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStreamInflationLagPeriod(40639) is specified.
UnderlyingPaymentStreamInflation-LagDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamInflationIn-terpolationMethod	[0..1]	CodeSet	
UnderlyingPaymentStreamInflationIn-dexSource	[0..1]	CodeSet	
UnderlyingPaymentStreamInflation-PublicationSource	[0..1]	String	
UnderlyingPaymentStreamInflationIni-tialIndexLevel	[0..1]	float	
UnderlyingPaymentStreamInflation-FallbackBondApplicable	[0..1]	Boolean	
UnderlyingPaymentStreamFRADis-counting	[0..1]	CodeSet	
UnderlyingPaymentStreamUnderlier-RefID	[0..1]	String	
UnderlyingPaymentStreamFormula	[0..1]	Component	

Name	Mult.	Type	Description
UnderlyingDividendConditions	[0..1]	Component	
UnderlyingReturnRateNotionalReset	[0..1]	Boolean	
UnderlyingReturnRateGrp	[0..*]	Group	
UnderlyingPaymentStreamLinkInitial-Level	[0..1]	Price	
UnderlyingPaymentStreamLinkClosin-gLevelIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamLinkExpir-ingLevelIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamLinkEsti-matedTradingDays	[0..1]	int	
UnderlyingPaymentStream-LinkStrikePrice	[0..1]	Price	
UnderlyingPaymentStream-LinkStrikePriceType	[0..1]	CodeSet	
UnderlyingPaymentStreamLinkMaxi-mumBoundary	[0..1]	float	
UnderlyingPaymentStreamLinkMini-mumBoundary	[0..1]	float	
UnderlyingPaymentStreamLinkNum-berOfDataSeries	[0..1]	int	
UnderlyingPaymentStreamVarianceU-nadjustedCap	[0..1]	float	
UnderlyingPaymentStreamRealized-VarianceMethod	[0..1]	CodeSet	
UnderlyingPaymentStreamDaysAdjust-mentIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamNearestEx-changeContractRefID	[0..1]	String	
UnderlyingPaymentStreamVegaN-otionalAmount	[0..1]	float	

Used in components: UnderlyingPaymentStream

180.2.6191 UnderlyingPaymentStreamFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6192 UnderlyingPaymentStreamFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6193 UnderlyingPaymentStreamFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6194 UnderlyingPaymentStreamFormula

Contains an XML representation of the formula. Defined for flexibility in choice of language (MathML, OpenMath or text).

Type: XMLData

Used in groups: UnderlyingPaymentStreamFormulaMathGrp

180.2.6195 UnderlyingPaymentStreamFormula

UnderlyingPaymentStreamFormula is a subcomponent of the UnderlyingPaymentStreamFloatingRate component used to report the parameters for determining the floating rate of the stream e.g. for equity swaps.

Name	Mult.	Type	Description
UnderlyingPaymentStreamFormulaCurrency	[0..1]	Currency	
UnderlyingPaymentStreamFormulaCurrencyDeterminationMethod	[0..1]	String	
UnderlyingPaymentStreamFormulaReferenceAmount	[0..1]	int	
UnderlyingPaymentStreamFormulaMathGrp	[0..*]	Group	
UnderlyingPaymentStreamFormulaImage	[0..1]	Component	

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6196 UnderlyingPaymentStreamFormulaCurrency

The currency in which the formula amount is denominated. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStreamFormula

180.2.6197 UnderlyingPaymentStreamFormulaCurrencyDeterminationMethod

Specifies the method according to which the formula amount currency is determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in components: UnderlyingPaymentStreamFormula

180.2.6198 UnderlyingPaymentStreamFormulaDesc

A description of the math formula in UnderlyingPaymentStreamFormula(42982).

Type: String

Used in groups: UnderlyingPaymentStreamFormulaMathGrp

180.2.6199 UnderlyingPaymentStreamFormulaImage

Image of the formula image when represented through an encoded clip in base64Binary.

Type: data

Used in components: UnderlyingPaymentStreamFormulaImage

180.2.6200 UnderlyingPaymentStreamFormulaImage

UnderlyingPaymentStreamFormulaImage is a subcomponent of the UnderlyingPaymentStreamFormula component used to include a base64Binary-encoded image clip of the formula.

Name	Mult.	Type	Description
UnderlyingPaymentStreamFormulaImageLength	[0..1]	Length	Conditionally required when UnderlyingPaymentStreamFormulaImage(42948) is specified.
UnderlyingPaymentStreamFormulaImage	[0..1]	data	Conditionally required when UnderlyingPaymentStreamFormulaImageLength(42947) is specified.

Used in components: UnderlyingPaymentStreamFormula

180.2.6201 UnderlyingPaymentStreamFormulaImageLength

Length in bytes of the UnderlyingPaymentStreamFormulaImage(42948) field.

Type: Length

Used in components: UnderlyingPaymentStreamFormulaImage

180.2.6202 UnderlyingPaymentStreamFormulaLength

Byte length of encoded (non-ASCII characters) UnderlyingPaymentStreamFormula(42982) field.

Type: Length

Used in groups: UnderlyingPaymentStreamFormulaMathGrp

180.2.6203 UnderlyingPaymentStreamFormulaMathGrp

UnderlyingPaymentStreamFormulaMathGrp is a repeating subcomponent within the UnderlyingPaymentStreamFormula component. It is used to specify the set of formulas, sub-formulas and descriptions from which the rate is derived.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamFormulas	[1..1]	NumInGroup	
UnderlyingPaymentStreamFormulaLength	[0..1]	Length	Required if NoUnderlyingPaymentStreamFormulas(42981) > 0
UnderlyingPaymentStreamFormula	[0..1]	XMLData	Required if NoUnderlyingPaymentStreamFormulas(42981) > 0.
UnderlyingPaymentStreamFormulaDesc	[0..1]	String	

Used in components: UnderlyingPaymentStreamFormula

180.2.6204 UnderlyingPaymentStreamFormulaReferenceAmount

Specifies the reference amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or refers to a term defined elsewhere in the swap document.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of reference amounts.

Type: int

Used in components: UnderlyingPaymentStreamFormula

180.2.6205 UnderlyingPaymentStreamFRADiscounting

The method of Forward Rate Agreement (FRA) discounting, if any, that will apply.

Type: int

Allowed values in PaymentStreamFRADiscountingCodeSet:

Code	Name	Description
0	None	None
1	ISDA	International Swaps and Derivatives Association (ISDA)
2	AFMA	Australian Financial Markets Association (AFMA)

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6206 UnderlyingPaymentStreamFutureValueDateAdjusted

The adjusted value date of the future value amount.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6207 UnderlyingPaymentStreamFutureValueNotional

The future value notional is normally only required for certain non-deliverable interest rate swaps (e.g. Brazillian Real (BRL) vs. CETIP Interbank Deposit Rate (CDI)). The value is calculated as follows: Future Value Notional = Notional Amount * (1 + Fixed Rate) ^ (Fixed Rate Day Count Fraction). The currency is the same as the stream notional.

Type: Amt

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6208 UnderlyingPaymentStreamInflationFallbackBondApplicable

Indicates whether a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8, is applicable or not. If not specified, the default value is "Y" (True/Yes).

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6209 UnderlyingPaymentStreamInflationIndexSource

The inflation index reference source.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6210 UnderlyingPaymentStreamInflationInitialIndexLevel

Initial known index level for the first calculation period.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6211 UnderlyingPaymentStreamInflationInterpolationMethod

The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6212 UnderlyingPaymentStreamInflationLagDayType

The inflation lag period day type.

Type: int

Allowed values in PaymentStreamInflationLagDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6213 UnderlyingPaymentStreamInflationLagPeriod

Time unit multiplier for the inflation lag period. The lag period is the offsetting period from the payment date which determines the reference period for which the inflation index is observed.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6214 UnderlyingPaymentStreamInflationLagUnit

Time unit associated with the inflation lag period.

Type: String

Allowed values in PaymentStreamInflationLagUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6215 UnderlyingPaymentStreamInflationPublicationSource

The current main publication source such as relevant web site or a government body.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6216 UnderlyingPaymentStreamInitialFixingDateAdjusted

The adjusted initial fixing date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamResetDates

180.2.6217 UnderlyingPaymentStreamInitialFixingDateBusinessCenter

The business center calendar used to adjust the payment stream's initial fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp

180.2.6218 UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp

UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers

whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamInitial-FixingDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamInitialFix-ingDateBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamInitial-FixingDateBusinessCenters(40971) > 0.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6219 UnderlyingPaymentStreamInitialFixingDateBusinessDayConvention

The business day convention used to adjust the payment stream's initial fixing date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6220 UnderlyingPaymentStreamInitialFixingDateOffsetDayType

Specifies the day type of the relative initial fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamResetDates

180.2.6221 UnderlyingPaymentStreamInitialFixingDateOffsetPeriod

Time unit multiplier for the relative initial fixing date offset.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6222 UnderlyingPaymentStreamInitialFixingDateOffsetUnit

Time unit associated with the relative initial fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamResetDates

180.2.6223 UnderlyingPaymentStreamInitialFixingDateRelativeTo

Specifies the anchor date when the initial fixing date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6224 UnderlyingPaymentStreamInitialPrincipalExchangeIndicator

Indicates whether there is an initial exchange of principal on the effective date.

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6225 UnderlyingPaymentStreamInitialRate

The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6226 UnderlyingPaymentStreamInterimPrincipalExchangeIndicator

Indicates whether there are intermediate or interim exchanges of principal during the term of the swap.

Type: Boolean

Used in components: UnderlyingPaymentStream

180.2.6227 UnderlyingPaymentStreamInterpolationMethod

The method used when calculating the index rate from multiple points on the curve. The most common is linear method.

Type: int

Allowed values in PaymentStreamInflationInterpolationMethodCodeSet:

Code	Name	Description
0	None	None
1	LinearZeroYield	Linear zero yield

Used in components: UnderlyingPaymentStream

180.2.6228 UnderlyingPaymentStreamInterpolationPeriod

Defines applicable periods for interpolation.

Type: int

Allowed values in PaymentStreamInterpolationPeriodCodeSet:

Code	Name	Description
0	Initial	Initial. Interpolation is applicable to the initial period only.
1	InitialAndFinal	Initial and final. Interpolation is applicable to the initial and final periods only.
2	Final	Final. Interpolation is applicable to the final period only.
3	AnyPeriod	Any period. Interpolation is applicable to any non-standard period.

Used in components: UnderlyingPaymentStream

180.2.6229 UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted

The unadjusted last regular payment date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6230 UnderlyingPaymentStreamLastResetRate

The floating rate determined at the most recent reset. The rate is expressed in decimal form, e.g. 5% is represented as 0.05.

Type: Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6231 UnderlyingPaymentStreamLinkClosingLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the closing level of the default exchange traded contract or not.

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6232 UnderlyingPaymentStreamLinkEstimatedTradingDays

The expected number of trading days in the variance or correlation swap stream.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6233 UnderlyingPaymentStreamLinkExpiringLevelIndicator

Indicates whether the correlation or variance swap contract will ("Y") strike off the expiring level of the default exchange traded contract or not.

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6234 UnderlyingPaymentStreamLinkInitialLevel

Price level at which the correlation or variance swap contract will strike.

Type: Price

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6235 UnderlyingPaymentStreamLinkMaximumBoundary

Specifies the maximum or upper boundary for variance or strike determination.

For a variation swap stream all observations above this price level will be excluded from the variance calculation.

For a correlation swap stream the maximum boundary is a percentage of the strike price.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6236 UnderlyingPaymentStreamLinkMinimumBoundary

Specifies the minimum or lower boundary for variance or strike determination.

For a variation swap stream all observations below this price level will be excluded from the variance calculation.

For a correlation swap stream the minimum boundary is a percentage of the strike price.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6237 UnderlyingPaymentStreamLinkNumberOfDataSeries

Number of data series for a correlation swap. Normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific. Each of these geographic areas will have its own data series to avoid contagion.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6238 UnderlyingPaymentStreamLinkStrikePrice

The strike price of a correlation or variance swap stream.

Type: Price

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6239 UnderlyingPaymentStreamLinkStrikePriceType

For a variance swap specifies how UnderlyingPaymentStreamLinkStrikePrice(42968) is expressed.

Type: int

Allowed values in PaymentStreamLinkStrikePriceTypeCodeSet:

Code	Name	Description
0	Volatility	Volatility
1	Variance	Variance

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6240 UnderlyingPaymentStreamMarketRate

Used only for credit index trade. This contains the credit spread ("fair value") at which the trade was executed. The market rate varies over the life of the index depending on market conditions. This is the price of the index as quoted by trading desks.

Type: int

Used in components: UnderlyingPaymentStream

180.2.6241 UnderlyingPaymentStreamMasterAgreementPaymentDatesIndicator

When set to 'Y', it indicates that payment dates are specified in the relevant master agreement.

Type: Boolean

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6242 UnderlyingPaymentStreamMaximumPaymentAmount

Specifies the limit on the total payment amount.

Type: Amt

Used in components: UnderlyingPaymentStream

180.2.6243 UnderlyingPaymentStreamMaximumPaymentCurrency

Specifies the currency of total payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStream

180.2.6244 UnderlyingPaymentStreamMaximumTransactionAmount

Specifies the limit on the payment amount that goes out in any particular calculation period.

Type: Amt

Used in components: UnderlyingPaymentStream

180.2.6245 UnderlyingPaymentStreamMaximumTransactionCurrency

Specifies the currency of the period payment amount limit. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStream

180.2.6246 UnderlyingPaymentStreamNearestExchangeContractRefID

References a contract listed on an exchange through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6247 UnderlyingPaymentStreamNegativeRateTreatment

The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

Type: int

Allowed values in PaymentStreamNegativeRateTreatmentCodeSet:

Code	Name	Description
0	ZeroInterestRateMethod	Zero interest rate method
1	NegativeInterestRateMethod	Negative interest rate method

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6248 UnderlyingPaymentStreamNonDeliverableFixingDateGrp

UnderlyingPaymentStreamNonDeliverableFixingDate is a subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTerms component used to specify predetermined fixing dates.

Name	Mult.	Type	Description
NoUnderlyingNonDeliverableFixingDates	[1..1]	NumInGroup	
UnderlyingNonDeliverableFixingDate	[0..1]	LocalMktDate	Required if NoUnderlyingNonDeliverableFixingDates(40656) > 0.
UnderlyingNonDeliverableFixingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6249 UnderlyingPaymentStreamNonDeliverableFixingDatesBizDayConvention

The business day convention used to adjust the payment stream's fixing date for the non-deliverable terms. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)

Code	Name	Description
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6250 UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenter

The business center calendar used to adjust the payment stream's fixing date for the non-deliverable terms, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

180.2.6251 UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp

UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters(40968) > 0.

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6252 UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetDayType

Specifies the day type of the relative non-deliverable fixing date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6253 UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod

Time unit multiplier for the relative non-deliverable fixing date offset.

Type: int

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6254 UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit

Time unit associated with the relative non-deliverable fixing date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6255 UnderlyingPaymentStreamNonDeliverableFixingDatesRelativeTo

Specifies the anchor date when the non-deliverable fixing dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6256 UnderlyingPaymentStreamNonDeliverableRefCurrency

The non-deliverable settlement reference currency. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6257 UnderlyingPaymentStreamNonDeliverableSettlRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: UnderlyingPaymentStreamNonDeliverableSettlRateSource

180.2.6258 UnderlyingPaymentStreamNonDeliverableSettlRateSource

UnderlyingPaymentStreamNonDeliverableSettlRateSource is a subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTerms component used to specify the rate source in the event of payment non-delivery.

Name	Mult.	Type	Description
UnderlyingPaymentStreamNonDeliverableSettlRateSource	[0..1]	CodeSet	
UnderlyingPaymentStreamNonDeliverableSettlReferencePage	[0..1]	String	Conditionally required when UnderlyingPaymentStreamNonDeliverableSettlRateSource(40661) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6259 UnderlyingPaymentStreamNonDeliverableSettlReferencePage

Identifies the reference "page" from the rate source.

When UnderlyingPaymentStreamNonDeliverableSettlRateSource(40661) = 3(ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: UnderlyingPaymentStreamNonDeliverableSettlRateSource

180.2.6260 UnderlyingPaymentStreamNonDeliverableSettlTerms

UnderlyingPaymentStreamNonDeliverableSettlTerms is a subcomponent of the UnderlyingPaymentStream component used to specify the non-deliverable settlement terms of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamNonDeliverableRefCurrency	[0..1]	Currency	
UnderlyingPaymentStreamNonDeliverableFixingDatesBizDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's non-deliverable settlement terms.

Name	Mult.	Type	Description
UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's non-deliverable settlement terms.
UnderlyingPaymentStreamNonDeliverableFixingDatesRelativeTo	[0..1]	int	
UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit(40653) is specified.
UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetPeriod(40652) is specified.
UnderlyingPaymentStreamNonDeliverableFixingDatesOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamNonDeliverableSettlRateSource	[0..1]	Component	
UnderlyingPaymentStreamNonDeliverableFixingDateGrp	[0..*]	Group	
UnderlyingSettlRateDisruptionFallbackGrp	[0..*]	Group	

Used in components: UnderlyingPaymentStream

180.2.6261 UnderlyingPaymentStreamOtherDayCount

The industry name of the day count convention not listed in UnderlyingPaymentStreamDayCount(40572).

Type: String

Used in components: UnderlyingPaymentStream

180.2.6262 UnderlyingPaymentStreamPaymentDate

The adjusted or unadjusted fixed stream payment date.

Type: LocalMktDate

Used in groups: UnderlyingPaymentStreamPaymentDateGrp

180.2.6263 UnderlyingPaymentStreamPaymentDateBusinessCenter

The business center calendar used to adjust the payment stream's payment date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamPaymentDateBusinessCenterGrp

180.2.6264 UnderlyingPaymentStreamPaymentDateBusinessCenterGrp

UnderlyingPaymentStreamPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamPaymentDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamPaymentDateBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamPaymentDateBusinessCenters(40969) > 0.

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6265 UnderlyingPaymentStreamPaymentDateBusinessDayConvention

The business day convention used to adjust the payment stream's payment date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.

Code	Name	Description
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6266 UnderlyingPaymentStreamPaymentDateGrp

The UnderlyingPaymentStreamPaymentDateGrp is a repeating subcomponent of the UnderlyingPaymentStreamPaymentDates component used to detail fixed dates for swap stream payments.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamPaymentDates	[1..1]	NumInGroup	
UnderlyingPaymentStreamPaymentDate	[0..1]	LocalMktDate	Required if NoUnderlyingPaymentStreamPaymentDates(41937) > 0.
UnderlyingPaymentStreamPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6267 UnderlyingPaymentStreamPaymentDateOffsetDayType

Specifies the day type of the relative payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar

Code	Name	Description
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6268 UnderlyingPaymentStreamPaymentDateOffsetPeriod

Time unit multiplier for the relative payment date offset.

Type: int

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6269 UnderlyingPaymentStreamPaymentDateOffsetUnit

Time unit associated with the relative payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6270 UnderlyingPaymentStreamPaymentDateRelativeTo

Specifies the anchor date when payment dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6271 UnderlyingPaymentStreamPaymentDates

UnderlyingPaymentStreamPaymentDates is a subcomponent of the UnderlyingPaymentStream component used to specify the payment dates of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's payment dates.
UnderlyingPaymentStreamPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's payment dates.
UnderlyingPaymentStreamPaymentDateGrp	[0..*]	Group	
UnderlyingPaymentStreamPaymentFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamPaymentFrequencyUnit(40584) is specified.
UnderlyingPaymentStreamPaymentFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamPaymentFrequencyPeriod(40583) is specified.
UnderlyingPaymentStreamPaymentRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates.
UnderlyingPaymentStreamFirstPaymentDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamLastRegularPaymentDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamPaymentDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamPaymentOffsetUnit(40590) is specified.

Name	Mult.	Type	Description
UnderlyingPaymentStreamPayment-DateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStreamPaymentOffsetPeriod(40589) is specified.
UnderlyingPaymentStreamPayment-DateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamMasterA-greementPaymentDatesIndicator	[0..1]	Boolean	
UnderlyingPaymentStreamFinalPrice-PaymentDate	[0..1]	Component	

Used in components: UnderlyingPaymentStream

180.2.6272 UnderlyingPaymentStreamPaymentDateType

Specifies the type of payment date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingPaymentStreamPaymentDateGrp

180.2.6273 UnderlyingPaymentStreamPaymentFrequencyPeriod

Time unit multiplier for the frequency of payments.

Type: int

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6274 UnderlyingPaymentStreamPaymentFrequencyUnit

Time unit associated with the frequency of payments.

Type: String

Allowed values in PaymentStreamPaymentFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
T	Term	Term

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6275 UnderlyingPaymentStreamPaymentRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month

Code	Name	Description
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday

Code	Name	Description
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: UnderlyingPaymentStreamPaymentDates

180.2.6276 UnderlyingPaymentStreamPricingBusinessCalendar

Specifies the business calendar to use for pricing.

See http://www.fpml.org/coding-scheme/commodity-business-calendar for values.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6277 UnderlyingPaymentStreamPricingBusinessCenter

The business center calendar used to adjust the payment stream's pricing dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamPricingBusinessCenterGrp

180.2.6278 UnderlyingPaymentStreamPricingBusinessCenterGrp

UnderlyingPaymentStreamPricingBusinessCenterGrp is a repeating subcomponent of the Underlying-PaymentStreamFloatingRate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAd-justment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamPricing-BusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamPricing-BusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamPricing-BusinessCenters(41909) > 0.

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6279 UnderlyingPaymentStreamPricingBusinessDayConvention

The business day convention used to adjust the payment stream's pricing dates. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6280 UnderlyingPaymentStreamPricingDate

An adjusted or unadjusted fixed pricing date.

Type: LocalMktDate

Used in groups: UnderlyingPaymentStreamPricingDateGrp

180.2.6281 UnderlyingPaymentStreamPricingDateGrp

The UnderlyingPaymentStreamPricingDateGrp is a repeating subcomponent of the UnderlyingPaymentStreamFloatingRate component used to detail fixed pricing dates.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamPricingDates	[1..1]	NumInGroup	
UnderlyingPaymentStreamPricingDate	[0..1]	LocalMktDate	Required if NoUnderlyingPaymentStreamPricingDates(41941) > 0.
UnderlyingPaymentStreamPricingDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6282 UnderlyingPaymentStreamPricingDateType

Specifies the type of pricing date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingPaymentStreamPricingDateGrp

180.2.6283 UnderlyingPaymentStreamPricingDayCount

The number of days over which pricing should take place.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6284 UnderlyingPaymentStreamPricingDayDistribution

The distribution of pricing days.

Type: int

Allowed values in PaymentStreamPricingDayDistributionCodeSet:

Code	Name	Description
0	All	All
1	First	First
2	Last	Last
3	Penultimate	Penultimate

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6285 UnderlyingPaymentStreamPricingDayGrp

The UnderlyingPaymentStreamPricingDayGrp is a repeating subcomponent of the UnderlyingPaymentStreamFloatingRate component used to detail periodic pricing days.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamPricingDays	[1..1]	NumInGroup	
UnderlyingPaymentStreamPricingDayOfWeek	[0..1]	CodeSet	Required if NoUnderlyingPaymentStreamPricingDays(41944) > 0.
UnderlyingPaymentStreamPricingDayNumber	[0..1]	int	

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6286 UnderlyingPaymentStreamPricingDayNumber

The occurrence of the day of week on which pricing takes place.

Type: int

Used in groups: UnderlyingPaymentStreamPricingDayGrp

180.2.6287 UnderlyingPaymentStreamPricingDayOfWeek

The day of the week on which pricing takes place.

Type: int

Allowed values in PaymentStreamPricingDayOfWeekCodeSet:

Code	Name	Description
0	EveryDay	Every day (the default if not specified)
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday

Used in groups: UnderlyingPaymentStreamPricingDayGrp

180.2.6288 UnderlyingPaymentStreamPricingDayType

Specifies the commodity pricing day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6289 UnderlyingPaymentStreamRate

The rate applicable to the fixed rate payment stream.

Type: Percentage

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6290 UnderlyingPaymentStreamRateConversionFactor

The number to be multiplied by the derived floating rate of the underlying's payment stream in order to arrive at the payment rate. If omitted, the floating rate conversion factor is 1.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6291 UnderlyingPaymentStreamRateCutoffDateOffsetDayType

Specifies the day type of the relative rate cut-off date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStreamResetDates

180.2.6292 UnderlyingPaymentStreamRateCutoffDateOffsetPeriod

Time unit multiplier for the relative rate cut-off date offset.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6293 UnderlyingPaymentStreamRateCutoffDateOffsetUnit

Time unit associated with the relative rate cut-off date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamResetDates

180.2.6294 UnderlyingPaymentStreamRateIndex

The payment stream's floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6295 UnderlyingPaymentStreamRateIndex2

The payment stream's second floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6296 UnderlyingPaymentStreamRateIndex2CurvePeriod

Secondary time unit multiplier for the payment stream’s floating rate index curve.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6297 UnderlyingPaymentStreamRateIndex2CurveUnit

Secondary time unit associated with the payment stream's floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6298 UnderlyingPaymentStreamRateIndex2ID

Security identifier of the second floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6299 UnderlyingPaymentStreamRateIndex2IDSource

Source for the second floating rate index identified in UnderlyingPaymentStreamRateIndex2ID(43122).

Type: String

Allowed values in SecurityIDSourceCodeSet:

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

Code	Name	Description
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6300 UnderlyingPaymentStreamRateIndex2Source

The source of the payment stream's second floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6301 UnderlyingPaymentStreamRateIndexCurvePeriod

Time unit multiplier for the underlying instrument’s floating rate index.

Type: int

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6302 UnderlyingPaymentStreamRateIndexCurveUnit

Time unit associated with the underlying instrument’s floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6303 UnderlyingPaymentStreamRateIndexID

Security identifier of the floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6304 UnderlyingPaymentStreamRateIndexIDSource

Source for the floating rate index identified in UnderlyingPaymentStreamRateIndexID(43092).

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit

Code	Name	Description
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6305 UnderlyingPaymentStreamRateIndexLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD index level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6306 UnderlyingPaymentStreamRateIndexLocation

Specifies the location of the floating rate index.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6307 UnderlyingPaymentStreamRateIndexSource

The source of the payment stream floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6308 UnderlyingPaymentStreamRateIndexUnitOfMeasure

The unit of measure (UOM) of the rate index level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day

Code	Name	Description
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)

Code	Name	Description
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter

Code	Name	Description
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6309 UnderlyingPaymentStreamRateMultiplier

A rate multiplier to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6310 UnderlyingPaymentStreamRateOrAmountCurrency

Specifies the currency in which UnderlyingPaymentStreamFixedAmount(40616) or UnderlyingPaymentStreamRate(40615) is denominated. Users ISO 4271 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6311 UnderlyingPaymentStreamRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6312 UnderlyingPaymentStreamRateSpreadCurrency

Specifies the currency of the floating rate spread. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6313 UnderlyingPaymentStreamRateSpreadPositionType

Identifies a short or long spread value.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6314 UnderlyingPaymentStreamRateSpreadType

Identifies whether the rate spread is an absolute value to be added to the index rate or a percentage of the index rate.

Type: int

Allowed values in PaymentStreamRateSpreadTypeCodeSet:

Code	Name	Description
0	Absolute	Absolute
1	Percentage	Percentage

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6315 UnderlyingPaymentStreamRateSpreadUnitOfMeasure

Specifies the unit of measure (UOM) of the floating rate spread.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6316 UnderlyingPaymentStreamRateTreatment

Specifies the yield calculation treatment for the index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6317 UnderlyingPaymentStreamRealizedVarianceMethod

Indicates which price to use to satisfy the boundary condition.

Type: int

Allowed values in PaymentStreamRealizedVarianceMethodCodeSet:

Code	Name	Description
0	Previous	Previous. For a return on day T, the observed price on T-1 must be in range.
1	Last	Last. For a return on day T, the observed price on T must be in range.
2	Both	Both. For a return on day T, the observed prices on both T and T-1 must be in range.

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6318 UnderlyingPaymentStreamReferenceLevel

This is the weather Cooling Degree Days (CDD), Heating Degree Days (HDD) or HDD reference level specified as the number of (amount of) weather index units specified by the parties in the related confirmation.

Type: Qty

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6319 UnderlyingPaymentStreamReferenceLevelEqualsZeroIndicator

When set to 'Y', it indicates that the weather reference level equals zero.

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6320 UnderlyingPaymentStreamReferenceLevelUnitOfMeasure

The unit of measure (UOM) of the rate reference level.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6321 UnderlyingPaymentStreamResetDateBusinessCenter

The business center calendar used to adjust the payment stream's reset date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStreamResetDateBusinessCenterGrp

180.2.6322 UnderlyingPaymentStreamResetDateBusinessCenterGrp

UnderlyingPaymentStreamResetDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamResetDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingPaymentStreamReset-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStreamResetDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStreamReset-DateBusinessCenters(40970) > 0.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6323 UnderlyingPaymentStreamResetDateBusinessDayConvention

The business day convention used to adjust the payment stream's reset date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStreamResetDates

180.2.6324 UnderlyingPaymentStreamResetDateRelativeTo

Specifies the anchor date when the reset dates are relative to an anchor date.

If the reset frequency is specified as daily this element must not be included.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6325 UnderlyingPaymentStreamResetDates

UnderlyingPaymentStreamResetDates is a subcomponent of the UnderlyingPaymentStream component used to specify the floating rate reset dates of the stream.

Name	Mult.	Type	Description
UnderlyingPaymentStreamReset-DateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamResetDate-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamResetDate-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamResetFre-quencyPeriod	[0..1]	int	Conditionally required when UnderlyingPay-mentStreamResetFrequencyUnit(40596) is specified.
UnderlyingPaymentStreamResetFre-quencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStreamResetFrequencyPeriod(40595) is specified.
UnderlyingPaymentStreamResetWeek-lyRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the reset dates.

Name	Mult.	Type	Description
UnderlyingPaymentStreamInitialFixingDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamInitialFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamInitialFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamInitialFixingDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetUnit(40602) is specified.
UnderlyingPaymentStreamInitialFixingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStreamInitialFixingDateOffsetPeriod(40601) is specified.
UnderlyingPaymentStreamInitialFixingDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamInitialFixingDateAdjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamFixingDateRelativeTo	[0..1]	int	
UnderlyingPaymentStreamFixingDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamFixingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's payment stream's reset dates.
UnderlyingPaymentStreamFixingDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStreamFixingDateOffsetUnit(40609) is specified.

Name	Mult.	Type	Description
UnderlyingPaymentStreamFixingDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStreamFixingDateOffsetPeriod(40608) is specified.
UnderlyingPaymentStreamFixingDate-OffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamFixing-DateAdjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStreamRateCutoff-DateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPay-mentStreamRateCutoffDateOffsetUnit(40613) is specified.
UnderlyingPaymentStreamRateCutoff-DateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStreamRateCutoffDateOffsetPeriod(40612) is specified.
UnderlyingPaymentStreamRateCutoff-DateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStreamFixingDate-Grp	[0..*]	Group	

Used in components: UnderlyingPaymentStream

180.2.6326 UnderlyingPaymentStreamResetFrequencyPeriod

Time unit multiplier for frequency of resets.

Type: int

Used in components: UnderlyingPaymentStreamResetDates

180.2.6327 UnderlyingPaymentStreamResetFrequencyUnit

Time unit associated with frequency of resets.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week

Code	Name	Description
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: UnderlyingPaymentStreamResetDates

180.2.6328 UnderlyingPaymentStreamResetWeeklyRollConvention

Used to specify the day of the week in which the reset occurs for payments that reset on a weekly basis.

Type: String

Allowed values in PaymentStreamResetWeeklyRollConventionCodeSet:

Code	Name	Description
MON	Monday	Monday
TUE	Tuesday	Tuesday
WED	Wednesday	Wednesday
THU	Thursday	Thursday
FRI	Friday	Friday
SAT	Saturday	Saturday
SUN	Sunday	Sunday

Used in components: UnderlyingPaymentStreamResetDates

180.2.6329 UnderlyingPaymentStreamSettlCurrency

Specifies the currency that the stream settles in (to support swaps that settle in a currency different from the notional currency). Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingPaymentStream

180.2.6330 UnderlyingPaymentStreamSettlLevel

Specifies how weather index units are to be calculated.

Type: int

Allowed values in PaymentStreamSettlLevelCodeSet:

Code	Name	Description
0	Average	Average. The cumulative number of weather index units for each day in the calculation period divided by the number of days in the calculation period.
1	Maximum	Maximum. The maximum number of weather index units for any day in the calculaiton period.
2	Minimum	Minimum. The minimum number of weather index units for any day in the calculaiton period.
3	Cumulative	Cumulative. The cumulative number of weather index units for each day in the calculaiton period.

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6331 UnderlyingPaymentStreamTotalFixedAmount

Specifies the total fixed payment amount.

Type: Amt

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6332 UnderlyingPaymentStreamType

Identifies the type of payment stream applicable to the swap stream associated with the underlying instrument.

Type: int

Allowed values in PaymentStreamTypeCodeSet:

Code	Name	Description
0	Periodic	Periodic (default)
1	Initial	Initial

Code	Name	Description
2	Single	Single
3	Dividend	Dividend
4	Interest	Interest
5	DividendReturn	Dividend return
6	PriceReturn	Price return
7	TotalReturn	Total return
8	Variance	Variance
9	Correlation	Correlation

Used in components: UnderlyingPaymentStream

180.2.6333 UnderlyingPaymentStreamUnderlierRefID

References the dividend underlier through the instrument's UnderlyingSecurityID(309) which must be fully specified in an instance of the UnderlyingInstrument component.

Type: String

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6334 UnderlyingPaymentStreamVarianceUnadjustedCap

Indicates the scaling factor to be multiplied by the variance strike price thereby making variance cap applicable.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6335 UnderlyingPaymentStreamVegaNotionalAmount

Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised volatility) and KVol (strike volatility). It does not necessarily represent the Vega risk of the trade.

Type: float

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6336 UnderlyingPaymentStreamWorldScaleRate

The number of Worldscale points for purposes of the calculation of a fixed amount for a wet voyage charter commodity swap.

Type: float

Used in components: UnderlyingPaymentStreamFixedRate

180.2.6337 UnderlyingPaymentStubEndDateAdjusted

The adjusted stub end date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStubEndDate

180.2.6338 UnderlyingPaymentStubEndDateBusinessCenter

The business center calendar used for date adjustment of the payment stub end date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStubEndDateBusinessCenterGrp

180.2.6339 UnderlyingPaymentStubEndDateBusinessCenterGrp

UnderlyingPaymentStubEndDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStubEndDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingPaymentStubEndDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStubEndDateBusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStubEndDateBusinessCenters(42991) > 0.

Used in components: UnderlyingPaymentStubEndDate

180.2.6340 UnderlyingPaymentStubEndDateBusinessDayConvention

The stub end date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStubEndDate

180.2.6341 UnderlyingPaymentStubEndDate

UnderlyingPaymentStubEndDate is a subcomponent of the UnderlyingPaymentStubGrp component used to specify the end date of the payment stub.

Name	Mult.	Type	Description
UnderlyingPaymentStubEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStubEndDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this payment stub instance.
UnderlyingPaymentStubEndDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this payment stub instance.

Name	Mult.	Type	Description
UnderlyingPaymentStubEndDateRelativeTo	[0..1]	int	
UnderlyingPaymentStubEndDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStubEndDateOffsetUnit(42988) is specified.
UnderlyingPaymentStubEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStubEndDateOffsetPeriod(42987) is specified.
UnderlyingPaymentStubEndDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStubEndDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingPaymentStubGrp

180.2.6342 UnderlyingPaymentStubEndDateOffsetDayType

Specifies the day type of the relative stub end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStubEndDate

180.2.6343 UnderlyingPaymentStubEndDateOffsetPeriod

Time unit multiplier for the relative stub end date offset.

Type: int

Used in components: UnderlyingPaymentStubEndDate

180.2.6344 UnderlyingPaymentStubEndDateOffsetUnit

Time unit associated with the relative stub end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStubEndDate

180.2.6345 UnderlyingPaymentStubEndDateRelativeTo

Specifies the anchor date when the stub end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStubEndDate

180.2.6346 UnderlyingPaymentStubEndDateUnadjusted

The unadjusted stub end date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStubEndDate

180.2.6347 UnderlyingPaymentStubFixedAmount

A fixed payment amount for the stub.

Type: Amt

Used in groups: UnderlyingPaymentStubGrp

180.2.6348 UnderlyingPaymentStubFixedCurrency

The currency of the fixed payment amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPaymentStubGrp

180.2.6349 UnderlyingPaymentStubGrp

The UnderlyingPaymentStubGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify front and back stubs in the payment stream.

Name	Mult.	Type	Description
NoUnderlyingPaymentStubs	[1..1]	NumInGroup	
UnderlyingPaymentStubType	[0..1]	CodeSet	Required if NoUnderlyingPaymentStubs(40708) > 0.
UnderlyingPaymentStubLength	[0..1]	CodeSet	
UnderlyingPaymentStubStartDate	[0..1]	Component	
UnderlyingPaymentStubEndDate	[0..1]	Component	
UnderlyingPaymentStubRate	[0..1]	Percentage	
UnderlyingPaymentStubFixedAmount	[0..1]	Amt	
UnderlyingPaymentStubFixedCurrency	[0..1]	Currency	
UnderlyingPaymentStubIndex	[0..1]	String	
UnderlyingPaymentStubIndexSource	[0..1]	CodeSet	
UnderlyingPaymentStubIndexCurvePeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStubIndexCurveUnit(40717) is specified.
UnderlyingPaymentStubIndexCurveUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStubIndexCurvePeriod(40716) is specified.
UnderlyingPaymentStubIndexRateMultiplier	[0..1]	float	
UnderlyingPaymentStubIndexRateSpread	[0..1]	PriceOffset	
UnderlyingPaymentStubIndexRateSpreadPositionType	[0..1]	CodeSet	
UnderlyingPaymentStubIndexRateTreatment	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingPaymentStubIndexCapRate	[0..1]	Percentage	
UnderlyingPaymentStubIndex-CapRateBuySide	[0..1]	CodeSet	
UnderlyingPaymentStubIndex-CapRateSellSide	[0..1]	CodeSet	
UnderlyingPaymentStubIndexFloor-Rate	[0..1]	Percentage	
UnderlyingPaymentStubIndexFloor-RateBuySide	[0..1]	CodeSet	
UnderlyingPaymentStubIndexFloor-RateSellSide	[0..1]	CodeSet	
UnderlyingPaymentStubIndex2	[0..1]	String	
UnderlyingPaymentStubIndex2Source	[0..1]	CodeSet	
UnderlyingPay-mentStubIndex2CurvePeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStubIndex2CurveUnit(40731) is specified.
UnderlyingPay-mentStubIndex2CurveUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPay-mentStubIndex2CurvePeriod(40730) is specified.
UnderlyingPay-mentStubIndex2RateMultiplier	[0..1]	float	
UnderlyingPay-mentStubIndex2RateSpread	[0..1]	PriceOffset	
UnderlyingPay-mentStubIndex2RateSpreadPositionType	[0..1]	CodeSet	
UnderlyingPay-mentStubIndex2RateTreatment	[0..1]	CodeSet	
UnderlyingPay-mentStubIndex2CapRate	[0..1]	Percentage	
UnderlyingPay-mentStubIndex2FloorRate	[0..1]	Percentage	

Used in groups: UnderlyingStreamGrp

180.2.6350 UnderlyingPaymentStubIndex

The stub floating rate index.

Type: String

Used in groups: UnderlyingPaymentStubGrp

180.2.6351 UnderlyingPaymentStubIndex2

The second stub floating rate index.

Type: String

Used in groups: UnderlyingPaymentStubGrp

180.2.6352 UnderlyingPaymentStubIndex2CapRate

The cap rate, if any, which applies to the second floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: UnderlyingPaymentStubGrp

180.2.6353 UnderlyingPaymentStubIndex2CurvePeriod

Secondary time unit multiplier for the stub floating rate index curve.

Type: int

Used in groups: UnderlyingPaymentStubGrp

180.2.6354 UnderlyingPaymentStubIndex2CurveUnit

Secondary time unit associated with the stub floating rate index curve.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month

Code	Name	Description
Yr	Year	Year

Used in groups: UnderlyingPaymentStubGrp

180.2.6355 UnderlyingPaymentStubIndex2FloorRate

The floor rate, if any, which applies to the second floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: UnderlyingPaymentStubGrp

180.2.6356 UnderlyingPaymentStubIndex2RateMultiplier

A rate multiplier to apply to the second floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: UnderlyingPaymentStubGrp

180.2.6357 UnderlyingPaymentStubIndex2RateSpread

Spread from the second floating rate index.

Type: PriceOffset

Used in groups: UnderlyingPaymentStubGrp

180.2.6358 UnderlyingPaymentStubIndex2RateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: UnderlyingPaymentStubGrp

180.2.6359 UnderlyingPaymentStubIndex2RateTreatment

Specifies the yield calculation treatment for the second stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: UnderlyingPaymentStubGrp

180.2.6360 UnderlyingPaymentStubIndex2Source

The source of the second stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in groups: UnderlyingPaymentStubGrp

180.2.6361 UnderlyingPaymentStubIndexCapRate

The cap rate, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: UnderlyingPaymentStubGrp

180.2.6362 UnderlyingPaymentStubIndexCapRateBuySide

Reference to the buyer of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: UnderlyingPaymentStubGrp

180.2.6363 UnderlyingPaymentStubIndexCapRateSellSide

Reference to the seller of the cap rate option through its trade side.

Type: int

Allowed values in PaymentStreamCapRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: UnderlyingPaymentStubGrp

180.2.6364 UnderlyingPaymentStubIndexCurvePeriod

Time unit multiplier for the underlying payment stub floating rate index.

Type: int

Used in groups: UnderlyingPaymentStubGrp

180.2.6365 UnderlyingPaymentStubIndexCurveUnit

Time unit associated with the underlying payment stub floating rate index.

Type: String

Allowed values in PaymentStreamRateIndexCurveUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingPaymentStubGrp

180.2.6366 UnderlyingPaymentStubIndexFloorRate

The floor rate, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

Type: Percentage

Used in groups: UnderlyingPaymentStubGrp

180.2.6367 UnderlyingPaymentStubIndexFloorRateBuySide

Reference to the buyer of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: UnderlyingPaymentStubGrp

180.2.6368 UnderlyingPaymentStubIndexFloorRateSellSide

Reference to the seller of the floor rate option through its trade side.

Type: int

Allowed values in PaymentStreamFloorRateBuySideCodeSet:

Code	Name	Description
1	Buyer	Buyer of the trade
2	Seller	Seller of the trade

Used in groups: UnderlyingPaymentStubGrp

180.2.6369 UnderlyingPaymentStubIndexRateMultiplier

A rate multiplier to apply to the floating rate. The multiplier can be less than or greater than 1 (one). This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

Type: float

Used in groups: UnderlyingPaymentStubGrp

180.2.6370 UnderlyingPaymentStubIndexRateSpread

Spread from floating rate index.

Type: PriceOffset

Used in groups: UnderlyingPaymentStubGrp

180.2.6371 UnderlyingPaymentStubIndexRateSpreadPositionType

Identifies whether the rate spread is applied to a long or short position.

Type: int

Allowed values in PaymentStreamRateSpreadPositionTypeCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: UnderlyingPaymentStubGrp

180.2.6372 UnderlyingPaymentStubIndexRateTreatment

Specifies the yield calculation treatment for the stub index.

Type: int

Allowed values in PaymentStreamRateTreatmentCodeSet:

Code	Name	Description
0	BondEquivalentYield	Bond equivalent yield
1	MoneyMarketYield	Money market yield

Used in groups: UnderlyingPaymentStubGrp

180.2.6373 UnderlyingPaymentStubIndexSource

The source for the underlying payment stub floating rate index.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters

Code	Name	Description
2	Telerate	Telerate
99	Other	Other

Used in groups: UnderlyingPaymentStubGrp

180.2.6374 UnderlyingPaymentStubLength

Optional indication whether stub is shorter or longer than the regular swap period.

Type: int

Allowed values in PaymentStubLengthCodeSet:

Code	Name	Description
0	Short	Short
1	Long	Long

Used in groups: UnderlyingPaymentStubGrp

180.2.6375 UnderlyingPaymentStubRate

The agreed upon fixed rate for this stub.

Type: Percentage

Used in groups: UnderlyingPaymentStubGrp

180.2.6376 UnderlyingPaymentStubStartDateAdjusted

The adjusted stub start date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStubStartDate

180.2.6377 UnderlyingPaymentStubStartDateBusinessCenter

The business center calendar used for date adjustment of the payment stub start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPaymentStubStartDateBusinessCenterGrp

180.2.6378 UnderlyingPaymentStubStartDateBusinessCenterGrp

UnderlyingPaymentStubStartDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingPaymentStubStartDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingPaymentStubStartDate-BusinessCenters	[1..1]	NumInGroup	
UnderlyingPaymentStubStartDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingPaymentStubStartDate-BusinessCenters(43000) > 0.

Used in components: UnderlyingPaymentStubStartDate

180.2.6379 UnderlyingPaymentStubStartDateBusinessDayConvention

The stub start date business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.

Code	Name	Description
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPaymentStubStartDate

180.2.6380 UnderlyingPaymentStubStartDate

UnderlyingPaymentStubStartDate is a subcomponent of the UnderlyingPaymentStubGrp component used to specify the start date of the payment stub.

Name	Mult.	Type	Description
UnderlyingPaymentStubStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPaymentStubStartDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this payment stub instance.
UnderlyingPaymentStubStartDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this payment stub instance.
UnderlyingPaymentStubStartDateRelativeTo	[0..1]	int	
UnderlyingPaymentStubStartDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingPaymentStubStartDateOffsetUnit(42997) is specified.
UnderlyingPaymentStubStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentStubStartDateOffsetPeriod(42996) is specified.
UnderlyingPaymentStubStartDateOffsetDayType	[0..1]	CodeSet	
UnderlyingPaymentStubStartDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingPaymentStubGrp

180.2.6381 UnderlyingPaymentStubStartDateOffsetDayType

Specifies the day type of the relative stub start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingPaymentStubStartDate

180.2.6382 UnderlyingPaymentStubStartDateOffsetPeriod

Time unit multiplier for the relative stub start date offset.

Type: int

Used in components: UnderlyingPaymentStubStartDate

180.2.6383 UnderlyingPaymentStubStartDateOffsetUnit

Time unit associated with the relative stub start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingPaymentStubStartDate

180.2.6384 UnderlyingPaymentStubStartDateRelativeTo

Specifies the anchor date when the stub start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingPaymentStubStartDate

180.2.6385 UnderlyingPaymentStubStartDateUnadjusted

The unadjusted stub start date.

Type: LocalMktDate

Used in components: UnderlyingPaymentStubStartDate

180.2.6386 UnderlyingPaymentStubType

Stub type.

Type: int

Allowed values in PaymentStubTypeCodeSet:

Code	Name	Description
0	Initial	Initial
1	Final	Final
2	CompoundingInitial	Compounding initial
3	CompoundingFinal	Compounding final

Used in groups: UnderlyingPaymentStubGrp

180.2.6387 UnderlyingPhysicalSettlBusinessDays

A number of business days. Its precise meaning is dependent on the context in which this element is used.

Type: int

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.6388 UnderlyingPhysicalSettlCurrency

Currency of physical settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.6389 UnderlyingPhysicalSettlDeliverableObligationGrp

The UnderlyingPhysicalSettlDeliverableObligationGrp is a repeating component within the UnderlyingPhysicalSettlTermGrp component used to report CDS physical settlement delivery obligations.

Name	Mult.	Type	Description
NoUnderlyingPhysicalSettlDeliverableObligations	[1..1]	NumInGroup	
UnderlyingPhysicalSettlDeliverableObligationType	[0..1]	String	Required if NoUnderlyingPhysicalSettlDeliverableObligations(42065) > 0.
UnderlyingPhysicalSettlDeliverableObligationValue	[0..1]	String	

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.6390 UnderlyingPhysicalSettlDeliverableObligationType

Specifies the type of delivery obligation applicable for physical settlement.

See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for code list for applicable deliverable obligation types.

Type: String

Used in groups: UnderlyingPhysicalSettlDeliverableObligationGrp

180.2.6391 UnderlyingPhysicalSettlDeliverableObligationValue

Physical settlement delivery obligation value appropriate to UnderlyingPhysicalSettlDeliverableObligationType(42066).

See http://www.fixtradingcommunity.org/codelists#Deliverable_Obligation_Types for applicable obligation type values.

Type: String

Used in groups: UnderlyingPhysicalSettlDeliverableObligationGrp

180.2.6392 UnderlyingPhysicalSettlMaximumBusinessDays

A maximum number of business days. Its precise meaning is dependent on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.

Type: int

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.6393 UnderlyingPhysicalSettlTermGrp

The UnderlyingPhysicalSettlTermGrp is a repeating component within the UnderlyingInstrument component used to report physical settlement terms.

Name	Mult.	Type	Description
NoUnderlyingPhysicalSettlTerms	[1..1]	NumInGroup	
UnderlyingPhysicalSettlDeliverableObligationGrp	[0..*]	Group	Required if NoUnderlyingPhysicalSettlTerms(42060) > 0.
UnderlyingPhysicalSettlCurrency	[0..1]	Currency	
UnderlyingPhysicalSettlBusinessDays	[0..1]	int	
UnderlyingPhysicalSettlMaximumBusinessDays	[0..1]	int	
UnderlyingPhysicalSettlTermXID	[0..1]	XID	

Used in components: UnderlyingInstrument

180.2.6394 UnderlyingPhysicalSettlTermXID

A named string value referenced by UnderlyingSettlTermXIDRef(41315).

Type: XID

Used in groups: UnderlyingPhysicalSettlTermGrp

180.2.6395 UnderlyingPool

Identifies the mortgage backed security (MBS) / asset backed security (ABS) pool.

Type: String

Used in components: UnderlyingInstrument

180.2.6396 UnderlyingPositionLimit

Position limit for the instrument.

Type: int

Used in components: UnderlyingInstrument

180.2.6397 UnderlyingPriceDeterminationMethod

Specifies how the underlying price is determined at the point of option exercise. The underlying price may be set to the current settlement price, set to a special reference, set to the optimal value of the underlying during the defined period ("Look-back") or set to the average value of the underlying during the defined period ("Asian option").

Type: int

Allowed values in UnderlyingPriceDeterminationMethodCodeSet:

Code	Name	Description
1	Regular	Regular
2	SpecialReference	Special reference
3	OptimalValue	Optimal value (Lookback)
4	AverageValue	Average value (Asian option)

Used in components: Instrument

180.2.6398 UnderlyingPriceQuoteCurrency

Default currency in which the price is quoted. Defined at the instrument level. Used in place of Currency (tag 15) to express the currency of a product when the former is implemented as the FX dealt currency.

Type: Currency

Used in components: UnderlyingInstrument

180.2.6399 UnderlyingPriceQuoteCurrencyCodeSource

Identifies class or source of the UnderlyingPriceQuoteCurrency(1526) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.6400 UnderlyingPriceQuoteMethod

Method for price quotation.

Type: String

Allowed values in PriceQuoteMethodCodeSet:

Code	Name	Description
STD	Standard	Standard, money per unit of a physical
INX	Index	Index
INT	InterestRateIndex	Interest rate Index
PCTPAR	PercentOfPar	Percent of Par

Used in components: UnderlyingInstrument

180.2.6401 UnderlyingPriceUnitOfMeasure

Refer to definition for PriceUnitOfMeasure(1191)

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs

Code	Name	Description
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile

Code	Name	Description
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingInstrument

180.2.6402 UnderlyingPriceUnitOfMeasureCurrency

Indicates the currency of the underlying price unit of measure. Conditionally required when UnderlyingPriceUnitOfMeasure(1424) = Ccy

Type: Currency

Used in components: UnderlyingInstrument

180.2.6403 UnderlyingPriceUnitOfMeasureCurrencyCodeSource

Identifies class or source of the UnderlyingPriceUnitOfMeasureCurrency(1719) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.6404 UnderlyingPriceUnitOfMeasureQty

Refer to definition of PriceUnitOfMeasureQty(1192)

Type: Qty

Used in components: UnderlyingInstrument

180.2.6405 UnderlyingPricingDateAdjusted

The adjusted pricing or fixing date.

Type: LocalMktDate

Used in components: UnderlyingPricingDateTime

180.2.6406 UnderlyingPricingDateBusinessCenter

The business center calendar used to adjust the pricing or fixing date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingPricingDateBusinessCenterGrp

180.2.6407 UnderlyingPricingDateBusinessCenterGrp

UnderlyingPricingDateBusinessCenterGrp is a repeating subcomponent of the UnderlyingPricingDateTime component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingPricingDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingPricingDateBusinessCenter	[0..1]	String	Required if NoUnderlyingPricingDateBusinessCenters(41947) > 0.

Used in components: UnderlyingPricingDateTime

180.2.6408 UnderlyingPricingDateBusinessDayConvention

The business day convention used to adjust the pricing or fixing date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingPricingDateTime

180.2.6409 UnderlyingPricingDateTime

The UnderlyingPricingDateTime component is a subcomponent of UnderlyingInstrument used to specify an adjusted or unadjusted pricing or fixing date and optionally the time, e.g. for a commodity or FX forward trade.

Name	Mult.	Type	Description
UnderlyingPricingDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingPricingDateBusinessDay-Convention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying complex event dates.
UnderlyingPricingDateBusinessCenter-Grp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the underlying complex event dates.
UnderlyingPricingDateAdjusted	[0..1]	LocalMktDate	
UnderlyingPricingTime	[0..1]	LocalMktTime	
UnderlyingPricingTimeBusinessCenter	[0..1]	String	

Used in components: UnderlyingInstrument

180.2.6410 UnderlyingPricingDateUnadjusted

The unadjusted pricing or fixing date.

Type: LocalMktDate

Used in components: UnderlyingPricingDateTime

180.2.6411 UnderlyingPricingTime

The local market pricing or fixing time.

Type: LocalMktTime

Used in components: UnderlyingPricingDateTime

180.2.6412 UnderlyingPricingTimeBusinessCenter

Specifies the business center for determining the pricing or fixing time. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingPricingDateTime

180.2.6413 UnderlyingProduct

Underlying security's Product.

Valid values: see Product(460) field

Type: int

Allowed values in ProductCodeSet:

Code	Name	Description
1	AGENCY	AGENCY
2	COMMODITY	COMMODITY
3	CORPORATE	CORPORATE
4	CURRENCY	CURRENCY
5	EQUITY	EQUITY
6	GOVERNMENT	GOVERNMENT
7	INDEX	INDEX
8	LOAN	LOAN
9	MONEYMARKET	MONEYMARKET
10	MORTGAGE	MORTGAGE
11	MUNICIPAL	MUNICIPAL
12	OTHER	OTHER
13	FINANCING	FINANCING

Used in components: UnderlyingInstrument

180.2.6414 UnderlyingProductComplex

Identifies an entire suite of products for a given market. In Futures this may be "interest rates", "agricultural", "equity indexes", etc

Type: String

Used in components: UnderlyingInstrument

180.2.6415 UnderlyingProtectionTermBuyerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

UnderlyingProtectionTermBuyerNotifies(42072)=Y indicates that the buyer notifies.

Type: Boolean

Used in groups: UnderlyingProtectionTermGrp

180.2.6416 UnderlyingProtectionTermCurrency

The currency of UnderlyingProtectionTermNotional(42069). Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingProtectionTermGrp

180.2.6417 UnderlyingProtectionTermEventBusinessCenter

When used, the business center indicates the local time of the business center that replaces the Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProtectionTermGrp

180.2.6418 UnderlyingProtectionTermEventCurrency

Applicable currency if UnderlyingProtectionTermEventValue(42079) is an amount. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6419 UnderlyingProtectionTermEventDayType

Day type for events that specify a period and unit.

Type: int

Allowed values in ProtectionTermEventDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6420 UnderlyingProtectionTermEventGrp

The UnderlyingProtectionTermEventGrp is a repeating component within the UnderlyingProtection-TermGrp component used to report applicable CDS credit events.

Name	Mult.	Type	Description
NoUnderlyingProtectionTermEvents	[1..1]	NumInGroup	
UnderlyingProtectionTermEventType	[0..1]	String	Required if NoUnderlyingProtectionTermEvents (42078) > 0.
UnderlyingProtectionTermEventValue	[0..1]	String	
UnderlyingProtectionTermEventCur-rency	[0..1]	Currency	
UnderlyingProtectionTermEventPeriod	[0..1]	int	Conditionally required when UnderlyingProtectionTermEventUnit(42082) is specified.
UnderlyingProtectionTermEventUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProtectionTermEventPeriod(42081) is specified.
UnderlyingProtectionTermEventDay-Type	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingProtectionTermEventRate-Source	[0..1]	String	
UnderlyingProtectionTermEventQuali-fierGrp	[0..*]	Group	

Used in groups: UnderlyingProtectionTermGrp

180.2.6421 UnderlyingProtectionTermEventMinimumSources

The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two.

Type: int

Used in groups: UnderlyingProtectionTermGrp

180.2.6422 UnderlyingProtectionTermEventNewsSource

Newspaper or electronic news service or source that may publish relevant information used in the determination of whether or not a credit event has occurred.

Type: String

Used in groups: UnderlyingProtectionTermEventNewsSourceGrp

180.2.6423 UnderlyingProtectionTermEventNewsSourceGrp

UnderlyingProtectionTermEventNewsSourceGrp is a repeating subcomponent within the Underlying-ProtectionTermGrp component. It is used to specify the particular newspapers or electronic news services and sources that may publish relevant information used in the determination of whether or not a credit event has occurred.

Name	Mult.	Type	Description
NoUnderlyingProtectionTermEvent-NewsSources	[1..1]	NumInGroup	
UnderlyingProtectionTermEventNews-Source	[0..1]	String	Required if NoUnderlyingProtectionTermEvent-NewsSources(42090) > 0.

Used in groups: UnderlyingProtectionTermGrp

180.2.6424 UnderlyingProtectionTermEventPeriod

Time unit multiplier for protection term events.

Type: int

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6425 UnderlyingProtectionTermEventQualifier

Protection term event qualifier. Used to further qualify UnderlyingProtectionTermEventType(43078).

Type: char

Allowed values in ProtectionTermEventQualifierCodeSet:

Code	Name	Description
H	RestructuringMultipleHoldingObligations	Retructuring - multiple holding obligations. In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation.
E	RestructuringMultipleCreditEventNotices	Restructuring - multiple credit event notices. Presence of this element and value set to 'true' indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.
C	FloatingRateInterestShortfall	Floating rate interest shortfall. Indicates compounding.

Used in groups: UnderlyingProtectionTermEventQualifierGrp

180.2.6426 UnderlyingProtectionTermEventQualifierGrp

The UnderlyingProtectionTermEventQualifierGrp is a repeating component within the UnderlyingProtectionTermEventGrp component used to specify qualifying attributes to the event.

Name	Mult.	Type	Description
NoUnderlyingProtectionTermEvent-tQualifiers	[1..1]	NumInGroup	
UnderlyingProtectionTermEventQualifier	[0..1]	CodeSet	Required if NoUnderlyingProtectionTermEvent-tQualifiers(42085) > 0.

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6427 UnderlyingProtectionTermEventRateSource

Rate source for events that specify a rate source, e.g. Floating rate interest shortfall.

Type: String

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6428 UnderlyingProtectionTermEventType

Specifies the type of credit event applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for code list of applicable event types.

Type: String

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6429 UnderlyingProtectionTermEventUnit

Time unit associated with protection term events.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6430 UnderlyingProtectionTermEventValue

Protection term event value appropriate to UnderlyingProtectionTermEventType(42078).

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Event_Types for applicable event type values.

Type: String

Used in groups: UnderlyingProtectionTermEventGrp

180.2.6431 UnderlyingProtectionTermGrp

The UnderlyingProtectionTermGrp is a repeating component within the UnderlyingInstrument component used to report contract protection term details.

Name	Mult.	Type	Description
NoUnderlyingProtectionTerms	[1..1]	NumInGroup	
UnderlyingProtectionTermNotional	[0..1]	Amt	Required if NoUnderlyingProtectionTerms(42068) > 0.
UnderlyingProtectionTermCurrency	[0..1]	Currency	
UnderlyingProtectionTermSellerNotifies	[0..1]	Boolean	
UnderlyingProtectionTermBuyerNotifies	[0..1]	Boolean	
UnderlyingProtectionTermEventBusinessCenter	[0..1]	String	
UnderlyingProtectionTermStandardSources	[0..1]	Boolean	
UnderlyingProtectionTermEventMinimumSources	[0..1]	int	
UnderlyingProtectionTermEventNewsSourceGrp	[0..*]	Group	
UnderlyingProtectionTermEventGrp	[0..*]	Group	
UnderlyingProtectionTermObligationGrp	[0..*]	Group	
UnderlyingProtectionTermXID	[0..1]	XID	

Used in components: UnderlyingInstrument

180.2.6432 UnderlyingProtectionTermNotional

The notional amount of protection coverage for a floating rate.

Type: Amt

Used in groups: UnderlyingProtectionTermGrp

180.2.6433 UnderlyingProtectionTermObligationGrp

The UnderlyingProtectionTermObligationGrp is a repeating component within the UnderlyingProtectionTermGrp component used to report applicable CDS obligations.

Name	Mult.	Type	Description
NoUnderlyingProtectionTermObligations	[1..1]	NumInGroup	
UnderlyingProtectionTermObligationType	[0..1]	String	Required if NoUnderlyingProtectionTermObligations(42087) > 0.
UnderlyingProtectionTermObligationValue	[0..1]	String	

Used in groups: UnderlyingProtectionTermGrp

180.2.6434 UnderlyingProtectionTermObligationType

Specifies the type of obligation applicable to the protection terms.

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for code list of applicable obligation types.

Type: String

Used in groups: UnderlyingProtectionTermObligationGrp

180.2.6435 UnderlyingProtectionTermObligationValue

Protection term obligation value appropriate to UnderlyingProtectionTermObligationType(42088).

See http://www.fixtradingcommunity.org/codelists#Protection_Term_Obligation_Types for applicable obligation type values.

Type: String

Used in groups: UnderlyingProtectionTermObligationGrp

180.2.6436 UnderlyingProtectionTermSellerNotifies

The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring.

UnderlyingProtectionTermSellerNotifies(42071)=Y indicates that the seller notifies.

Type: Boolean

Used in groups: UnderlyingProtectionTermGrp

180.2.6437 UnderlyingProtectionTermStandardSources

Indicates whether ISDA defined Standard Public Sources are applicable (UnderlyingProtectionTermStandardSources(42074)=Y) or not.

Type: Boolean

Used in groups: UnderlyingProtectionTermGrp

180.2.6438 UnderlyingProtectionTermXID

A named string value referenced by UnderlyingProtectionTermXIDRef(41314).

Type: XID

Used in groups: UnderlyingProtectionTermGrp

180.2.6439 UnderlyingProtectionTermXIDRef

Reference to the protection terms applicable to this entity or obligation. Contains the same XID named string value of the instance in the ProtectionTerms repeating group that applies to this Underlying.

Type: XIDREF

Used in components: UnderlyingInstrument

180.2.6440 UnderlyingProvisionBreakFeeElection

Type of fee elected for the break provision.

Type: int

Allowed values in ProvisionBreakFeeElectionCodeSet:

Code	Name	Description
0	FlatFee	Flat fee
1	AmortizedFee	Amortized fee
2	FundingFee	Funding fee
3	FlatAndFundingFee	Flat fee and funding fee
4	AmortizedAndFundingFee	Amortized fee and funding fee

Used in groups: UnderlyingProvisionGrp

180.2.6441 UnderlyingProvisionBreakFeeRate

Break fee election rate when the break fee is proportional to the notional. A fee rate of 5% would be represented as "0.05".

Type: Percentage

Used in groups: UnderlyingProvisionGrp

180.2.6442 UnderlyingProvisionCalculationAgent

Used to identify the calculation agent. The calculation agent may be identified in UnderlyingProvision-CalculationAgent(42156) or in the underlying provision parties component.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: UnderlyingProvisionGrp

180.2.6443 UnderlyingProvisionCashSettlCurrency

Specifies the currency of settlement. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingProvisionGrp

180.2.6444 UnderlyingProvisionCashSettlCurrency2

Specifies the currency of settlement for a cross-currency provision. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingProvisionGrp

180.2.6445 UnderlyingProvisionCashSettlMethod

An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2006 ISDA Definitions, Section 18.3. Cash Settlement Methods, paragraph (e).

Type: int

Allowed values in ProvisionCashSettlMethodCodeSet:

Code	Name	Description
0	CashPrice	Cash price
1	CashPriceAlternate	Cash price alternate

Code	Name	Description
2	ParYieldCurveAdjusted	Par yield curve adjusted
3	ZeroCouponYieldCurveAdjusted	Zero coupon yield curve adjusted
4	ParYieldCurveUnadjusted	Par yield curve unadjusted
5	CrossCurrency	Cross currency
6	CollateralizedPrice	Collateralized price

Used in groups: UnderlyingProvisionGrp

180.2.6446 UnderlyingProvisionCashSettlPaymentDate

The cash settlement payment date, unadjusted or adjusted depending on UnderlyingProvisionCash-SettlPaymentDateType(42101).

Type: LocalMktDate

Used in groups: UnderlyingProvisionCashSettlPaymentFixedDateGrp

180.2.6447 UnderlyingProvisionCashSettlPaymentDateBusinessCenter

The business center calendar used to adjust the provision's cash settlement payment's termination, or relative termination, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp

180.2.6448 UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp

UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionCashSettlPaymentDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionCashSettlPaymentDateBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionCashSettlPaymentDateBusinessCenters(42180) > 0.

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6449 UnderlyingProvisionCashSettlPaymentDateBusinessDayConvention

The business day convention used to adjust the provisional cash settlement payment's termination, or relative termination, date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6450 UnderlyingProvisionCashSettlPaymentDateOffsetDayType

Specifies the day type of the provision's relative cash settlement payment date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6451 UnderlyingProvisionCashSettlPaymentDateOffsetPeriod

Time unit multiplier for the relative cash settlement payment date offset.

Type: int

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6452 UnderlyingProvisionCashSettlPaymentDateOffsetUnit

Time unit associated with the relative cash settlement payment date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6453 UnderlyingProvisionCashSettlPaymentDateRangeFirst

First date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6454 UnderlyingProvisionCashSettlPaymentDateRangeLast

Last date in range when a settlement date range is provided.

Type: LocalMktDate

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6455 UnderlyingProvisionCashSettlPaymentDateRelativeTo

Specifies the anchor date when the cash settlement payment date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6456 UnderlyingProvisionCashSettlPaymentDates

The UnderlyingProvisionCashSettlPaymentDates component is a sub-component within the UnderlyingProvisionGrp component used to report the cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlPaymentDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the busienss day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional cash settlement payment date.
UnderlyingProvisionCashSettlPaymentDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional cash settlement payment date.
UnderlyingProvisionCashSettlPaymentDateRelativeTo	[0..1]	int	

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlPaymentDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetUnit(42095) is specified.
UnderlyingProvisionCashSettlPaymentDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionCashSettlPaymentDateOffsetPeriod(42094) is specified.
UnderlyingProvisionCashSettlPaymentDateOffsetDayType	[0..1]	CodeSet	
UnderlyingProvisionCashSettlPaymentDateRangeFirst	[0..1]	LocalMktDate	
UnderlyingProvisionCashSettlPaymentDateRangeLast	[0..1]	LocalMktDate	
UnderlyingProvisionCashSettlPaymentFixedDateGrp	[0..*]	Group	

Used in groups: UnderlyingProvisionGrp

180.2.6457 UnderlyingProvisionCashSettlPaymentDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionCashSettlPaymentDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingProvisionCashSettlPaymentFixedDateGrp

180.2.6458 UnderlyingProvisionCashSettlPaymentFixedDateGrp

The UnderlyingProvisionCashSettlPaymentFixedDateGrp is a repeating component within the UnderlyingProvisionCashSettlPaymentDates component used to report fixed cash settlement payment dates defined in the provision.

Name	Mult.	Type	Description
NoUnderlyingProvisionCashSettlPaymentDates	[1..1]	NumInGroup	
UnderlyingProvisionCashSettlPaymentDate	[0..1]	LocalMktDate	Required if NoUnderlyingProvisionCashSettlPaymentDates (42099) > 0.
UnderlyingProvisionCashSettlPaymentDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingProvisionCashSettlPaymentDates

180.2.6459 UnderlyingProvisionCashSettlQuoteReferencePage

Identifies the reference "page" from the quote source.

Type: String

Used in components: UnderlyingProvisionCashSettlQuoteSource

180.2.6460 UnderlyingProvisionCashSettlQuoteSource

Identifies the source of quote information.

Type: int

Allowed values in PaymentStreamRateIndexSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
99	Other	Other

Used in components: UnderlyingProvisionCashSettlQuoteSource

180.2.6461 UnderlyingProvisionCashSettlQuoteSource

The UnderlyingProvisionCashSettlQuoteSource is a subcomponent of the UnderlyingProvisionGrp component used to specify the reference source for currency or rate quote for cash settlement purposes.

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlQuoteSource	[0..1]	CodeSet	
UnderlyingProvisionCashSettlQuoteReferencePage	[0..1]	String	

Used in groups: UnderlyingProvisionGrp

180.2.6462 UnderlyingProvisionCashSettlQuoteType

Identifies the type of quote to be used.

Type: int

Allowed values in ProvisionCashSettlQuoteTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer
3	ExercisingPartyPays	Exercising party pays. See 2000 ISDA Definitions, Section 17.2, Certain Definitions Relating to Cash Settlement, paragraph (j) for definition of "exercising party pays".

Used in groups: UnderlyingProvisionGrp

180.2.6463 UnderlyingProvisionCashSettlValueDateAdjusted

The adjusted cash settlement value date.

Type: LocalMktDate

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6464 UnderlyingProvisionCashSettlValueDateBusinessCenter

The business center calendar used to adjust the cash settlement valuation date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionCashSettlValueDateBusinessCenterGrp

180.2.6465 UnderlyingProvisionCashSettlValueDateBusinessCenterGrp

UnderlyingProvisionCashSettlValueDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionCashSettlValueDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionCashSettlValueDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionCashSettlValueDateBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionCashSettlValueDateBusinessCenters(42182) > 0.

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6466 UnderlyingProvisionCashSettlValueDateBusinessDayConvention

The business day convention used to adjust the cash settlement valuation date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.

Code	Name	Description
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6467 UnderlyingProvisionCashSettlValueDateOffsetDayType

Specifies the day type of the provision's relative cash settlement value date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6468 UnderlyingProvisionCashSettlValueDateOffsetPeriod

Time unit multiplier for the relative cash settlement value date offset.

Type: int

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6469 UnderlyingProvisionCashSettlValueDateOffsetUnit

Time unit associated with the relative cash settlement value date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6470 UnderlyingProvisionCashSettlValueDateRelativeTo

Specifies the anchor date when the cash settlement value date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6471 UnderlyingProvisionCashSettlValueDates

The UnderlyingProvisionCashSettlValueDates is a subcomponent within the UnderlyingProvisionGrp component used to report the cash settlement value date and time defined in the provision.

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlValue-Time	[0..1]	LocalMktTime	
UnderlyingProvisionCashSettlValue-TimeBusinessCenter	[0..1]	String	

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlValue-DateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the busienss day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional cash settlement value date.
UnderlyingProvisionCashSettlValue-DateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional cash settlement value date.
UnderlyingProvisionCashSettlValue-DateRelativeTo	[0..1]	int	
UnderlyingProvisionCashSettlValueDa-teOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvision-CashSettlValueDateOffsetUnit(42109) is specified.
UnderlyingProvisionCashSettlValueDa-teOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvision-CashSettlValueDateOffsetPeriod(42108) is specified.
UnderlyingProvisionCashSettlValueDa-teOffsetDayType	[0..1]	CodeSet	
UnderlyingProvisionCashSettlValue-DateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingProvisionGrp

180.2.6472 UnderlyingProvisionCashSettlValueTime

A time specified in 24-hour format, e.g. 11am would be represented as 11:00:00. The time of the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree to the cash settlement amount.

Type: LocalMktTime

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6473 UnderlyingProvisionCashSettlValueTimeBusinessCenter

Identifies the business center calendar used with the provision's cash settlement valuation time.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingProvisionCashSettlValueDates

180.2.6474 UnderlyingProvisionDateAdjusted

The adjusted date of the provision.

Type: LocalMktDate

Used in groups: UnderlyingProvisionGrp

180.2.6475 UnderlyingProvisionDateBusinessCenter

The business center calendar used to adjust the underlying instrument's provision's date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionDateBusinessCenterGrp

180.2.6476 UnderlyingProvisionDateBusinessCenterGrp

UnderlyingProvisionDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionGrp component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionDateBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionDateBusinessCenters(42190) > 0.

Used in groups: UnderlyingProvisionGrp

180.2.6477 UnderlyingProvisionDateBusinessDayConvention

The business day convention used to adjust the underlying instrument's provision's date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: UnderlyingProvisionGrp

180.2.6478 UnderlyingProvisionDateTenorPeriod

Time unit multiplier for the provision's tenor period.

Type: int

Used in groups: UnderlyingProvisionGrp

180.2.6479 UnderlyingProvisionDateTenorUnit

Time unit associated with the provision's tenor period.

Type: String

Allowed values in ProvisionDateTenorUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingProvisionGrp

180.2.6480 UnderlyingProvisionDateUnadjusted

The unadjusted date of the provision.

Type: LocalMktDate

Used in groups: UnderlyingProvisionGrp

180.2.6481 UnderlyingProvisionGrp

The UnderlyingProvisionGrp is a repeating subcomponent of the UnderlyingInstrument component used to detail additional terms and conditions associated with the instrument.

Name	Mult.	Type	Description
NoUnderlyingProvisions	[1..1]	NumInGroup	
UnderlyingProvisionType	[0..1]	CodeSet	Required if NoUnderlyingProvisions(42149) > 0.
UnderlyingProvisionDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingProvisionDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the busienss day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the instrument provisions.
UnderlyingProvisionDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the instrument provisions.
UnderlyingProvisionDateAdjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
UnderlyingProvisionDateTenorPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionDateTenorUnit(42155) is specified.
UnderlyingProvisionDateTenorUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionDateTenorPeriod(42154) is specified.
UnderlyingProvisionBreakFeeElection	[0..1]	CodeSet	
UnderlyingProvisionBreakFeeRate	[0..1]	Percentage	
UnderlyingProvisionCalculationAgent	[0..1]	CodeSet	
UnderlyingProvisionOptionSinglePartyBuyerSide	[0..1]	CodeSet	
UnderlyingProvisionOptionSinglePartySellerSide	[0..1]	CodeSet	
UnderlyingProvisionCashSettlValueDates	[0..1]	Component	
UnderlyingProvisionOptionExerciseDates	[0..1]	Component	
UnderlyingProvisionOptionExpirationDate	[0..1]	Component	
UnderlyingProvisionOptionRelevantUnderlyingDate	[0..1]	Component	
UnderlyingProvisionOptionExerciseStyle	[0..1]	CodeSet	
UnderlyingProvisionOptionExerciseMultipleNotional	[0..1]	Amt	
UnderlyingProvisionOptionExerciseMinimumNotional	[0..1]	Amt	
UnderlyingProvisionOptionExerciseMaximumNotional	[0..1]	Amt	
UnderlyingProvisionOptionMinimumNumber	[0..1]	int	
UnderlyingProvisionOptionMaximumNumber	[0..1]	int	
UnderlyingProvisionOptionExerciseConfirmation	[0..1]	Boolean	
UnderlyingProvisionCashSettlPaymentDates	[0..1]	Component	
UnderlyingProvisionCashSettlMethod	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingProvisionCashSettlCurrency	[0..1]	Currency	
UnderlyingProvisionCashSettlCurrency2	[0..1]	Currency	
UnderlyingProvisionCashSettlQuoteType	[0..1]	CodeSet	
UnderlyingProvisionCashSettlQuoteSource	[0..1]	Component	
UnderlyingProvisionText	[0..1]	String	
EncodedUnderlyingProvisionTextLen	[0..1]	Length	Must be set if EncodedProvisionText(40987) field is specified and must immediately precede it.
EncodedUnderlyingProvisionText	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingProvisionText(42170) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingProvisionParties	[0..*]	Group	

Used in components: UnderlyingInstrument

180.2.6482 UnderlyingProvisionOptionExerciseBoundsFirstDateUnadjusted

The unadjusted first date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6483 UnderlyingProvisionOptionExerciseBoundsLastDateUnadjusted

The unadjusted last date of a schedule. This can be used to restrict the range of exercise dates when they are relative.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6484 UnderlyingProvisionOptionExerciseBusinessCenter

The business center calendar used to adjust the underlying instrument's provision's option exercise date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionOptionExerciseBusinessCenterGrp

180.2.6485 UnderlyingProvisionOptionExerciseBusinessCenterGrp

UnderlyingProvisionOptionExerciseBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionExerciseDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionOptionExerciseBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionOptionExerciseBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionOptionExerciseBusinessCenters(42184) > 0.

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6486 UnderlyingProvisionOptionExerciseBusinessDayConvention

The business day convention used to adjust the underlying instrument's provision's option exercise date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)

Code	Name	Description
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6487 UnderlyingProvisionOptionExerciseConfirmation

Used to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

Type: Boolean

Used in groups: UnderlyingProvisionGrp

180.2.6488 UnderlyingProvisionOptionExerciseDates

The UnderlyingProvisionOptionExerciseDates is a subcomponent within the UnderlyingProvisionGrp component used to report the option exercise dates and times defined in the provision.

Name	Mult.	Type	Description
UnderlyingProvisionOptionExercise-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the busienss day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option exercise date.
UnderlyingProvisionOptionExercise-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option exercise date.
UnderlyingProvisionOptionExercise-FixedDateGrp	[0..*]	Group	

Name	Mult.	Type	Description
UnderlyingProvisionOptionExerciseEarliestDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionOptionExerciseEarliestDateUnit(42117) is specified.
UnderlyingProvisionOptionExerciseEarliestDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionOptionExerciseEasrliestDatePeriod(42116) is specified.
UnderlyingProvisionOptionExerciseFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionOptionExerciseFrequencyUnit(42119) is specified.
UnderlyingProvisionOptionExerciseFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionOptionExerciseFrequencyPeriod(42118) is specified.
UnderlyingProvisionOptionExerciseStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExerciseStartDateRelativeTo	[0..1]	int	
UnderlyingProvisionOptionExerciseStartDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetUnit(42123) is specified.
UnderlyingProvisionOptionExerciseStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionOptionExerciseStartDateOffsetPeriod(42122) is specified.
UnderlyingProvisionOptionExerciseStartDateOffsetDayType	[0..1]	CodeSet	
UnderlyingProvisionOptionExerciseStartDateAdjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExercisePeriodSkip	[0..1]	int	
UnderlyingProvisionOptionExerciseBoundsFirstDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExerciseBoundsLastDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExerciseEarliestTime	[0..1]	LocalMktTime	
UnderlyingProvisionOptionExerciseEarliestTimeBusinessCenter	[0..1]	String	
UnderlyingProvisionOptionExerciseLatestTime	[0..1]	LocalMktTime	

UnderlyingProvisionOptionExercise-LatestTimeBusinessCenter	[0..1]	String

Used in groups: UnderlyingProvisionGrp

180.2.6489 UnderlyingProvisionOptionExerciseEarliestDateOffsetPeriod

Time unit multiplier for the interval to the first (and possibly only) exercise date in the exercise period.

Type: int

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6490 UnderlyingProvisionOptionExerciseEarliestDateOffsetUnit

Time unit associated with the interval to the first (and possibly only) exercise date in the exercise period.

Type: String

Allowed values in ProvisionOptionExerciseEarliestDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6491 UnderlyingProvisionOptionExerciseEarliestTime

The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date, in the case of an American option.

Type: LocalMktTime

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6492 UnderlyingProvisionOptionExerciseEarliestTimeBusinessCenter

Identifies the business center calendar used with the provision's earliest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6493 UnderlyingProvisionOptionExerciseFixedDate

A predetermined option exercise date, unadjusted or adjusted depending on UnderlyingProvisionOptionExerciseFixedDateType(42114).

Type: LocalMktDate

Used in groups: UnderlyingProvisionOptionExerciseFixedDateGrp

180.2.6494 UnderlyingProvisionOptionExerciseFixedDateGrp

The UnderlyingProvisionOptionExerciseFixedDateGrp is a repeating component within the UnderlyingProvisionOptionExerciseDates component used to report an array of unadjusted or adjusted fixed exercise dates.

Name	Mult.	Type	Description
NoUnderlyingProvisionOptionExerciseFixedDates	[1..1]	NumInGroup	
UnderlyingProvisionOptionExerciseFixedDate	[0..1]	LocalMktDate	Required if NoUnderlyingProvisionOptionExerciseFixedDates(42112) > 0.
UnderlyingProvisionOptionExerciseFixedDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6495 UnderlyingProvisionOptionExerciseFixedDateType

Specifies the type of date (e.g. adjusted for holidays).

Type: int

Allowed values in ProvisionOptionExerciseFixedDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingProvisionOptionExerciseFixedDateGrp

180.2.6496 UnderlyingProvisionOptionExerciseFrequencyPeriod

Time unit multiplier for the frequency of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise frequency.

Type: int

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6497 UnderlyingProvisionOptionExerciseFrequencyUnit

Time unit associated with the frequency of subsequent exercise dates in the exercise period following the earliest exercise date.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6498 UnderlyingProvisionOptionExerciseLatestTime

For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

Type: LocalMktTime

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6499 UnderlyingProvisionOptionExerciseLatestTimeBusinessCenter

Identifies the business center calendar used with the provision's latest time for notice of exercise.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6500 UnderlyingProvisionOptionExerciseMaximumNotional

The maximum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: UnderlyingProvisionGrp

180.2.6501 UnderlyingProvisionOptionExerciseMinimumNotional

The minimum notional amount that can be exercised on a given exercise date.

Type: Amt

Used in groups: UnderlyingProvisionGrp

180.2.6502 UnderlyingProvisionOptionExerciseMultipleNotional

A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.

Type: Amt

Used in groups: UnderlyingProvisionGrp

180.2.6503 UnderlyingProvisionOptionExercisePeriodSkip

The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

Type: int

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6504 UnderlyingProvisionOptionExerciseStartDateAdjusted

The adjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6505 UnderlyingProvisionOptionExerciseStartDateOffsetDayType

Specifies the day type of the provision's relative option exercise start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6506 UnderlyingProvisionOptionExerciseStartDateOffsetPeriod

Time unit multiplier for the relative option exercise start date offset.

Type: int

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6507 UnderlyingProvisionOptionExerciseStartDateOffsetUnit

Time unit associated with the relative option exercise start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6508 UnderlyingProvisionOptionExerciseStartDateRelativeTo

Specifies the anchor date when the option exercise start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6509 UnderlyingProvisionOptionExerciseStartDateUnadjusted

The unadjusted first day of the exercise period for an American style option.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExerciseDates

180.2.6510 UnderlyingProvisionOptionExerciseStyle

The instrument provision's exercise style.

Type: int

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
0	European	European
1	American	American
2	Bermuda	Bermuda
99	Other	Other

Used in groups: UnderlyingProvisionGrp

180.2.6511 UnderlyingProvisionOptionExpirationDateAdjusted

The adjusted last date within an exercise period for an American style option. For a European style option it is the only date within the exercise period.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6512 UnderlyingProvisionOptionExpirationDateBusinessCenter

The business center calendar used to adjust the underlying instrument's provision's option expiration date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionOptionExpirationDateBusinessCenterGrp

180.2.6513 UnderlyingProvisionOptionExpirationDateBusinessCenterGrp

UnderlyingProvisionOptionExpirationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionExpirationDate component. It is used to specify the set of business centers

whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionOptionExpirationDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionOptionExpirationDateBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionOptionExpirationDateBusinessCenters(42186) > 0.

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6514 UnderlyingProvisionOptionExpirationDateBusinessDayConvention

The business day convention used to adjust the underlying instrument's provision's option expiration date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6515 UnderlyingProvisionOptionExpirationDate

The UnderlyingProvisionOptionExerciseDate is a subcomponent within the UnderlyingProvisionGrp component used to report the option expiration date and times defined in the provision.

Name	Mult.	Type	Description
UnderlyingProvisionOptionExpirationDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExpirationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the busienss day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option expiration date.
UnderlyingProvisionOptionExpirationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option expiration date.
UnderlyingProvisionOptionExpirationDateRelativeTo	[0..1]	int	
UnderlyingProvisionOptionExpirationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetUnit(42137) is specified.
UnderlyingProvisionOptionExpirationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionOptionExpirationDateOffsetPeriod(42136) is specified.
UnderlyingProvisionOptionExpirationDateOffsetDayType	[0..1]	CodeSet	
UnderlyingProvisionOptionExpirationDateAdjusted	[0..1]	LocalMktDate	
UnderlyingProvisionOptionExpirationTime	[0..1]	LocalMktTime	
UnderlyingProvisionOptionExpirationTimeBusinessCenter	[0..1]	String	

Used in groups: UnderlyingProvisionGrp

180.2.6516 UnderlyingProvisionOptionExpirationDateOffsetDayType

Specifies the day type of the provision's relative option expiration date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6517 UnderlyingProvisionOptionExpirationDateOffsetPeriod

Time unit multiplier for the relative option expiration date offset.

Type: int

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6518 UnderlyingProvisionOptionExpirationDateOffsetUnit

Time unit associated with the relative option expiration date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6519 UnderlyingProvisionOptionExpirationDateRelativeTo

Specifies the anchor date when the option expiration date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6520 UnderlyingProvisionOptionExpirationDateUnadjusted

The unadjusted last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6521 UnderlyingProvisionOptionExpirationTime

The latest time for exercise on the expiration date.

Type: LocalMktTime

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6522 UnderlyingProvisionOptionExpirationTimeBusinessCenter

Identifies the business center calendar used with the provision's latest exercise time on expiration date.

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in components: UnderlyingProvisionOptionExpirationDate

180.2.6523 UnderlyingProvisionOptionMaximumNumber

The maximum number of options that can be exercised on a given exercise date. If the number is not specified, it means that the maximum number of options corresponds to the remaining unexercised options.

Type: int

Used in groups: UnderlyingProvisionGrp

180.2.6524 UnderlyingProvisionOptionMinimumNumber

The minimum number of options that can be exercised on a given exercise date.

Type: int

Used in groups: UnderlyingProvisionGrp

180.2.6525 UnderlyingProvisionOptionRelevantUnderlyingDateAdjusted

The adjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6526 UnderlyingProvisionOptionRelevantUnderlyingDateBizDayConvention

The business day convnetion used to adjust the underlying instrument provision's option underlying date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6527 UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenter

The business center calendar used to adjust the underlying instrument's provision's option underlying date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

180.2.6528 UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp

UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingProvisionOptionRelevantUnderlyingDate component. It is used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters	[1..1]	NumInGroup	
UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenter	[0..1]	String	Required if NoUnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenters(42188) > 0.

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6529 UnderlyingProvisionOptionRelevantUnderlyingDate

The UnderlyingProvisionOptionRelevantUnderlyingDate is a subcomponent within the UnderlyingProvisionGrp component used to report the option relevant underlying date defined in the provision.

Name	Mult.	Type	Description
UnderlyingProvisionOptionRelevantUnderlyingDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
UnderlyingProvisionOptionRelevantUnderlyingDateBizDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the provisional option relevant underlying date.
UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the provisional option relevant underlying date.
UnderlyingProvisionOptionRelevantUnderlyingDateRelativeTo	[0..1]	int	
UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit(42146) is specified.
UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod(42145) is specified.
UnderlyingProvisionOptionRelevantUnderlyingDateOffsetDayType	[0..1]	CodeSet	
UnderlyingProvisionOptionRelevantUnderlyingDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingProvisionGrp

180.2.6530 UnderlyingProvisionOptionRelevantUnderlyingDateOffsetDayType

Specifies the day type of the provision's relative option relevant underlying date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business

Code	Name	Description
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6531 UnderlyingProvisionOptionRelevantUnderlyingDateOffsetPeriod

Time unit multiplier for the relative option relevant underlying date offset.

Type: int

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6532 UnderlyingProvisionOptionRelevantUnderlyingDateOffsetUnit

Time unit associated with the relative option relevant underlying date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6533 UnderlyingProvisionOptionRelevantUnderlyingDateRelativeTo

Specifies the anchor date when the date relevant to the underlying trade on exercise is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6534 UnderlyingProvisionOptionRelevantUnderlyingDateUnadjusted

The unadjusted date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).

Type: LocalMktDate

Used in components: UnderlyingProvisionOptionRelevantUnderlyingDate

180.2.6535 UnderlyingProvisionOptionSinglePartyBuyerSide

If optional early termination is not available to both parties then this component identifies the buyer of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingProvisionGrp

180.2.6536 UnderlyingProvisionOptionSinglePartySellerSide

If optional early termination is not available to both parties then this component identifies the seller of the option through its side of the trade.

Type: int

Allowed values in ProvisionOptionSinglePartyBuyerSideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingProvisionGrp

180.2.6537 UnderlyingProvisionParties

UnderlyingProvisionParties is a repeating component within the UnderlyingProvisionGrp component used to report the parties identified in the contract provision.

Name	Mult.	Type	Description
NoUnderlyingProvisionPartyIDs	[1..1]	NumInGroup	
UnderlyingProvisionPartyID	[0..1]	String	Required if NoUnderlyingProvisionPartyIDs(42173) > 0.
UnderlyingProvisionPartyIDSource	[0..1]	CodeSet	Required if NoUnderlyingProvisionPartyIDs(42173) > 0.
UnderlyingProvisionPartyRole	[0..1]	CodeSet	Required if NoUnderlyingProvisionPartyIDs(42173) > 0.
UnderlyingProvisionPartyRoleQualifier	[0..1]	CodeSet	
UnderlyingProvisionPtysSubGrp	[0..*]	Group	

Used in groups: UnderlyingProvisionGrp

180.2.6538 UnderlyingProvisionPartyID

The party identifier for the payment settlement party.

Type: String

Used in groups: UnderlyingProvisionParties

180.2.6539 UnderlyingProvisionPartyIDSource

Identifies the class or source of the UnderlyingProvisionPartyID(42174) value.

Type: char

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
1	KoreanInvestorID	Korean Investor ID. Also known as the Investor Registration Certificate (IRC) issued by Korea's Financial Supervisory Service (FSS), an identifier tied into the depository for settlement and record keeping.

Code	Name	Description
6	UKNationalInsuranceOrPension-Number	UK National Insurance or Pension Number
B	BIC	BIC (Bank Identification Code - SWIFT managed) code (ISO9362 - See "Appendix 6-B")
I	ISITCAcronym	Directed broker three character acronym as defined in ISITC "ETC Best Practice" guidelines document
2	TaiwaneseForeignInvestorID	Taiwanese Qualified Foreign Investor ID QFII/FID
7	USSocialSecurityNumber	US Social Security Number
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
3	TaiwaneseTradingAcct	Taiwanese Trading Acct
8	USEmployerOrTaxIDNumber	US Employer or Tax ID Number
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
4	MalaysianCentralDepository	Malaysian Central Depository (MCD) number
9	AustralianBusinessNumber	Australian Business Number
E	ISOCountryCode	ISO Country Code
5	ChineseInvestorID	Chinese Investor ID
A	AustralianTaxFileNumber	Australian Tax File Number
F	SettlementEntityLocation	Settlement Entity Location (note if Local Market Settlement use "E=ISO Country Code") (see "Appendix 6-G" for valid values)
G	MIC	Market Identifier Code (ISO 10383) MIC
J	TaxID	Tax ID
H	CSDParticipant	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number
K	AustralianCompanyNumber	Australian Company Number
L	AustralianRegisteredBodyNumber	Australian Registered Body Number
M	CFTCReportingFirmIdentifier	CFTC reporting firm identifier
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
O	InterimIdentifier	Interim identifier. An interim entity identifier assigned by a regulatory agency prior to an LEI (ISO 17442) being assigned.
P	ShortCodeIdentifier	Short code identifier. A generic means for trading venues, brokers, investment managers to convey a bilaterally agreed upon "short hand" code for an identifier that is a reference to a mapping between the parties.

Code	Name	Description
Q	NationalIDNaturalPerson	National ID of natural person. An identification number generally assigned by a government authority or agency to a natural person which is unique to the person it is assigned to. Examples include, but not limited to, "social security number", "pension number".
R	IndiaPermanentAccountNumber	India Permanent Account Number. Also referred to as PAN ID. An identifier issued by the Income Tax Department of India.
S	FDID	Firm designated identifier. Also referred to as FDID. A unique identifier required by the SEC for each trading account designated by Industry Members for purposes of reporting to CAT (Consolidated Audit Trail).
T	SPSAID	Special Segregated Account ID. Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.
U	MasterSPSAID	Master Special Segregated Account ID. Also referred to as Master SPSA ID. The master identifier issued by Hong Kong Exchanges and Clearing for the aggregation of SPSA IDs.
V	KoreaShortSellingRegistrationNumber	Korea Short Selling Registration Number. Short selling registration number assigned by Korea's Financial Supervisory Service (FSS) for institutions placing eligible orders under Korea's Financial Services Commission's "Short Sale Reform Measures".

Used in groups: UnderlyingProvisionParties

180.2.6540 UnderlyingProvisionPartyRole

Identifies the type or role of UnderlyingProvisionPartyID(42174) specified.

Type: int

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm (formerly FIX 4.2 ExecBroker)
2	BrokerOfCredit	Broker of Credit (formerly FIX 4.2 BrokerOfCredit)
3	ClientID	Client ID (formerly FIX 4.2 ClientID)
4	ClearingFirm	Clearing Firm (formerly FIX 4.2 ClearingFirm)
5	InvestorID	Investor ID

Code	Name	Description
6	IntroducingFirm	Introducing Firm
7	EnteringFirm	Entering Firm
8	Locate	Locate / Lending Firm (for short-sales)
9	FundManagerClientID	Fund Manager Client ID (for CIV)
10	SettlementLocation	Settlement Location (formerly FIX 4.2 SettlLocation)
11	OrderOriginationTrader	Order Origination Trader (associated with Order Origination Firm - i.e. trader who initiates/submits the order)
12	ExecutingTrader	Executing Trader (associated with Executing Firm - actually executes)
13	OrderOriginationFirm	Order Origination Firm (e.g. buy-side firm)
14	GiveupClearingFirmDepr	Giveup Clearing Firm (firm to which trade is given up)
15	CorrespondantClearingFirm	Correspondant Clearing Firm
16	ExecutingSystem	Executing System
17	ContraFirm	Contra Firm
18	ContraClearingFirm	Contra Clearing Firm
19	SponsoringFirm	Sponsoring Firm
20	UnderlyingContraFirm	Underlying Contra Firm
21	ClearingOrganization	Clearing Organization
22	Exchange	Exchange. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
24	CustomerAccount	Customer Account
25	CorrespondentClearingOrganization	Correspondent Clearing Organization
26	CorrespondentBroker	Correspondent Broker
27	Buyer	Buyer/Seller (Receiver/Deliverer)
28	Custodian	Custodian
29	Intermediary	Intermediary
30	Agent	Agent
31	SubCustodian	Sub-custodian
32	Beneficiary	Beneficiary
33	InterestedParty	Interested party
34	RegulatoryBody	Regulatory body. In the context of regulatory reporting, this identifies the regulator the trade is being reported to.
35	LiquidityProvider	Liquidity provider
36	EnteringTrader	Entering trader
37	ContraTrader	Contra trader

Code	Name	Description
38	PositionAccount	Position account. The account which positions are maintained. Typically represents the aggregation of one or more customer accounts.
39	ContraInvestorID	Contra Investor ID
40	TransferToFirm	Transfer to Firm
41	ContraPositionAccount	Contra Position Account
42	ContraExchange	Contra Exchange
43	InternalCarryAccount	Internal Carry Account
44	OrderEntryOperatorID	Order Entry Operator ID
45	SecondaryAccountNumber	Secondary Account Number
46	ForeignFirm	Foreign Firm
47	ThirdPartyAllocationFirm	Third Party Allocation Firm
48	ClaimingAccount	Claiming Account
49	AssetManager	Asset Manager
50	PledgorAccount	Pledgor Account
51	PledgeeAccount	Pledgee Account
52	LargeTraderReportableAccount	Large Trader Reportable Account
53	TraderMnemonic	Trader mnemonic
54	SenderLocation	Sender Location
55	SessionID	Session ID
56	AcceptableCounterparty	Acceptable Counterparty
57	UnacceptableCounterparty	Unacceptable Counterparty
58	EnteringUnit	Entering Unit
59	ExecutingUnit	Executing Unit
60	IntroducingBroker	Introducing Broker
61	QuoteOriginator	Quote originator
62	ReportOriginator	Report originator
63	SystematicInternaliser	Systematic internaliser (SI)
64	MultilateralTradingFacility	Multilateral Trading Facility (MTF). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
65	RegulatedMarket	Regulated Market (RM). Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
66	MarketMaker	Market Maker
67	InvestmentFirm	Investment Firm

Code	Name	Description
68	HostCompetentAuthority	Host Competent Authority (Host CA)
69	HomeCompetentAuthority	Home Competent Authority (Home CA)
70	CompetentAuthorityLiquidity	Competent Authority of the most relevant market in terms of liquidity (CAL)
71	CompetentAuthorityTransactionV-enue	Competent Authority of the Transaction (Execution) Venue (CATV)
72	ReportingIntermediary	Reporting intermediary. The medium or vendor used to report to a regulator, non-regulatory agency or data repository.
73	ExecutionVenue	Execution Venue. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
74	MarketDataEntryOriginator	Market data entry originator
75	LocationID	Location ID
76	DeskID	Desk ID
77	MarketDataMarket	Market data market
78	AllocationEntity	Allocation Entity
79	PrimeBroker	Prime Broker providing General Trade Services
80	StepOutFirm	Step-Out Firm (Prime Broker)
81	BrokerClearingID	Broker clearing identifier
82	CentralRegistrationDepository	Central Registration Depository (CRD)
83	ClearingAccount	Clearing Account
84	AcceptableSettlingCounterparty	Acceptable Settling Counterparty
85	UnacceptableSettlingCounterparty	Unacceptable Settling Counterparty
86	CLSMemberBank	CLS Member Bank
87	InConcertGroup	In Concert Group
88	InConcertControllingEntity	In Concert Controlling Entity
89	LargePositionsReportingAccount	Large Positions Reporting Account
90	SettlementFirm	Settlement Firm
91	SettlementAccount	Settlement account. The account to which individual payment obligations are aggregated for netting and funds movement. Typically represents the aggregation of many margin (performance bond) accounts.
92	ReportingMarketCenter	Reporting Market Center
93	RelatedReportingMarketCenter	Related Reporting Market Center
94	AwayMarket	Away Market. Identify using PartyIDSource(tag 447) = G (Market Identifier Code) if the MIC exists.
95	GiveupTradingFirm	Give-up (trading) firm

Code	Name	Description
96	TakeupTradingFirm	Take-up (trading) firm
97	GiveupClearingFirm	Give-up clearing firm
98	TakeupClearingFirm	Take-up clearing firm
99	OriginatingMarket	Originating Market. Identifies the Market using PartyIDSource(tag 447) = G (Market Identifier Code) where an order originated in the event that the order is sent to an alternative market for execution. Serves as an inverse of an away market.
100	MarginAccount	Margin account. Also referred to as "performance bond account". The margin account is the calculated margin requirements. Typically represents the aggregation of one or more position accounts.
101	CollateralAssetAccount	Collateral asset account. The account at which individual collateral assets are maintained. Typically, although not always, one-for-one with the settlement account.
102	DataRepository	Data repository. Multiple instances of this PartyRole may appear for reporting purposes.
103	CalculationAgent	Calculation agent
104	ExerciseNoticeSender	Sender of exercise notice
105	ExerciseNoticeReceiver	Receiver of exercise notice
106	RateReferenceBank	Rate reference bank. The bank providing the reference rate. Multiple instance of this PartyRole may appear.
107	Correspondent	Correspondent
109	BeneficiaryBank	Beneficiary's bank or depository institution. The institution in which the beneficiary, a person or an entity, has their account with. The institution may be a bank or non-bank institution.
110	Borrower	Borrower
111	PrimaryObligator	Primary obligator
112	Guarantor	Guarantor
113	ExcludedReferenceEntity	Excluded reference entity
114	DeterminingParty	Determining party
115	HedgingParty	Hedging party
116	ReportingEntity	Reporting entity. The entity that is reporting the information.
117	SalesPerson	Sales person. The person who is involved in the sales activities for their firm.
118	Operator	Operator. The person who has the capabilities and authorization to take certain actions; for example, setting entitlements, etc.

Code	Name	Description
119	CSD	Central Securities Depository (CSD)
120	ICSD	International Central Securities Depository (ICSD)
121	TradingSubAccount	Trading sub-account. Example of sub-accounts include a clearing account that has multiple trading sub-accounts, a trading account that has multiple trading sub-accounts belonging to different trading firms.
122	InvestmentDecisionMaker	Investment decision maker. In the context of ESMA RTS reporting, this is used to specify party responsible for the investment decision. See RTS 24, Annex, Table 2, Field 4.
123	PublishingIntermediary	Publishing intermediary. The medium or vendor used to publish to the market.
124	CSDParticipant	Central Securities Depository (CSD) Participant. In the context of EU SFTR reporting the identifier of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction this should identify the indirect participant.
125	Issuer	Issuer. The issuer of the security.
126	ContraCustomerAccount	Contra Customer Account. Same as PartyRole(452) = 24 (Customer Account) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
127	ContraInvestmentDecisionMaker	Contra Investment Decision Maker. Same as PartyRole(452) = 122 (Investment Decision Maker) but for the counterparty. Can be used whenever the parties component is not nested in a repeating group representing both sides.
128	AuthorizingPerson	Authorizing person. In the context of MiFIR, this value is used to identify the person authorizing algorithms within a trading firm.

Used in groups: UnderlyingProvisionParties

180.2.6541 UnderlyingProvisionPartyRoleQualifier

Used to further qualify the value of UnderlyingProvisionPartyRole(42176).

Type: int

Allowed values in PartyDetailRoleQualifierCodeSet:

Code	Name	Description
0	Agency	Agency
1	Principal	Principal
2	RisklessPrincipal	Riskless principal
3	GeneralClearingMember	General clearing member
30	ExchangeOrderSubmitter	Exchange order submitter. Used to identify original or initial exchange order submitting broker when party role "1" (Executing Firm) appears more than once.
4	IndividualClearingMember	Individual clearing member
5	PreferredMarketMaker	Preferred market maker. Market maker getting a part of the matched quantity before primary or default market maker.
6	DirectedMarketMaker	Directed market maker. Single market maker to handle the order provided.
7	Bank	Bank
8	Hub	Hub. Indicates that the Intermediary party is a hub system or service provider.
9	PrimaryTrdRepository	Primary trade repository. Used to differentiate the principal trade repository from the Original or Additional trade repositories when there are multiple trade repositories being reported.
10	OrigTrdRepository	Original trade repository. Used to identify the trade repository to which the trade was originally reported if different from the current repository to which the trade is being reported.
11	AddtnlIntlTrdRepository	Additional international trade repository. Used with InternationalSwapIndicator(2526) to identify the trade repository that is in addition to the local swaps data repository as required by U.S. law.
12	AddtnlDomesticTrdRepository	Additional domestic trade repository. Used with MixedSwapIndicator(1929) to identify the trade repository that is in addition to the current trade repository when the assets in the swap are subject to two different domestic regulators.
13	RelatedExchange	Related exchange
14	OptionsExchange	Options exchange
15	SpecifiedExchange	Specified exchange
16	ConstituentExchange	Constituent exchange.
17	ExemptFromTradeReporting	Exempt from trade reporting. In the context of FINRA TRACE reporting requirements, this is used to indicate the ATS has been granted a regulatory exemption from reporting.
18	Current	Current. Can be used to convey an existing party identifier for the same party role in a single message.

Code	Name	Description
19	New	New. Can be used to convey a future party identifier for the same party role in a single message.
20	DesignatedSponsor	Designated sponsor. Market maker jointly providing liquidity for the same security with other market makers.
21	Specialist	Specialist. Market maker being the only one providing liquidity for a security.
22	Algorithm	Algorithm
23	FirmOrLegalEntity	Firm or legal entity
24	NaturalPerson	Natural person
25	RegularTrader	Regular trader. Standard trader profile.
26	HeadTrader	Head trader. Senior trader leading a group of regular traders.
27	Supervisor	Supervisor. Administrative user that has only limited rights for normal trading but possibly special rights for emergency actions.
28	TriParty	Tri-party. In the context of EU SFTR reporting, identifies the third party, not necessarily the custodian, to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).
29	Lender	Lender. In the context of EU SFTR reporting, identifies the agent lender involved in the securities lending transaction.

Used in groups: UnderlyingProvisionParties

180.2.6542 UnderlyingProvisionPartySubID

Underlying provision party sub-identifier, if applicable for UnderlyingProvisionPartyID(42174).

Type: String

Used in groups: UnderlyingProvisionPtysSubGrp

180.2.6543 UnderlyingProvisionPartySubIDType

The type of UnderlyingProvisionPartySubID(42178).

Type: int

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm
2	Person	Person
3	System	System
4	Application	Application
5	FullLegalNameOfFirm	Full legal name of firm
6	PostalAddress	Postal address
7	PhoneNumber	Phone number
8	EmailAddress	Email address
9	ContactName	Contact name
10	SecuritiesAccountNumber	Securities account number (for settlement instructions)
11	RegistrationNumber	Registration number (for settlement instructions and confirmations)
12	RegisteredAddressForConfirmation	Registered address (for confirmation purposes)
13	RegulatoryStatus	Regulatory status (for confirmation purposes)
14	RegistrationName	Registration name (for settlement instructions)
15	CashAccountNumber	Cash account number (for settlement instructions)
16	BIC	BIC
17	CSDParticipantMemberCode	CSD participant member code
18	RegisteredAddress	Registered address
19	FundAccountName	Fund account name
20	TelexNumber	Telex number
21	FaxNumber	Fax number
22	SecuritiesAccountName	Securities account name
23	CashAccountName	Cash account name
24	Department	Department
25	LocationDesk	Location desk
26	PositionAccountType	Position account type
27	SecurityLocateID	Security locate ID
28	MarketMaker	Market maker
29	EligibleCounterparty	Eligible counterparty
30	ProfessionalClient	Professional client
31	Location	Location
32	ExecutionVenue	Execution venue
33	CurrencyDeliveryIdentifier	Currency delivery identifier

Code	Name	Description
34	AddressCity	Address City
35	AddressStateOrProvince	Address State/Province
36	AddressPostalCode	Address Postal Code
37	AddressStreet	Address Street
38	AddressISOCountryCode	Address Country (ISO country code)
39	ISOCountryCode	ISO country code
40	MarketSegment	Market segment
41	CustomerAccountType	Customer account type
42	OmnibusAccount	Omnibus account
43	FundsSegregationType	Funds segregation type
44	GuaranteeFund	Guarantee fund. Identifies a guarantee fund related to an account. Used when one account has multiple funds of collateral, each guaranteeing different positions. Can be used for PartyRole(452) = Customer Account(24).
45	SwapDealer	Swap dealer. The US regulator's defined term for identifying the trade counterparty as "any person who holds itself out as a dealer in swaps, makes a market in swaps, regularly enters into swaps with counterparties as an ordinary course of business for its own account, or engages in activity causing itself to be commonly known in the trade as a dealer or market maker in swaps".
46	MajorParticipant	Major participant. When PartySubID(523)=Y the counterparty is not the swap dealer but is a major swap participant as defined in the regulations.
47	FinancialEntity	Financial entity. When PartySubID(523)=Y the counterparty is neither a swap dealer nor a major swap participant but is a financial entity as defined in the regulations.
48	USPerson	U.S. person. A legal term referring to any U.S. person or legal entity anywhere in the world that should be taxed under U.S. law.
49	ReportingEntityIndicator	Reporting entity indicator. Indicates the entity obligated or delegated to report to their regulator, a non-regulatory agency or data repository. Set PartySubID(523)=Y if true.
50	ElectedClearingRequirementException	Elected clearing requirement exception
51	BusinessCenter	Business center.
52	ReferenceText	Reference text
53	ShortMarkingExemptAccount	Short-marking exempt account

Code	Name	Description
54	ParentFirmIdentifier	Parent firm identifier. Implementation-specific identifier of this party's parent entity.
55	ParentFirmName	Parent firm name. Full name of this party's parent entity.
56	DealIdentifier	Deal identifier. The internal identifier assigned to the trade by this party, particularly by a Clearing Organization.
57	SystemTradeID	System trade identifier
58	SystemTradeSubID	System trade sub-identifier
59	FCMCode	Futures Commission Merchant (FCM) code. The FCM's code or identifier in relation to the PartyRole(452). For example, if PartyRole(452) is the exchange or clearinghouse, the FCM code/ID specified in PartySubID(523) is the FCM's identifier at the exchange or clearinghouse.
60	DlvryTrmlCode	Delivery terminal customer account/code. Usually used for gas delivery to identify whose account the gas is allocated to at the delivery terminal. Often referred to as "HUB" code.
61	VolntyRptEntity	Voluntary reporting entity. The entity voluntarily reporting the trade to the regulator. Set PartySubID(523)=Y if true.
62	RptObligJursdctn	Reporting obligation jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the reporting jurisdiction to which the party is obligated to report.
63	VolntyRptJursdctn	Voluntary reporting jurisdiction. For a trade that falls under multiple jurisdictions this may be used to identify, through PartySubID(523), the regulatory jurisdiction to which the party is submitting a voluntary report.

Code	Name	Description
64	CompanyActivities	Company activities. For regulatory reporting. ID values include: A = Assurance undertaking authorized in accordance with Directive 2002/83/EC C=Credit institution authorized in accordance with Directive 2006/48/EC F=Investment firm in accordance with Directive 2004/39/EC I=Insurance undertaking authorized in accordance with Directive 73/239/EC L=Alternative investment fund managed by AIFMs authorized or registered in accordance with Directive 2011/61/EC O=Institution for occupational retirement provision within the meaning of Article 6(a0 of Directive 2003/41/EC R=Reinsurance undertaking authorized in accordance with Directive 2005/68/EC U=UCITS and its management company, authorized in accordance with Directive 2009/65/EC or blank in case of coverage by LEI or in case of non-financial counterparties. In the context of EU SFTR reporting use the appropriate 4- or 1-character code noted in the regulations. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
65	EEAreaDomiciled	European Economic Area domiciled. ID values: Y or N
66	ContractLinked	Contract linked to commercial or treasury financing for this counterparty. ID values: Y or N
67	ContractAbove	Contract above clearing threshold for this counterparty. ID values: Y or N
68	VolntyRptPty	Voluntary reporting party. When PartySubID(523)=Y, identifies that the trading party is reporting voluntarily when VoluntaryRegulatoryReport(1935)=Y.
69	EndUser	End user. When PartySubID(523)=Y, the counterparty is neither the swap dealer, major swap participant nor financial entity as defined in the regulations.
70	LocationOrJurisdiction	Location or jurisdiction. One or more instances may be used in combination with PartySubIDType(803) = 49 (Reporting entity indicator) or 102 (Data repository) to identify the jurisdiction, countries, regions or provinces for which the party is a reporting entity or data repository when that characteristic is ambiguous or where there are multiple locations. The party sub-ID value is either a jurisdiction acronym, a 2-character ISO 3166 country code, or a hyphenated combination of the country code and the standard post-office abbreviation for province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.

Code	Name	Description
71	DerivativesDealer	Derivatives dealer. Indicates whether the party is a derivatives dealer or not (Y/N). The Canadian regulator's defined term for identifying the trade counterparty as "a person or company engaging in or holding himself, herself or itself out as engaging in the business of trading in derivatives in Ontario as principal or agent".
72	Domicile	Domicile. Country and optionally province, state or region of domicile. The party sub-ID value is either a 2-character ISO 3166 country code or a hyphenated combination of the country code and the standard post-office abbreviation of province, state or region if necessary. E.g. "US" for United States or "CA-QC" for Quebec Canada.
73	ExemptFromRecognition	Exempt from recognition. Used with party role 21 "Clearing Organization" to indicate exemption (Y/N). Identifies a clearing agency as exempt from oversight in Ontario, i.e. one that 1) only provides limited services and does not present significant risks or 2) is foreign-based, indends to operate in Ontario but is subject to regulatory oversight in another jurisdiction.
74	Payer	Payer. Identifies the party as the payer of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
75	Receiver	Receiver. Identifies the party as the receiver of a particular payment stream or bullet payment by quoting the stream's StreamDesc(40051) (or LegStreamDesc(40243) or UnderlyingStreamDesc(40542)) or payment's PaymentDesc(43087) in the associated party sub-identifier field.
76	SystematicInternaliser	Systematic Internaliser (SI). In the context of ESMA reporting, this is used to indicate whether the specified party is a Systematic Internaliser or not for the security defined in the Instrument component (Y/N).
77	PublishingEntityIndicator	Publishing entity indicator. Indicates the entity obligated or delegated to publish to the market. Set PartySubID(523)=Y if true.
78	FirstName	First name. The first name(s) of a natural person. If multiple names, separate entries by a comma.
79	Surname	Surname. The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.

Code	Name	Description
80	DateOfBirth	Date of birth. The date of birth of a natural person in the format YYYYMMDD.
81	OrderTransmittingFirm	Order transmitting firm. Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."
82	OrderTransmittingFirmBuyer	Order transmitting firm for buyer. Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
83	OrderTransmitterSeller	Order transmitter for seller. Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."
84	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI
85	SubSectorClassification	Sub-sector classification. Supplemental to party sub-ID type "64" (Company activities) for regulatory reporting. For EU SFTR reporting use the appropriate 4-character code noted in the regulations applying the conditional association rules. See SFTR ITS "Commission Implementing Regulation (EU) 2019/363" Annexes 1 and 2 for values.
86	PartySide	Party side. May be used, when appropriate, to explicitly indicate the transaction side of the party, e.g. Buyer, Seller, Lender, Borrower, Maker, Taker, etc. in the ID. In the context of EU SFTR reporting, use values as required by SFTR, "GIVE" and "TAKE" in the ID, to identify collateral giver and taker.
87	LegalRegistrationCountry	Legal registration country. ISO Country Code where the registered office of the party is located as specified in the LEI reference data.

Used in groups: UnderlyingProvisionPtysSubGrp

180.2.6544 UnderlyingProvisionPtysSubGrp

UnderlyingProvisionPtysSubGrp is a repeating component within the UnderlyingProvisionParties component used to extend information to be reported for the party.

Name	Mult.	Type	Description
NoUnderlyingProvisionPartySubIDs	[1..1]	NumInGroup	
UnderlyingProvisionPartySubID	[0..1]	String	Required if NoUnderlyingProvisionPartySubIDs(42177) > 0.
UnderlyingProvisionPartySubIDType	[0..1]	CodeSet	Required if NoUnderlyingProvisionPartySubIDs(42177) > 0.

Used in groups: UnderlyingProvisionParties

180.2.6545 UnderlyingProvisionText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: UnderlyingProvisionGrp

180.2.6546 UnderlyingProvisionType

Type of provision.

Type: int

Allowed values in ProvisionTypeCodeSet:

Code	Name	Description
0	MandatoryEarlyTermination	Mandatory early termination
1	OptionalEarlyTermination	Optional early termination
2	Cancelable	Cancelable
3	Extendable	Extendable. The contract can be extended by either party usually with a specific time notice prior to the expiry date. In the context of EU SFTR reporting this corresponds to "termination optionality" code "ETSB".

Code	Name	Description
4	MutualEarlyTermination	Mutual early termination
5	Evergreen	Evergreen. The contract automatically renews after the expiry date until one party gives the other notice to terminate. In the context of EU SFTR reporting this corresponds to "termination optionality" code "EGRN".
6	Callable	Callable. Contract is callable.
7	Puttable	Puttable. Contract is puttable.

Used in groups: UnderlyingProvisionGrp

180.2.6547 UnderlyingPutOrCall

Indicates whether an underlying option contract is a put, call, chooser or undetermined.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate receiver or into a CDS contract as a seller of protection or for the case of a Floor.
1	Call	Call. Also used for the case in which the buyer of a Swaption has the right to enter into an IRS contract as a fixed-rate payer or into a CDS contract as a buyer of protection or for the case of a Cap.
2	Other	Other. In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.
3	Chooser	Chooser. Indicates that the option buyer may choose to buy or sell the underlying security on exercise or if a Swaption to pay or receive the underlying IRS cash flow stream or to buy or sell CDS protection.

Used in components: UnderlyingInstrument

180.2.6548 UnderlyingPx

Underlying price associate with a derivative instrument.

Type: Price

Used in components: UnderlyingInstrument

180.2.6549 UnderlyingQty

Unit amount of the underlying security (par, shares, currency, etc.)

Type: Qty

Used in components: UnderlyingInstrument

180.2.6550 UnderlyingRateSpreadInitialValue

Specifies the initial rate spread for a basket underlier.

Type: float

Used in components: UnderlyingRateSpreadSchedule

180.2.6551 UnderlyingRateSpreadSchedule

UnderlyingRateSpreadSchedule is a subcomponent of UnderlyingInstrument used to specify the rate spread schedule for a basket underlier.

Name	Mult.	Type	Description
UnderlyingRateSpreadInitialValue	[0..1]	float	
UnderlyingRateSpreadStepGrp	[0..*]	Group	

Used in components: UnderlyingInstrument

180.2.6552 UnderlyingRateSpreadStepDate

The date that the rate spread step takes affect.

Type: LocalMktDate

Used in groups: UnderlyingRateSpreadStepGrp

180.2.6553 UnderlyingRateSpreadStepGrp

UnderlyingRateSpreadStepGrp is a repeating subcomponent of UnderlyingRateSpreadSchedule used to specify the step dates and amounts of a basket spread schedule.

Name	Mult.	Type	Description
NoUnderlyingRateSpreadSteps	[1..1]	NumInGroup	
UnderlyingRateSpreadStepDate	[0..1]	LocalMktDate	Required if NoUnderlyingRateSpreadSteps(43005) > 0.
UnderlyingRateSpreadStepValue	[0..1]	float	Required if NoUnderlyingRateSpreadSteps(43005) > 0.

Used in components: UnderlyingRateSpreadSchedule

180.2.6554 UnderlyingRateSpreadStepValue

The the value of the new rate spread as of the UnderlyingRateSpreadStepDate(43006).

Type: float

Used in groups: UnderlyingRateSpreadStepGrp

180.2.6555 UnderlyingRedemptionDate

Underlying security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.6556 UnderlyingReferenceEntityType

Specifies the type of reference entity for first-to-default CDS basket contracts.

Type: int

Allowed values in ReferenceEntityTypeCodeSet:

Code	Name	Description
1	Asian	Asian
2	AustralianNewZealand	Australian and New Zealand
3	EuropeanEmergingMarkets	European emerging markets
4	Japanese	Japanese
5	NorthAmericanHighYield	North American high yield
6	NorthAmericanInsurance	North American insurance
7	NorthAmericanInvestmentGrade	North American investment grade
8	Singaporean	Singaporean
9	WesternEuropean	Western European
10	WesternEuropeanInsurance	Western European insurance

Used in components: UnderlyingInstrument

180.2.6557 UnderlyingRefID

Identifies the underlying instrument the entity applies to by referencing the underlying instrument's UnderlyingID(2874).

Type: String

Used in groups: CollateralAmountGrp

180.2.6558 UnderlyingRefTickTableID

Spread table code referred by the security or symbol.

Type: int

Used in components: UnderlyingInstrument

180.2.6559 UnderlyingRepoCollateralSecurityType

Underlying security's RepoCollateralSecurityType. See RepoCollateralSecurityType (239) field for description.(Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Used in components: UnderlyingInstrument

180.2.6560 UnderlyingRepurchaseRate

Underlying security's RepurchaseRate. See RepurchaseRate (227) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: Percentage

Used in components: UnderlyingInstrument

180.2.6561 UnderlyingRepurchaseTerm

Underlying security's RepurchaseTerm. See RepurchaseTerm (226) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: int

Used in components: UnderlyingInstrument

180.2.6562 UnderlyingRestructuringType

See RestructuringType(1449)

Type: String

Allowed values in RestructuringTypeCodeSet:

Code	Name	Description
FR	FullRestructuring	Full Restructuring
MR	ModifiedRestructuring	Modified Restructuring
MM	ModifiedModRestructuring	Modified Mod Restructuring
XR	NoRestructuringSpecified	No Restructuring specified

Used in components: UnderlyingInstrument

180.2.6563 UnderlyingReturnRateAmountRelativeTo

Specifies the reference amount when the return rate amount is relative to another amount in the trade.

See http://www.fixtradingcommunity.org/codelists#Payment_Amount_Relative_To for code list of relative amounts.

Type: int

Used in groups: UnderlyingReturnRateGrp

180.2.6564 UnderlyingReturnRateCashFlowType

Specifies the type of cash flows, e.g. coupon payment, premium fee, settlement fee, etc.

See http://www.fpml.org/coding-scheme/cashflow-type for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6565 UnderlyingReturnRateCommissionAmount

The commission amount.

Type: Amt

Used in groups: UnderlyingReturnRateGrp

180.2.6566 UnderlyingReturnRateCommissionBasis

Specifies the basis or unit used to calculate the commission.

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	Amount per unit. Implying shares, par, currency, physical unit etc. Use CommissionUnitOfMeasure(1238) to clarify for commodities.
2	Percent	Percent
3	Absolute	Absolute. Total monetary amount.
4	PercentageWaivedCashDiscount	Percentage waived, cash discount basis. For use with CIV buy orders.
5	PercentageWaivedEnhancedUnits	Percentage waived, enhanced units basis. For use with CIV buy orders.
6	PointsPerBondOrContract	Points per bond or contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention, e.g. 1000 par for bonds.

Code	Name	Description
7	BasisPoints	Basis points. The commission is expressed in basis points in reference to the gross price of the reference asset.
8	AmountPerContract	Amount per contract. Specify ContractMultiplier(231) in the Instrument component if the security is denominated in a size other than the market convention.

Used in groups: UnderlyingReturnRateGrp

180.2.6567 UnderlyingReturnRateCommissionCurrency

Specifies the currency the commission amount is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingReturnRateGrp

180.2.6568 UnderlyingReturnRateDateGrp

UnderlyingReturnRateDateGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the equity and dividend valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRateDates	[1..1]	NumInGroup	
UnderlyingReturnRateDateMode	[0..1]	CodeSet	Required if NoUnderlyingReturnRateDates(43008) > 0.
UnderlyingReturnRateValuationDate-Grp	[0..*]	Group	
UnderlyingReturnRateValuation-DateRelativeTo	[0..1]	int	
UnderlyingReturnRateValuationDate-OffsetPeriod	[0..1]	int	Conditionally required when UnderlyingReturn-RateValuationDateOffsetUnit(43012) is specified.
UnderlyingReturnRateValuationDate-OffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingReturn-RateValuationDateOffsetPeriod(43011) is specified.
UnderlyingReturnRateValuationDate-OffsetDayType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingReturnRateValuationStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingReturnRateValuationStartDateRelativeTo	[0..1]	int	
UnderlyingReturnRateValuationStartDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingReturnRateValuationStartDateOffsetUnit(43017) is specified.
UnderlyingReturnRateValuationStartDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingReturnRateValuationStartDateOffsetPeriod(43016) is specified.
UnderlyingReturnRateValuationStartDateOffsetDayType	[0..1]	CodeSet	
UnderlyingReturnRateValuationStartDateAdjusted	[0..1]	LocalMktDate	
UnderlyingReturnRateValuationEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingReturnRateValuationEndDateRelativeTo	[0..1]	int	
UnderlyingReturnRateValuationEndDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingReturnRateValuationEndDateOffsetUnit(43023) is specified.
UnderlyingReturnRateValuationEndDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingReturnRateValuationEndDateOffsetPeriod(43022) is specified.
UnderlyingReturnRateValuationEndDateOffsetDayType	[0..1]	CodeSet	
UnderlyingReturnRateValuationEndDateAdjusted	[0..1]	LocalMktDate	
UnderlyingReturnRateValuationFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingReturnRateValuationFrequencyUnit(43027) is specified.
UnderlyingReturnRateValuationFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingReturnRateValuationFrequencyPeriod(43026) is specified.
UnderlyingReturnRateValuationFrequencyRollConvention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the return rate dates.

Name	Mult.	Type	Description
UnderlyingReturnRateValuationDate-BusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to payment stream return rate valuation dates.
UnderlyingReturnRateValuationDate-BusinessCenterGrp	[0..*]	Group	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to payment stream return rate valuation dates.

Used in groups: UnderlyingReturnRateGrp

180.2.6569 UnderlyingReturnRateDateMode

Specifies the valuation type applicable to the return rate date.

Type: int

Allowed values in ReturnRateDateModeCodeSet:

Code	Name	Description
0	PriceValuation	Price valuation
1	DividendValuation	Dividend valuation

Used in groups: UnderlyingReturnRateDateGrp

180.2.6570 UnderlyingReturnRateDeterminationMethod

Specifies the method by which the underlier prices are determined.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6571 UnderlyingReturnRateFinalPriceFallback

Specifies the fallback provision for the hedging party in the determination of the final price.

Type: int

Allowed values in ComplexEventPVFinalPriceElectionFallbackCodeSet:

Code	Name	Description
0	Close	Close. In respect of the "early final valuation date", the provisions for "future present value close" shall apply.
1	HedgeElection	Hedge election. In respect of the "early final valuation date", the provisions for "future present value hedge execution" shall apply.

Used in groups: UnderlyingReturnRateGrp

180.2.6572 UnderlyingReturnRateFXConversionGrp

UnderlyingReturnRateFXConversionGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the FX conversion rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRateFXConversions	[1..1]	NumInGroup	
UnderlyingReturnRateFXCurrencySymbol	[0..1]	String	Required if NoUnderlyingReturnRateFXConversions(43030) > 0.
UnderlyingReturnRateFXRate	[0..1]	float	Required if NoUnderlyingReturnRateFXConversions(43030) > 0.
UnderlyingReturnRateFXRateCalc	[0..1]	CodeSet	

Used in groups: UnderlyingReturnRateGrp

180.2.6573 UnderlyingReturnRateFXCurrencySymbol

Specifies the currency pair for the FX conversion expressed using the CCY1/CCY2 convention. Uses ISO 4217 currency codes.

Type: String

Used in groups: UnderlyingReturnRateFXConversionGrp

180.2.6574 UnderlyingReturnRateFXRate

The rate of exchange between the two currencies specified in UnderlyingReturnRateFXCurrencySymbol(43031).

Type: float

Used in groups: UnderlyingReturnRateFXConversionGrp

180.2.6575 UnderlyingReturnRateFXRateCalc

Specifies whether UnderlyingReturnRateFXRate(43032) should be multiplied or divided.

Type: char

Allowed values in SettlCurrFxRateCalcCodeSet:

Code	Name	Description
M	Multiply	Multiply
D	Divide	Divide

Used in groups: UnderlyingReturnRateFXConversionGrp

180.2.6576 UnderlyingReturnRateGrp

UnderlyingReturnRateGrp is a repeating subcomponent within the UnderlyingPaymentStreamFloatingRate component. It is used to specify the multiple return rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRates	[1..1]	NumInGroup	
UnderlyingReturnRatePriceSequence	[0..1]	CodeSet	Required if NoUnderlyingReturnRates(43034) > 0.
UnderlyingReturnRateCommissionBasis	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingReturnRateCommission-Amount	[0..1]	Amt	
UnderlyingReturnRateCommissionCur-rency	[0..1]	Currency	If not specified, this is defaulted to the reporting currency.
UnderlyingReturnRateTotalCommis-sionPerTrade	[0..1]	Amt	
UnderlyingReturnRateDetermination-Method	[0..1]	String	
UnderlyingReturnRatePriceGrp	[0..*]	Group	
UnderlyingReturnRateFXConversion-Grp	[0..*]	Group	
UnderlyingReturnRateAmountRela-tiveTo	[0..1]	int	
UnderlyingReturnRateQuoteMeasure-Type	[0..1]	String	
UnderlyingReturnRateQuoteUnits	[0..1]	String	
UnderlyingReturnRateQuoteMethod	[0..1]	CodeSet	
UnderlyingReturnRateQuoteCurrency	[0..1]	Currency	
UnderlyingReturnRateQuoteCurrency-Type	[0..1]	String	
UnderlyingReturnRateQuoteTimeType	[0..1]	CodeSet	Mutually exclusive with UnderlyingReturnRateQuoteTime(43048).
UnderlyingReturnRateQuoteTime	[0..1]	LocalMktDate	Mutually exclusive with UnderlyingReturnRateQuoteTimeType(43047).
UnderlyingReturnRateQuoteDate	[0..1]	LocalMktDate	
UnderlyingReturnRateQuoteExpira-tionTime	[0..1]	LocalMktTime	
UnderlyingReturnRateQuoteBusiness-Center	[0..1]	String	
UnderlyingReturnRateQuoteExchange	[0..1]	Exchange	
UnderlyingReturnRateInformation-SourceGrp	[0..*]	Group	
UnderlyingReturnRateQuotePricing-Model	[0..1]	String	
UnderlyingReturnRateCashFlowType	[0..1]	String	
UnderlyingReturnRateDateGrp	[0..*]	Group	
UnderlyingReturnRateValuationTime-Type	[0..1]	CodeSet	Mutually exclusive with UnderlyingReturnRateValuationTime(43056)

Name	Mult.	Type	Description
UnderlyingReturnRateValuationTime	[0..1]	LocalMktTime	Mutually exclusive with UnderlyingReturnRateValuationTimeType(43055).
UnderlyingReturnRateValuationTime-BusinessCenter	[0..1]	String	
UnderlyingReturnRateValuation-PriceOption	[0..1]	CodeSet	
UnderlyingReturnRateFinalPriceFallback	[0..1]	CodeSet	

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6577 UnderlyingReturnRateInformationSource

Identifies the source of rate information. For FX the references source to be used for the FX spot rate.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in groups: UnderlyingReturnRateInformationSourceGrp

180.2.6578 UnderlyingReturnRateInformationSourceGrp

UnderlyingReturnRateInformationSourceGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the information sources for equity prices and FX rates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRateInformation-Sources	[1..1]	NumInGroup	
UnderlyingReturnRateInformation-Source	[0..1]	CodeSet	Required if NoUnderlyingReturnRateInformation-Sources(43060) > 0.
UnderlyingReturnRateReferencePage	[0..1]	String	
UnderlyingReturnRateReferencePage-Heading	[0..1]	String	

Used in groups: UnderlyingReturnRateGrp

180.2.6579 UnderlyingReturnRateNotionalReset

Indicates whether the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions is applicable ("Y") or not.

Type: Boolean

Used in components: UnderlyingPaymentStreamFloatingRate

180.2.6580 UnderlyingReturnRatePrice

Specifies the price of the underlying swap asset.

Type: Price

Used in groups: UnderlyingReturnRatePriceGrp

180.2.6581 UnderlyingReturnRatePriceBasis

The basis of the return price.

Type: int

Allowed values in ReturnRatePriceBasisCodeSet:

Code	Name	Description
0	Gross	Gross.
1	Net	Net

Code	Name	Description
2	Accrued	Accrued
3	CleanNet	Clean net

Used in groups: UnderlyingReturnRatePriceGrp

180.2.6582 UnderlyingReturnRatePriceCurrency

Specifies the currency of the price of the underlying swap asset. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingReturnRatePriceGrp

180.2.6583 UnderlyingReturnRatePriceGrp

UnderlyingReturnRatePriceGrp is a repeating subcomponent within the UnderlyingReturnRateGrp component. It is used to specify the return rate prices for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRatePrices	[1..1]	NumInGroup	
UnderlyingReturnRatePriceBasis	[0..1]	CodeSet	Required if NoUnderlyingReturnRatePrices(43064) > 0.
UnderlyingReturnRatePrice	[0..1]	Price	
UnderlyingReturnRatePriceCurrency	[0..1]	Currency	
UnderlyingReturnRatePriceType	[0..1]	CodeSet	

Used in groups: UnderlyingReturnRateGrp

180.2.6584 UnderlyingReturnRatePriceSequence

Specifies the type of price sequence of the return rate.

Type: int

Allowed values in ReturnRatePriceSequenceCodeSet:

Code	Name	Description
0	Initial	Initial
1	Interim	Interim
2	Final	Final

Used in groups: UnderlyingReturnRateGrp

180.2.6585 UnderlyingReturnRatePriceType

Specifies whether the UnderlyingReturnRatePrice(43066) is expressed in absolute or relative terms.

Type: int

Allowed values in ReturnRatePriceTypeCodeSet:

Code	Name	Description
0	AbsoluteTerms	Absolute terms
1	PercentageOfNotional	Percentage of notional

Used in groups: UnderlyingReturnRatePriceGrp

180.2.6586 UnderlyingReturnRateQuoteBusinessCenter

The business center calendar used for adjustments associated with UnderlyingReturnRateQuoteTime-Type(43047) or UnderlyingReturnRateQuoteTime(43048) and UnderlyingReturnRateQuoteDate(43049), e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6587 UnderlyingReturnRateQuoteCurrency

Specifies the currency the return rate quote is denominated in. Uses ISO 4217 Currency Code.

Type: Currency

Used in groups: UnderlyingReturnRateGrp

180.2.6588 UnderlyingReturnRateQuoteCurrencyType

Specifies the type of currency, e.g. settlement currency, base currency, etc., that the quote is reported in.

See http://www.fpml.org/coding-scheme/reporting-currency-type for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6589 UnderlyingReturnRateQuoteDate

The date when the quote is to be generated.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateGrp

180.2.6590 UnderlyingReturnRateQuoteExchange

Specifies the exchange (e.g. stock or listed futures/options exchange) from which the quote is obtained.

Type: Exchange

Used in groups: UnderlyingReturnRateGrp

180.2.6591 UnderlyingReturnRateQuoteExpirationTime

The time when the quote ceases to be valid.

Type: LocalMktTime

Used in groups: UnderlyingReturnRateGrp

180.2.6592 UnderlyingReturnRateQuoteMeasureType

Specifies the type of the measure applied to the return rate's asset, e.g. valuation, sensitivity risk. This could be an NPV, a cash flow, a clean price, etc.

See http://www.fpml.org/coding-scheme/asset-measure for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6593 UnderlyingReturnRateQuoteMethod

Specifies the type of quote used to determine the return rate of the swap.

Type: int

Allowed values in CashSettlQuoteMethodCodeSet:

Code	Name	Description
0	Bid	Bid
1	Mid	Mid
2	Offer	Offer

Used in groups: UnderlyingReturnRateGrp

180.2.6594 UnderlyingReturnRateQuotePricingModel

Specifies the pricing model used to evaluate the underlying asset price.

See http://www.fpml.org/coding-scheme/pricing-model for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6595 UnderlyingReturnRateQuoteTime

The time when the quote is to be generated.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateGrp

180.2.6596 UnderlyingReturnRateQuoteTimeType

Specifies how or the timing when the quote is to be obtained.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: UnderlyingReturnRateGrp

180.2.6597 UnderlyingReturnRateQuoteUnits

Specifies the units that the measure is expressed in. If not specified, the default is a price/value in currency units.

See http://www.fpml.org/coding-scheme/price-quote-units for values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6598 UnderlyingReturnRateReferencePage

Identifies the reference "page" from the rate source.

For FX, the reference page to the spot rate to be used for the reference FX spot rate.

When UnderlyingReturnRateInformationSource(43061) = 3 (ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions.

See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in groups: UnderlyingReturnRateInformationSourceGrp

180.2.6599 UnderlyingReturnRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in groups: UnderlyingReturnRateInformationSourceGrp

180.2.6600 UnderlyingReturnRateTotalCommissionPerTrade

The total commission per trade.

Type: Amt

Used in groups: UnderlyingReturnRateGrp

180.2.6601 UnderlyingReturnRateValuationDate

The return rate valuation date. Type of date is specified in UnderlyingReturnRateValuationDate-Type(43073).

Type: LocalMktDate

Used in groups: UnderlyingReturnRateValuationDateGrp

180.2.6602 UnderlyingReturnRateValuationDateBusinessCenter

The business center calendar used for date adjustment of the return rate valuation unadjusted or relative dates, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingReturnRateValuationDateBusinessCenterGrp

180.2.6603 UnderlyingReturnRateValuationDateBusinessCenterGrp

UnderlyingReturnRateValuationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingReturnRateValuationDateGrp component. It is used to specify the valuation date business center adjustments for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRateValuation-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingReturnRateValuationDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingReturnRateValuation-DateBusinessCenters(43069) > 0.

Used in groups: UnderlyingReturnRateDateGrp

180.2.6604 UnderlyingReturnRateValuationDateBusinessDayConvention

The return rate valuation dates business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in groups: UnderlyingReturnRateDateGrp

180.2.6605 UnderlyingReturnRateValuationDateGrp

UnderlyingReturnRateValuationDateGrp is a repeating subcomponent within the UnderlyingReturn-RateDateGrp component. It is used to specify the fixed valuation dates for an equity return swap payment stream.

Name	Mult.	Type	Description
NoUnderlyingReturnRateValuation-Dates	[1..1]	NumInGroup	
UnderlyingReturnRateValuationDate	[0..1]	LocalMktDate	Required if NoUnderlyingReturnRateValuationDates(43071) > 0.
UnderlyingReturnRateValuationDate-Type	[0..1]	CodeSet	When specified it applies not only to the current date instance but to all subsequent date instances in the group until overridden when a new type is specified.

Used in groups: UnderlyingReturnRateDateGrp

180.2.6606 UnderlyingReturnRateValuationDateOffsetDayType

Specifies the day type of the relative return rate valuation date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingReturnRateDateGrp

180.2.6607 UnderlyingReturnRateValuationDateOffsetPeriod

Time unit multiplier for the relative return rate valuation date offset.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6608 UnderlyingReturnRateValuationDateOffsetUnit

Time unit associated with the relative return rate valuation date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingReturnRateDateGrp

180.2.6609 UnderlyingReturnRateValuationDateRelativeTo

Specifies the anchor date when the return rate valuation dates are relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6610 UnderlyingReturnRateValuationDateType

Specifies the type of return rate valuation date (e.g. adjusted for holidays).

Type: int

Allowed values in NonDeliverableFixingDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingReturnRateValuationDateGrp

180.2.6611 UnderlyingReturnRateValuationEndDateAdjusted

The adjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateDateGrp

180.2.6612 UnderlyingReturnRateValuationEndDateOffsetDayType

Specifies the day type of the relative return rate valuation end date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingReturnRateDateGrp

180.2.6613 UnderlyingReturnRateValuationEndDateOffsetPeriod

Time unit multiplier for the relative return rate valuation end date offset.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6614 UnderlyingReturnRateValuationEndDateOffsetUnit

Time unit associated with the relative return rate valuation end date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingReturnRateDateGrp

180.2.6615 UnderlyingReturnRateValuationEndDateRelativeTo

Specifies the anchor date when the return rate valuation end date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6616 UnderlyingReturnRateValuationEndDateUnadjusted

The unadjusted end date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateDateGrp

180.2.6617 UnderlyingReturnRateValuationFrequencyPeriod

Time unit multiplier for the frequency at which return rate valuation dates occur.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6618 UnderlyingReturnRateValuationFrequencyRollConvention

The convention for determining the sequence of return rate valuation dates. It is used in conjunction with a specified frequency.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month

Code	Name	Description
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in groups: UnderlyingReturnRateDateGrp

180.2.6619 UnderlyingReturnRateValuationFrequencyUnit

Time unit associated with the frequency at which return rate valuation dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day

Code	Name	Description
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
T	Term	Term

Used in groups: UnderlyingReturnRateDateGrp

180.2.6620 UnderlyingReturnRateValuationPriceOption

Indicates whether an ISDA price option applies, and if applicable which type of price.

Type: int

Allowed values in ReturnRateValuationPriceOptionCodeSet:

Code	Name	Description
0	None	None (the default)
1	FuturesPrice	Futures price. The official settlement price as announced by the related futures exchange is applicable.
2	OptionsPrice	Options price. The official settlement price as announced by the related options exchange is applicable.

Used in groups: UnderlyingReturnRateGrp

180.2.6621 UnderlyingReturnRateValuationStartDateAdjusted

The adjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateDateGrp

180.2.6622 UnderlyingReturnRateValuationStartDateOffsetDayType

Specifies the day type of the relative return rate valuation start date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in groups: UnderlyingReturnRateDateGrp

180.2.6623 UnderlyingReturnRateValuationStartDateOffsetPeriod

Time unit multiplier for the relative return rate valuation start date offset.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6624 UnderlyingReturnRateValuationStartDateOffsetUnit

Time unit associated with the relative return rate valuation start date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingReturnRateDateGrp

180.2.6625 UnderlyingReturnRateValuationStartDateRelativeTo

Specifies the anchor date when the return rate valuation start date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in groups: UnderlyingReturnRateDateGrp

180.2.6626 UnderlyingReturnRateValuationStartDateUnadjusted

The unadjusted start date for return rate valuation. This can be used to restrict the range of dates when they are relative.

Type: LocalMktDate

Used in groups: UnderlyingReturnRateDateGrp

180.2.6627 UnderlyingReturnRateValuationTime

The time at which the calculation agent values the underlying asset.

Type: LocalMktTime

Used in groups: UnderlyingReturnRateGrp

180.2.6628 UnderlyingReturnRateValuationTimeBusinessCenter

The business center calendar used for adjustments associated with UnderlyingReturnRateValuation-TimeType(43055) or UnderlyingReturnRateValuationTime(43056) , e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingReturnRateGrp

180.2.6629 UnderlyingReturnRateValuationTimeType

Specifies the timing at which the calculation agent values the underlying.

Type: int

Allowed values in ReturnRateQuoteTimeTypeCodeSet:

Code	Name	Description
0	Open	Open. The official opening time of the exchange on valuation date.
1	OfficialSettlPx	Official settlement price time. The time at which the official settlement price is determined.
2	Xetra	XETRA. The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
3	Close	Close. The official closing time of the exchange on valuation date.
4	DerivativesClose	Derivatives close. The official closing time for derivative trading of the exchange on valuation date.
5	High	High. The high price for the day.
6	Low	Low. The low price for the day.
7	AsSpecifiedInMasterConfirmation	As specified in the master confirmation

Used in groups: UnderlyingReturnRateGrp

180.2.6630 UnderlyingReturnTrigger

Indicates the type of return or payout trigger for the swap or forward.

Type: int

Allowed values in ReturnTriggerCodeSet:

Code	Name	Description
1	Dividend	Dividend
2	Variance	Variance
3	Volatility	Volatility
4	TotalReturn	Total return
5	ContractForDifference	Contract for difference
6	CreditDefault	Credit default
7	SpreadBet	Spread bet
8	Price	Price
9	ForwardPriceUnderlyingInstrument	Forward price of underlying instrument
99	Other	Other

Used in components: UnderlyingInstrument

180.2.6631 UnderlyingSecondaryAssetClass

The broad asset category for assessing risk exposure for a multi-asset trade.

Type: int

Allowed values in AssetClassCodeSet:

Code	Name	Description
1	InterestRate	Interest rate
2	Currency	Currency
3	Credit	Credit
4	Equity	Equity
5	Commodity	Commodity
6	Other	Other
7	Cash	Cash
8	Debt	Debt
9	Fund	Fund. Such as mutual fund, collective investment vehicle, investment program, specialized account program.
10	LoanFacility	Loan facility
11	Index	Index. A main index identified as a security type, for example under EU SFTR reporting.

Used in groups: UnderlyingSecondaryAssetGrp

180.2.6632 UnderlyingSecondaryAssetGrp

UnderlyingSecondaryAssetGrp is a repeating subcomponent of the UnderlyingInstrument component used to specify secondary assets of a multi-asset swap.

Name	Mult.	Type	Description
NoUnderlyingSecondaryAssetClasses	[1..1]	NumInGroup	
UnderlyingSecondaryAssetClass	[0..1]	CodeSet	Required if NoUnderlyingSecondaryAssetClasses(2080) > 0.
UnderlyingSecondaryAssetSubClass	[0..1]	CodeSet	Required if UnderlyingSecondaryAssetType(2083) is specified.

Name	Mult.	Type	Description
UnderlyingSecondaryAssetType	[0..1]	String	Required if UnderlyingSecondaryAssetSubType(2745) is specified.
UnderlyingSecondaryAssetSubType	[0..1]	String	

Used in components: UnderlyingInstrument

180.2.6633 UnderlyingSecondaryAssetSubClass

An indication of the general description of the asset class.

Type: int

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
1	SingleCurrency	Single currency
2	CrossCurrency	Cross currency
3	Basket	Basket [for multi-currency]
4	SingleName	Single name
5	CreditIndex	Credit index
6	IndexTranche	Index tranche
7	CreditBasket	Credit basket
8	Exotic	Exotic
9	Common	Common
10	Preferred	Preferred
11	EquityIndex	Equity index
12	EquityBasket	Equity basket
13	Metals	Metals
14	Bullion	Bullion
15	Energy	Energy
16	CommodityIndex	Commodity index
17	Agricultural	Agricultural
18	Environmental	Environmental
19	Freight	Freight

Code	Name	Description
20	Government	Government
21	Agency	Agency
22	Corporate	Corporate
23	Financing	Financing
24	MoneyMarket	Money market
25	Mortgage	Mortgage
26	Municipal	Municipal
27	MutualFund	Mutual fund
28	CollectiveInvestmentVehicle	Collective investment vehicle
29	InvestmentProgram	Investment program. A generalized fund for major investors.
30	SpecializedAccountProgram	Specialized account program. A specialized fund setup for a particular account or group of accounts.
31	TermLoan	Term loan
32	BridgeLoan	Bridge loan
33	LetterOfCredit	Letter of credit
34	DividendIndex	Dividend index
35	StockDividend	Stock dividend
36	ExchangeTradedFund	Exchange traded fund
37	VolatilityIndex	Volatility index
38	FXCrossRates	FX cross rates
39	FXEmergingMarkets	FX emerging markets
40	FXMajors	FX Majors
41	Fertilizer	Fertilizer
42	IndustrialProduct	Industrial product
43	Inflation	Inflation
44	Paper	Paper
45	Polypropylene	Polypropylene
46	OfficialEconomicStatistics	Official economic statistics

Code	Name	Description
47	OtherC10	Other C10. Defined under MiFID II (Directive 2014/65/EU) Section C(10) of Annex I and paraphrased in ESMA RTS 2 Annex III Section 10, "Other C10" is a financial instrument "which is not a 'Freight derivative', any of the following interest rate derivatives sub-asset classes: 'Inflation multi-currency swap or cross-currency swap', a 'Future/forward on inflation multi-currency swaps or cross-currency swaps', an 'Inflation single currency swap', a 'Future/forward on inflation single currency swap' and any of the following equity derivatives sub-asset classes: a 'Volatility index option', a 'Volatility index future/forward', a swap with parameter return variance, a swap with parameter return volatility, a portfolio swap with parameter return variance, a portfolio swap with parameter return volatility".
48	Other	Other. May be used with any AssetClass(1938) values.

Used in groups: UnderlyingSecondaryAssetGrp

180.2.6634 UnderlyingSecondaryAssetSubType

May be used to provide a more specific description of the asset specified in UnderlyingSecondaryAssetType(2083).

See https://www.fixtrading.org/codelists/AssetSubType for code list of applicable values.

Type: String

Used in groups: UnderlyingSecondaryAssetGrp

180.2.6635 UnderlyingSecondaryAssetType

Used to provide more specific description of the asset specified in UnderlyingSecondaryAssetSubClass(2082).

See https://www.fixtrading.org/codelists/AssetType for code list of applicable values. ISO 4721 Currency Code values are to be used when specific currency as an asset type is to be expressed.

Other values may be used by mutual agreement of the counterparties.

Type: String

Used in groups: UnderlyingSecondaryAssetGrp

180.2.6636 UnderlyingSecurityAltID

Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource.

Type: String

Used in groups: UndSecAltIDGrp

180.2.6637 UnderlyingSecurityAltIDSource

Identifies class or source of the UnderlyingSecurityAltID(458) value.

Required if UnderlyingSecurityAltID is specified.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority

Code	Name	Description
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: UndSecAltIDGrp

180.2.6638 UnderlyingSecurityDesc

Description of the underlying security.

Can be used by the venue or one of the trading parties to provide an optional non-normative textual description of the financial instrument.

Type: String

Used in components: UnderlyingInstrument

180.2.6639 UnderlyingSecurityExchange

Underlying security's SecurityExchange. Can be used to identify the underlying security.

Valid values: see SecurityExchange (207)

Type: Exchange

Used in components: UnderlyingInstrument

180.2.6640 UnderlyingSecurityGroup

An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.

Type: String

Used in components: UnderlyingInstrument

180.2.6641 UnderlyingSecurityID

Underlying security's SecurityID.

See SecurityID (48) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.6642 UnderlyingSecurityIDSource

Identifies class or source of the UnderlyingSecurityID(309) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol

Code	Name	Description
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.6643 UnderlyingSecurityStatus

Indicates the current state of the underlying instrument.

Type: String

Allowed values in SecurityStatusCodeSet:

Code	Name	Description
1	Active	Active. Instrument is active, i.e. trading is possible.
2	Inactive	Inactive. Instrument has previously been active and is now no longer traded but has not expired yet. The instrument may become active again.
3	ActiveClosingOrdersOnly	Active, closing orders only. Instrument is active but only orders closing positions (reducing risk) are allowed.
4	Expired	Expired. Instrument has expired. E.g. An instrument may expire due to reaching maturity or expired based on contract definitions or exchange rules.
5	Delisted	Delisted. Instrument has been removed from securities reference data. Delisting rules varies from exchange to exchange, which may include non-compliance of capitalization, revenue, consecutive minimum closing price. The instrument may become listed again once the instrument is back in compliance. A delisted instrument would not trade on the exchange but it may still be traded over-the-counter (e.g. OTCBB) or on Pink Sheets, or other similar trading service.
6	KnockedOut	Knocked-out. Instrument has breached a pre-defined price threshold.
7	KnockOutRevoked	Knock-out revoked. Instrument reinstated, i.e. threshold has not been breached.
8	PendingExpiry	Pending Expiry. Instrument is currently still active but will expire after the current business day. For example, a contract that expires intra-day (e.g. at noon time) and is no longer tradeable but will still show up in the current day's order book with related statistics.
9	Suspended	Suspended. Instrument has been temporarily disabled for trading (i.e. halted).
10	Published	Published. Instrument information is provided prior to its first activation.
11	PendingDeletion	Pending Deletion. Instrument is awaiting deletion from security reference data.

Used in components: UnderlyingInstrument

180.2.6644 UnderlyingSecuritySubType

Underlying security's SecuritySubType.

See SecuritySubType (762) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.6645 UnderlyingSecurityType

Underlying security's SecurityType.

Valid values: see SecurityType (167) field

(see below for details concerning this fields use in conjunction with SecurityType=REPO)

The following applies when used in conjunction with SecurityType=REPO

Represents the general or specific type of security that underlies a financing agreement

Valid values for SecurityType=REPO:

If bonds of a particular issuer or country are wanted in an Order or are in the basket of an Execution and the SecurityType is not granular enough, include the UnderlyingIssuer (306), UnderlyingCountryOfIssue (592), UnderlyingProgram, UnderlyingRegType and/or < UnderlyingStipulations > block e.g.:

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
ABS	AssetBackedSecurities	Asset-backed Securities
AN	OtherAnticipationNotes	Other Anticipation Notes (BAN, GAN, etc.)
BA	BankersAcceptance	Bankers Acceptance
BRADY	BradyBond	Brady Bond
CORP	CorporateBond	Corporate Bond
CS	CommonStock	Common Stock
EUSUPRA	EuroSupranationalCoupons	Euro Supranational Coupons. Identify the issuer name in Issuer(106).
FOR	ForeignExchangeContract	Foreign Exchange Contract

Code	Name	Description
MF	MutualFund	Mutual Fund
REPO	Repurchase	Repurchase
TERM	TermLoan	Term Loan
BDN	BankDepositoryNote	Bank Depository Note
CAN	CanadianTreasuryNotes	Canadian Treasury Notes
CAP	Cap	Cap. In an interest rate cap, the buyer receives payments at the end of each period in which the rate indec exceeds the agreed strike rate.
CMB	CanadianMortgageBonds	Canadian Mortgage Bonds
COFO	CertificateOfObligation	Certificate Of Obligation
CPP	CorporatePrivatePlacement	Corporate Private Placement
FAC	FederalAgencyCoupon	Federal Agency Coupon
FORWARD	Forward	Forward
FXNDF	NonDeliverableForward	Non-deliverable forward
MLEG	MultilegInstrument	Multileg Instrument
PS	PreferredStock	Preferred Stock
RVLV	RevolverLoan	Revolver Loan
BN	BankNotes	Bank Notes
BUYSELL	BuySellback	Buy Sellback
CB	ConvertibleBond	Convertible Bond
CDS	CreditDefaultSwap	Credit Default Swap
CMBS	Corp	Corp. Mortgage-backed Securities
COFP	CertificateOfParticipation	Certificate Of Participation
CTB	CanadianTreasuryBills	Canadian Treasury Bills
DR	DepositoryReceipts	Depository Receipts
FADN	FederalAgencyDiscountNote	Federal Agency Discount Note
FXSPOT	FXSpot	FX Spot
NONE	NoSecurityType	No Security Type
RVLVTRM	Revolver	Revolver/Term Loan
BOX	BillOfExchanges	Bill Of Exchanges
BRIDGE	BridgeLoan	Bridge Loan
CLLR	Collar	Collar. In an interest rate collar, this is a combination of a cap and a floor.
CMO	CollateralizedMortgageObligation	Collateralized Mortgage Obligation
DUAL	DualCurrency	Dual Currency

Code	Name	Description
EUSOV	EuroSovereigns	Euro Sovereigns. Identify the issuer name in Issuer(106).
FXFWD	FXForward	FX Forward
GO	GeneralObligationBonds	General Obligation Bonds
PEF	PrivateExportFunding	Private Export Funding. Identify the issuer name in Issuer(106).
SECLOAN	SecuritiesLoan	Securities Loan
UST	USTreasuryNoteOld	US Treasury Note (Deprecated Value Use TNOTE)
CAMM	CanadianMoneyMarkets	Canadian Money Markets
CMDTYSWAP	CommoditySwap	Commodity swap
EUCORP	EuroCorporateBond	Euro Corporate Bond
FXSWAP	FXSwap	FX Swap
IET	IOETTEMortgage	IOETTE Mortgage
LOFC	LetterOfCredit	Letter Of Credit
MT	MandatoryTender	Mandatory Tender
PROV	CanadianProvincialBonds	Canadian Provincial Bonds
SECPLEDGE	SecuritiesPledge	Securities Pledge
SUPRA	USDSupranationalCoupons	USD Supranational Coupons. Identify the issuer name in Issuer(106).
USTB	USTreasuryBillOld	US Treasury Bill (Deprecated Value Use TBILL)
?	Wildcard	Wildcard entry for use on Security Definition Request
CD	CertificateOfDeposit	Certificate Of Deposit
DVPLDG	DeliveryVersusPledge	Delivery versus pledge
EUFRN	EuroCorporateFloatingRateNotes	Euro Corporate Floating Rate Notes
EXOTIC	Exotic	Exotic
FXNDS	NonDeliverableSwap	Non-deliverable Swap
MBS	MortgageBackedSecurities	Mortgage-backed Securities
RAN	RevenueAnticipationNote	Revenue Anticipation Note
SWING	SwingLineFacility	Swing Line Facility
TB	TreasuryBill	Treasury Bill - non US
CASH	Cash	Cash
CL	CallLoans	Call Loans
COLLBSKT	CollateralBasket	Collateral basket. A collection of securities held as collateral in the customer's collateral fund. The collateral fund is usually managed by a custodian.
DINP	DebtorInPossession	Debtor In Possession

Code	Name	Description
FLR	Floor	Floor. In an interest rate floor, the buyer receives payments at the end of each period in which the rate index is below the agreed strike rate.
FRN	USCorporateFloatingRateNotes	US Corporate Floating Rate Notes
FXBN	FXBankNote	FX Bank Note
MIO	MortgageInterestOnly	Mortgage Interest Only
OOC	OptionsOnCombo	Options on Combo
REV	RevenueBonds	Revenue Bonds
TBOND	USTreasuryBond	US Treasury Bond
CP	CommercialPaper	Commercial Paper
DEFLTED	Defaulted	Defaulted
FRA	FRA	Forward Rate Agreement
FXDN	ForeignCurrencyDiscountNote	Foreign Currency Discount Note. Discount notes issued in foreign currency by Fannie Mae.
MPO	MortgagePrincipalOnly	Mortgage Principal Only
Other	Other	Other
SFP	StructuredFinanceProduct	Structured finance product
SPCLA	SpecialAssessment	Special Assessment
TINT	InterestStripFromAnyBondOrNote	Interest Strip From Any Bond Or Note
XLINKD	IndexedLinked	Indexed Linked
DN	DepositNotes	Deposit Notes
ETN	ExchangeTradedNote	Exchange traded note
FUT	Future	Future
MPP	MortgagePrivatePlacement	Mortgage Private Placement
SPCLO	SpecialObligation	Special Obligation
STRUCT	StructuredNotes	Structured Notes
TBILL	USTreasuryBill	US Treasury Bill
TIPS	TreasuryInflationProtectedSecurities	Treasury Inflation Protected Securities
WITHDRN	Withdrawn	Withdrawn
EUCD	EuroCertificateOfDeposit	Euro Certificate Of Deposit
FWD	DerivativeForward	Derivative forward
MPT	MiscellaneousPassThrough	Miscellaneous Pass-through
MRGNLOAN	MarginLoan	Margin loan
REPLACD	Replaced	Replaced
SPCLT	SpecialTax	Special Tax

Code	Name	Description
TCAL	PrincipalStripOfACallableBondOrNote	Principal Strip Of A Callable Bond Or Note
YANK	YankeeCorporateBond	Yankee Corporate Bond
DIMSUMCORP	OffshoreIssuedChineseYuanCorporateBond	Offshore issued Chinese Yuan (CNY) denominated corporate bond
EUCP	EuroCommercialPaper	Euro Commercial Paper
IRS	InterestRateSwap	Interest Rate Swap
MATURED	Matured	Matured
PFAND	Pfandbrief	Pfandbrief. Identify the issuer name in Issuer(106).
SECDERIV	SecuritizedDerivative	Securitized derivative
TAN	TaxAnticipationNote	Tax Anticipation Note
TPRN	PrincipalStripFromANonCallableBondOrNote	Principal Strip From A Non-Callable Bond Or Note
TRS	TotalReturnSwap	Total return swap
AMENDED	Amended	Amended and restated
ETF	ExchangeTradedFund	Exchange Traded Fund
LOANLEASE	LoanLease	Loan/lease
LQN	LiquidityNote	Liquidity Note
PRCORP	PreferredCorporateBond	Preferred Corporate Bond
TAXA	TaxAllocation	Tax Allocation
TBA	ToBeAnnounced	To Be Announced
TNOTE	USTreasuryNote	US Treasury Note
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).
DIMSUMSOV	OffshoreIssuedChineseYuanSovereignBond	Offshore issued Chinese Yuan (CNY) denominated sovereign bond
MTN	MediumTermNotes	Medium Term Notes
RETIRED	Retired	Retired
TECP	TaxExemptCommercialPaper	Tax Exempt Commercial Paper
ONITE	Overnight	Overnight
OOF	OptionsOnFutures	Options on Futures
SOV	SovereignBond	Sovereign Bond. Sovereign or government bond other than Euro and US issuer. Specify sovereign issuer in Issuer(106).
TMCP	TaxableMunicipalCP	Taxable Municipal CP
OOP	OptionsOnPhysical	Options on Physical - use not recommended

Code	Name	Description
PN	PromissoryNote	Promissory Note
STN	ShortTermLoanNote	Short Term Loan Note
TFRN	USTreasuryFloatingRateNote	US Treasury Floating Rate Note
TRAN	TaxRevenueAnticipationNote	Tax Revenue Anticipation Note
OPT	Option	Option
PZFJ	PlazosFijos	Plazos Fijos
VRDN	VariableRateDemandNote	Variable Rate Demand Note
SLQN	SecuredLiquidityNote	Secured Liquidity Note
SPOTFWD	SpotForward	Spot forward
WAR	Warrant	Warrant
MCPIB	MunicipalInterestBearingCommercialPaper	Municipal Interest Bearing Commercial Paper
SWAPTION	SwapOption	Swap option
TD	TimeDeposit	Time Deposit
TMB	TaxableMunicipalBond	Taxable Municipal Bond
XMISSION	Transmission	Transmission
INDEX	Index	General type for a contract based on an established index
TLQN	TermLiquidityNote	Term Liquidity Note
VRDO	VariableRateDemandObligation	Variable Rate Demand Obligation
BDBSKT	BondBasket	Bond basket
XCN	ExtendedCommNote	Extended Comm Note
CFD	ContractForDifference	Contract for difference
YCD	YankeeCertificateOfDeposit	Yankee Certificate Of Deposit
BAB	BankAcceptedBill	Bank Accepted Bill. Also known as Bank Bill.
CRLTNSWAP	CorrelationSwap	Correlation swap
BNST	ShortTermBankNote	Short Term Bank Note
DVDNDSWAP	DiviendSwap	Dividend swap
CLCP	CallableCommercialPaper	Callable Commercial Paper
EQBSKT	EquityBasket	Equity basket
CN	CommercialNote	Commercial Note
EQFWD	EquityForward	Equity forward
CPIB	InterestBearingCommercialPaper	Interest Bearing Commercial Paper
RTRNSWAP	ReturnSwap	Return swap
EUMTN	EuroMediumTermNote	Euro Medium Term Note

Code	Name	Description
VARSWAP	VarianceSwap	Variance swap
EUNCP	EuroNegotiableCommercialPaper	Euro Negotiable Commercial Paper
PRTFLIOSWAP	PortfolioSwaps	Portfolio swap
EUSTLQN	EuroStructuredLiquidityNote	Euro Structured Liquidity Note
FUTSWAP	FuturesOnASwap	Futures on a Swap
EUTD	EuroTimeDeposit	Euro Time Deposit
FWDSWAP	ForwardsOnASwap	Forwards on a Swap
FWDFRTAGMT	ForwardFreightAgreement	Forward Freight Agreement
JCD	JumboCertificateOfDeposit	Jumbo Certificate of Deposit
MMF	MoneyMarketFund	Money Market Fund
SPREADBET	SpreadBetting	Spread Betting
ETC	ExchangeTradedCommodity	Exchange traded commodity
MN	MasterNote	Master Note. Short term notes issued by Federal Farm Credit Banks Funding Corporation to provide loans and funding under Federal Farm Credit System (FFCS).
NCD	NegotiableCertificateOfDeposit	Negotiable Certificate of Deposit
NCP	NegotiableCommercialPaper	Negotiable Commercial Paper
RCD	RetailCertificateOfDeposit	Retail Certificate of Deposit
TDR	TermDepositReceipt	Term Deposit Receipt

Used in components: UnderlyingInstrument

180.2.6646 UnderlyingSecurityXML

XML definition for the underlying security.

Type: XMLData

Used in components: UnderlyingSecurityXML

180.2.6647 UnderlyingSecurityXML

The UnderlyingSecurityXML component is used to provide a definition in an XML format for the underlying instrument.

Name	Mult.	Type	Description
UnderlyingSecurityXMLLen	[0..1]	Length	Must be provided if UnderlyingSecurityXML(1875) field is specified and must immediately precede it.
UnderlyingSecurityXML	[0..1]	XMLData	
UnderlyingSecurityXMLSchema	[0..1]	String	

Used in components: UnderlyingInstrument

180.2.6648 UnderlyingSecurityXMLLen

The length of the UnderlyingSecurityXML(1875) data block.

Type: Length

Used in components: UnderlyingSecurityXML

180.2.6649 UnderlyingSecurityXMLSchema

The schema used to validate the contents of UnderlyingSecurityXML(1875).

Type: String

Used in components: UnderlyingSecurityXML

180.2.6650 UnderlyingSeniority

See Seniority(1450)

Type: String

Allowed values in SeniorityCodeSet:

Code	Name	Description
SD	SeniorSecured	Senior Secured
SR	Senior	Senior
SB	Subordinated	Subordinated
JR	Junior	Junior. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".

Code	Name	Description
MZ	Mezzanine	Mezzanine. In the context of MiFID II this value is used as identified in RTS 23 Annex I Table 3 Field 23 "Seniority of the bond".
SN	SeniorNonPreferred	Senior Non-Preferred. For CDS reference obligations of non-preferred senior debt issued by European Financials that constitute a layer of debt ranking between the bank's normal senior debt but above the bank's normal tier 2 subordinated debt (reference: ISDA Credit Market Infrastructure Group).

Used in components: UnderlyingInstrument

180.2.6651 UnderlyingSettlDisruptionProvision

Specifies the consequences of settlement disruption events.

Type: int

Allowed values in SettlDisruptionProvisionCodeSet:

Code	Name	Description
1	Negotiation	Negotiation
2	Cancellation	Cancellation and payment

Used in components: UnderlyingInstrument

180.2.6652 UnderlyingSettledEntityMatrixPublicationDate

Specifies the publication date of the applicable version of the matrix. If not specified, the Standard Terms Supplement defines rules for which version of the matrix is applicable.

Type: LocalMktDate

Used in components: UnderlyingInstrument

180.2.6653 UnderlyingSettledEntityMatrixSource

Relevant settled entity matrix source.

Type: String

Used in components: UnderlyingInstrument

180.2.6654 UnderlyingSettlementDate

Date the underlying instrument will settle. Used for derivatives that deliver into more than one underlying instrument. Settlement dates can vary across underlying instruments.

Type: LocalMktDate

Used in groups: UnderlyingAmount

Used in messages: TradeCaptureReport

180.2.6655 UnderlyingSettlementStatus

Settlement status of the underlying instrument. Used for derivatives that deliver into more than one underlying instrument. Settlement can be delayed for an underlying instrument.

Type: String

Used in groups: UnderlyingAmount

180.2.6656 UnderlyingSettlementType

Indicates order settlement period for the underlying instrument.

Type: int

Allowed values in UnderlyingSettlementTypeCodeSet:

Code	Name	Description
2	TPlus1	T+1
4	TPlus3	T+3
5	TPlus4	T+4

Used in components: UnderlyingInstrument

180.2.6657 UnderlyingSettleOnOpenFlag

Indicator to determine if Instrument is Settle on Open.

Type: String

Used in components: UnderlyingInstrument

180.2.6658 UnderlyingSettlMethod

Settlement method for a contract or instrument. Additional values may be used with bilateral agreement.

Type: String

Allowed values in SettlMethodCodeSet:

Code	Name	Description
C	CashSettlementRequired	Cash settlement required
P	PhysicalSettlementRequired	Physical settlement required
E	Election	Election at exercise. The settlement method will be elected at the time of contract exercise.

Used in components: UnderlyingInstrument

180.2.6659 UnderlyingSettlMethodElectingPartySide

Side value of the party electing the settlement method.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in components: UnderlyingOptionExercise

180.2.6660 UnderlyingSettlMethodElectionDateAdjusted

The adjusted settlement method election date.

Type: LocalMktDate

Used in components: UnderlyingSettlMethodElectionDate

180.2.6661 UnderlyingSettlMethodElectionDateBusinessCenter

The business center calendar used for date adjustment of the settlement method election unadjusted or relative date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingSettlMethodElectionDateBusinessCenterGrp

180.2.6662 UnderlyingSettlMethodElectionDateBusinessCenterGrp

UnderlyingSettlMethodElectionDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingSettlMethodElectionDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingSettlMethodElection-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingSettlMethodElectionDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingSettlMethodElection-DateBusinessCenters(43074) > 0.

Used in components: UnderlyingSettlMethodElectionDate

180.2.6663 UnderlyingSettlMethodElectionDateBusinessDayConvention

The settlement method election date adjustment business day convention.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingSettlMethodElectionDate

180.2.6664 UnderlyingSettlMethodElectionDate

The UnderlyingSettlMethodElectionDate component is a subcomponent within the UnderlyingOptionExercise component used to report the settlement method election date.

Name	Mult.	Type	Description
UnderlyingSettlMethodElectionDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingSettlMethodElectionDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to UnderlyingOptionExercise.
UnderlyingSettlMethodElectionDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to UnderlyingOptionExercise.
UnderlyingSettlMethodElectionDateRelativeTo	[0..1]	int	
UnderlyingSettlMethodElectionDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingSettlMethodElectionDateOffsetUnit(43080) is specified.
UnderlyingSettlMethodElectionDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingSettlMethodElectionDateOffsetPeriod(43079) is specified.
UnderlyingSettlMethodElectionDateOffsetDayType	[0..1]	CodeSet	

Name	Mult.	Type	Description
UnderlyingSettlMethodElection-DateAdjusted	[0..1]	LocalMktDate	

Used in components: UnderlyingOptionExercise

180.2.6665 UnderlyingSettlMethodElectionDateOffsetDayType

Specifies the day type of the relative settlement method election date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingSettlMethodElectionDate

180.2.6666 UnderlyingSettlMethodElectionDateOffsetPeriod

Time unit multiplier for the relative settlement method election date offset.

Type: int

Used in components: UnderlyingSettlMethodElectionDate

180.2.6667 UnderlyingSettlMethodElectionDateOffsetUnit

Time unit associated with the relative settlement method election date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingSettlMethodElectionDate

180.2.6668 UnderlyingSettlMethodElectionDateRelativeTo

Specifies the anchor date when the settlement method election date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingSettlMethodElectionDate

180.2.6669 UnderlyingSettlMethodElectionDateUnadjusted

The unadjusted settlement method election date.

Type: LocalMktDate

Used in components: UnderlyingSettlMethodElectionDate

180.2.6670 UnderlyingSettlPrice

Underlying security's SettlPrice.

See SettlPrice (730) field for description

Type: Price

Used in groups: PosUndInstrmtGrp

Used in messages: AssignmentReport

180.2.6671 UnderlyingSettlPriceType

Underlying security's SettlPriceType.

See SettlPriceType (731) field for description

Type: int

Allowed values in SettlPriceTypeCodeSet:

Code	Name	Description
1	Final	Final
2	Theoretical	Theoretical

Used in groups: PosUndInstrmtGrp

180.2.6672 UnderlyingSettlRateDisruptionFallbackGrp

The UnderlyingSettlRateDisruptionFallbackGrp is a repeating subcomponent of the UnderlyingPaymentStreamNonDeliverableSettlTermGrp component used to specify the method, prioritized by the order it is listed, to get a replacement rate for a disrupted settlement rate option for a non-deliverable settlement currency.

Name	Mult.	Type	Description
NoUnderlyingSettlRateFallbacks	[1..1]	NumInGroup	
UnderlyingSettlRatePostponement-MaximumDays	[0..1]	int	Required if NoUnderlyingSettlRateFallbacks(40659) > 0.
UnderlyingSettlRateFallbackRate-Source	[0..1]	Component	
UnderlyingSettlRatePostpone-mentSurvey	[0..1]	Boolean	
UnderlyingSettlRatePostponementCal-culationAgent	[0..1]	CodeSet	

Used in components: UnderlyingPaymentStreamNonDeliverableSettlTerms

180.2.6673 UnderlyingSettlRateFallbackRateSource

Identifies the source of rate information.

Type: int

Allowed values in RateSourceCodeSet:

Code	Name	Description
0	Bloomberg	Bloomberg
1	Reuters	Reuters
2	Telerate	Telerate
3	ISDARateOption	ISDA Settlement Rate Option. The source of the currency conversion as specified by the ISDA terms in Annex A to the 1998 FX and Currency Option Definitions. See http://www.fpml.org/coding-scheme/settlement-rate-option
99	Other	Other

Used in components: UnderlyingSettlRateFallbackRateSource

180.2.6674 UnderlyingSettlRateFallbackRateSource

UnderlyingSettlRateFallbackRateSource is a subcomponent of the UnderlyingSettlRateDisruptionFallbackGrp component used to specify the rate source in the event of rate disruption fallback.

Name	Mult.	Type	Description
UnderlyingSettlRateFallbackRateSource	[0..1]	CodeSet	
UnderlyingSettlRateFallbackReferencePage	[0..1]	String	Conditionally required when UnderlyingSettlRateFallbackRateSource(40904) = 3 (ISDA Settlement Rate Option) or 99 (Other).

Used in groups: UnderlyingSettlRateDisruptionFallbackGrp

180.2.6675 UnderlyingSettlRateFallbackReferencePage

Identifies the reference "page" from the rate source.

When UnderlyingSettlRateFallbackRateSource(40904) = 3(ISDA Settlement Rate Option) this contains the value from the scheme that reflects the terms of the Annex A to the ISDA 1998 FX and Currency Option Definitions. See: http://www.fpml.org/coding-scheme/settlement-rate-option

Type: String

Used in components: UnderlyingSettlRateFallbackRateSource

180.2.6676 UnderlyingSettlRateIndex

In an outright or forward commodity trade that is cash settled this is the index used to determine the cash payment.

Type: String

Used in components: UnderlyingInstrument

180.2.6677 UnderlyingSettlRateIndexLocation

This is an optional qualifying attribute of UnderlyingSettlementRateIndex(2284) such as the delivery zone for an electricity contract.

Type: String

Used in components: UnderlyingInstrument

180.2.6678 UnderlyingSettlRatePostponementCalculationAgent

Used to identify the settlement rate postponement calculation agent.

Type: int

Allowed values in ProvisionCalculationAgentCodeSet:

Code	Name	Description
0	ExercisingParty	Exercising party
1	NonExercisingParty	Non-exercising party
2	MasterAgreeent	As specified in the master agreement
3	Supplement	As specified in the standard terms supplement

Used in groups: UnderlyingSettlRateDisruptionFallbackGrp

180.2.6679 UnderlyingSettlRatePostponementMaximumDays

The maximum number of days to wait for a quote from the disrupted settlement rate option before proceding to this method.

Type: int

Used in groups: UnderlyingSettlRateDisruptionFallbackGrp

180.2.6680 UnderlyingSettlRatePostponementSurvey

Indicates whether to request a settlement rate quote from the market.

Type: Boolean

Used in groups: UnderlyingSettlRateDisruptionFallbackGrp

180.2.6681 UnderlyingSettlTermXIDRef

Reference to the cash or physical settlement terms applicable to this entity or obligation. Contains the same XID named string value of the instance in the appropriate repeating group that applies to this Underlying.

Type: XIDREF

Used in components: UnderlyingInstrument

180.2.6682 UnderlyingShortSaleRestriction

Indicates whether a restriction applies to short selling a security.

Type: int

Allowed values in ShortSaleRestrictionCodeSet:

Code	Name	Description
0	NoRestrictions	No restrictions
1	SecurityNotShortable	Security is not shortable
2	SecurityNotShortableAtOrBelowBestBid	Security not shortable at or below the best bid
3	SecurityNotShortableWithoutPreBorrow	Security is not shortable without pre-borrow

Used in components: UnderlyingInstrument

180.2.6683 UnderlyingSpecialDividendsIndicator

Indicates whether special dividends are applicable.

Type: Boolean

Used in components: UnderlyingDividendConditions

180.2.6684 UnderlyingStartValue

Currency value attributed to this collateral at the start of the agreement

Type: Amt

Used in components: UnderlyingInstrument

180.2.6685 UnderlyingStateOrProvinceOfIssue

Underlying security's StateOrProvinceOfIssue.

See StateOrProvinceOfIssue (471) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.6686 UnderlyingStipType

Type of stipulation.

Same values as StipulationType (233)

Type: String

Allowed values in StipulationTypeCodeSet:

Code	Name	Description
ABS	AbsolutePrepaymentSpeed	Absolute Prepayment Speed
AMT	AlternativeMinimumTax	Alternative Minimum Tax (Y/N)
INCURRCVY	IncurredRecovery	Incurred recovery (Y/N). Specifies whether incurred recovery is applicable (Y) or not (N). Outstanding Swap Notional Amount is defined at any time on any day, as the greater of: (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time.Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time. 2009 CDX Tranche Terms.

Code	Name	Description
ADDTRM	AdditionalTerm	Additional term. Used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.
AUTOREINV	AutoReinvestment	Auto Reinvestment at <rate> or better
CPP	ConstantPrepaymentPenalty	Constant Prepayment Penalty
BANKQUAL	BankQualified	Bank qualified (Y/N)
CPR	ConstantPrepaymentRate	Constant Prepayment Rate
MODEQTYDLVY	ModifiedEquityDelivery	Modified equity delivery. Indicates whether delivery of selected obligationshaving an amountgreater than the reference entity notional amount is allowed (Y) or (N). 2005 iTraxx tranched Transactions Standard Terms Supplement.
BGNCON	BargainConditions	Bargain conditions (see StipulationValue (234) for values)
CPY	ConstantPrepaymentYield	Constant Prepayment Yield
NOREFOBLIG	NoReferenceOblication	No reference obligation (Y/N). When specified as "Y" this indicates that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one. 2003 ISDA Credit Derivatives Definitions.
COUPON	CouponRange	Coupon range
HEP	FinalCPROfHomeEquityPrepay-mentCurve	final CPR of Home Equity Prepayment Curve
UNKREFOBLIG	UnknownReferenceObligation	Unknown reference obligation (Y/N). When specified as "Y" this indicates that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation). 2003 FpML-CD-4.0.
ALLGUARANTEES	AllGuarantees	All guarantees (Y/N). Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction (Y) or (N). ISDA 2003 Term: All Guarantees.
CURRENCY	ISOCurrencyCode	ISO Currency Code
MHP	PercentOfManufacturedHous-ingPrepaymentCurve	Percent of Manufactured Housing Prepayment Curve
CUSTOMDATE	CustomStart	Custom start/end date
MPR	MonthlyPrepaymentRate	Monthly Prepayment Rate

Code	Name	Description
REFPX	ReferencePrice	Reference price (Y/N). Specifies the reference price expressed as a percentage between 0 and 1 (e.g. 0.05 is 5%). The reference price is used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price.
GEOG	Geographics	Geographics and % range (ex. 234=CA 0-80 [minimum of 80% California assets])
PPC	PercentOfProspectusPrepay-mentCurve	Percent of Prospectus Prepayment Curve
REFPOLICY	ReferencePolicy	Reference policy (Y/N). Indicates whether the reference obligation is guaranteed (Y), or not (N), under a reference policy. If the Reference Obligation is guaranteed under a Reference Policy, and such Reference Policy by its terms excludes any component of the Expected Principal Amount for purposes of determining the liability of the relevant Insurer, or the Insurer is otherwise not required to pay any such amounts under the terms of the Reference Policy, the relevant component or amount shall also be excluded for purposes of determining the Expected Principal Amount with respect to any determination of Principal Shortfall hereunder. 2006 ISDA CDS on MBS Terms.
HAIRCUT	ValuationDiscount	Valuation Discount
PSA	PercentOfBMAPrepaymentCurve	Percent of BMA Prepayment Curve
SECRDLIST	SecuredList	Secured list (Y/N). Specifies whether a list of Syndicated Secured Obligations (also known as the Relevant Secured List) exists (Y), or not (N), for the Reference Entity. With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the "Secured List Publisher") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.
INSURED	Insured	Insured (Y/N)
SMM	SingleMonthlyMortality	Single Monthly Mortality

Code	Name	Description
ISSUE	IssueDate	Year Or Year/Month of Issue (ex. 234=2002/09)
ISSUER	Issuer	Issuer's ticker
ISSUESIZE	IssueSizeRange	issue size range
LOOKBACK	LookbackDays	Lookback Days
LOT	ExplicitLotIdentifier	Explicit lot identifier
LOTVAR	LotVariance	Lot Variance (value in percent maximum over- or under-allocation allowed)
MAT	MaturityYearAndMonth	Maturity Year And Month
MATURITY	MaturityRange	Maturity range
MAXSUBS	MaximumSubstitutions	Maximum substitutions (Repo)
MINDNOM	MinimumDenomination	Minimum denomination
MININCR	MinimumIncrement	Minimum increment
MINQTY	MinimumQuantity	Minimum quantity
PAYFREQ	PaymentFrequency	Payment frequency, calendar
PIECES	NumberOfPieces	Number Of Pieces
PMAX	PoolsMaximum	Pools Maximum
PPL	PoolsPerLot	Pools per Lot
PPM	PoolsPerMillion	Pools per Million
PPT	PoolsPerTrade	Pools per Trade
PRICE	PriceRange	Price Range
PRICEFREQ	PricingFrequency	Pricing frequency
PROD	ProductionYear	Production Year
PROTECT	CallProtection	Call protection
PURPOSE	Purpose	Purpose
PXSOURCE	BenchmarkPriceSource	Benchmark price source
RATING	RatingSourceAndRange	Rating source and range
REDEMPTION	TypeOfRedemption	Type Of Redemption - values are: NonCallable, Prefunded, EscrowedToMaturity, Putable, Convertible
RESTRICTED	Restricted	Restricted (Y/N)
SECTOR	MarketSector	Market Sector
SECTYPE	SecurityTypeIncludedOrExcluded	Security Type included or excluded
STRUCT	Structure	Structure
SUBSFREQ	SubstitutionsFrequency	Substitutions frequency (Repo)
SUBSLEFT	SubstitutionsLeft	Substitutions left (Repo)

Code	Name	Description
TEXT	FreeformText	Freeform Text
TRDVAR	TradeVariance	Trade Variance (value in percent maximum over- or under-allocation allowed)
WAC	WeightedAverageCoupon	Weighted Average Coupon - value in percent (exact or range) plus "Gross" or "Net" of servicing spread (the default) (ex. 234=6.5-Net [minimum of 6.5% net of servicing fee])
WAL	WeightedAverageLifeCoupon	Weighted Average Life Coupon - value in percent (exact or range)
WALA	WeightedAverageLoanAge	Weighted Average Loan Age - value in months (exact or range)
WAM	WeightedAverageMaturity	Weighted Average Maturity - value in months (exact or range)
WHOLE	WholePool	Whole Pool (Y/N)
YIELD	YieldRange	Yield Range
AVFICO	AverageFICOScore	Average FICO Score
ORIGAMT	OriginalAmount	Original amount. The original issued amount of a mortgage backed security or other loan/asset backed security.
AVSIZE	AverageLoanSize	Average Loan Size
POOLEFFDT	PoolEffectiveDate	Pool effective date
MAXBAL	MaximumLoanBalance	Maximum Loan Balance
POOLINITFCTR	PoolInitialFactor	Pool initial factor. For morttgage backed securities, the part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: where 1 means that the whole mortage amount is outstanding, 0.8 means that80% remains to be repaid and 20% has been repaid.
POOL	PoolIdentifier	Pool Identifier
TRANCHE	Tranche	Tranche identifier. Identifies the tranche of a mortgage backed security, loan, collateralized mortgage obligation or similar securities that can be split into different risk or maturity (for example) classes.
ROLLTYPE	TypeOfRollTrade	Type of Roll trade
SUBSTITUTION	Substitution	Substitution (Y/N). Indicates whether substitution is applicable (Y) or (N).

Code	Name	Description
MULTEXCHFLLBCK	MULTEXCHFLLBCK	Multiple exchange fallback (Y/N). For an index option transaction, indicates whether a relevant "Multiple Exchange Index Annex" is applicable (Y) to the transaction or not (N). This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
REFTRADE	ReferenceToRollingOrClosing-Trade	Reference to rolling or closing trade
COMPSECFLLBCK	COMPSECFLLBCK	Component security fallback (Y/N). For an index option transaction, indicates whether a relevant "Component Security Index Annex" is applicable (Y) to the transaction or not (N).
REFPRIN	PrincipalOfRollingOrClosing-Trade	Principal to rolling or closing trade
LOCLJRSDCTN	LOCLJRSDCTN	Local jurisdiction (Y/N). "Local Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties, and similar charges) imposed by the taxing authority of the local jurisdiction.
REFINT	InterestOfRollingOrClosingTrade	Interest of rolling or closing trade
AVAILQTY	AvailableOfferQuantity-ToBeShownToTheStreet	Available offer quantity to be shown to the street
RELVJRSDCTN	RELVJRSDCTN	Relevant jurisdiction (Y/N). "Relevant Jurisdiction" is used in the AEJ Master Confirmation to determine applicability (Y), or not (N), of local taxes (including taxes, duties and similar charges) that would be imposed by the taxing authority of the "country of underlier" on a "hypothetical broker dealer" assuming that the applicable hedge positions are held by its office in the Relevant Jurisdiction.
BROKERCREDIT	BrokerCredit	Broker's sales credit
INTERNALPX	OfferPriceToBeShownToInter-nalBrokers	Offer price to be shown to internal brokers
INTERNALQTY	OfferQuantityToBeShownToInt-ernalBrokers	Offer quantity to be shown to internal brokers
LEAVEQTY	TheMinimumResidualOffer-Quantity	The minimum residual offer quantity
MAXORDQTY	MaximumOrderSize	Maximum order size
ORDRINCR	OrderQuantityIncrement	Order quantity increment

Code	Name	Description
PRIMARY	PrimaryOrSecondaryMarketIndicator	Primary or Secondary market indicator
SALESCREDITOVR	BrokerSalesCreditOverride	Broker sales credit override
TRADERCREDIT	TraderCredit	Trader's credit
DISCOUNT	DiscountRate	Discount Rate (when price is denominated in percent of par)
YTM	YieldToMaturity	Yield to Maturity (when YieldType(235) and Yield(236) show a different yield)
PAYOFF	InterestPayoffOfRollingOrAmendingTrade	Interest payoff of rolling or amending trade

Used in groups: UnderlyingStipulations

180.2.6687 UnderlyingStipulations

The UnderlyingStipulations component block has the same usage as the Stipulations component block, but for an underlying security.

Name	Mult.	Type	Description
NoUnderlyingStips	[1..1]	NumInGroup	
UnderlyingStipType	[0..1]	CodeSet	Required if NoUnderlyingStips >0
UnderlyingStipValue	[0..1]	String	

Used in components: UnderlyingInstrument

180.2.6688 UnderlyingStipValue

Value of stipulation.

Same values as StipulationValue (234)

Type: String

Used in groups: UnderlyingStipulations

180.2.6689 UnderlyingStrategyType

Specifies the type of trade strategy.

Type: String

Allowed values in StrategyTypeCodeSet:

Code	Name	Description
STD	Straddle	Straddle
STG	Strangle	Strangle
BF	Butterfly	Butterfly
CNDR	Condor	Condor
CISN	CallableInversibleSnowball	Callable inversible snowball
OTHER	Other	Other

Used in components: UnderlyingInstrument

180.2.6690 UnderlyingStreamAssetAttributeGrp

The UnderlyingStreamAssetAttributeGrp is a repeating subcomponent of the UnderlyingStreamCommodity component used to detail commodity attributes, quality standards and reject limits.

Name	Mult.	Type	Description
NoUnderlyingStreamAssetAttributes	[1..1]	NumInGroup	
UnderlyingStreamAssetAttributeType	[0..1]	String	Required if NoUnderlyingStreamAssetAttributes(41800) > 0.
UnderlyingStreamAssetAttributeValue	[0..1]	String	
UnderlyingStreamAssetAttributeLimit	[0..1]	String	

Used in components: UnderlyingStreamCommodity

180.2.6691 UnderlyingStreamAssetAttributeLimit

The limit or lower acceptable value of the attribute.

Type: String

Used in groups: UnderlyingStreamAssetAttributeGrp

180.2.6692 UnderlyingStreamAssetAttributeType

Specifies the name of the attribute.

See http://www.fixtradingcommunity.org/codelists#Asset_Attribute_Types for code list of applicable asset attribute types.

Type: String

Used in groups: UnderlyingStreamAssetAttributeGrp

180.2.6693 UnderlyingStreamAssetAttributeValue

Specifies the value of the attribute.

Type: String

Used in groups: UnderlyingStreamAssetAttributeGrp

180.2.6694 UnderlyingStreamCalculationBalanceOfFirstPeriod

When specified and set to 'Y', it indicates that the first calculation period should run from the effective date to the end of the calendar period in which the effective date falls (e.g. Jan 15 - Jan 31 if the calculation periods are one month long and effective date is Jan 15.). If 'N' or not specified, it indicates that the first calculation period should run from the effective date for one whole period (e.g. Jan 15 to Feb 14 if the calculation periods are one month long and the effective date is Jan 15.).

Type: Boolean

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6695 UnderlyingStreamCalculationCorrectionPeriod

Time unit multiplier for the length of time after the publication of the data when corrections can be made.

Type: int

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6696 UnderlyingStreamCalculationCorrectionUnit

Time unit associated with the length of time after the publication of the data when corrections can be made.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6697 UnderlyingStreamCalculationFrequencyPeriod

Time unit multiplier for the frequency at which calculation period end dates occur.

Type: int

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6698 UnderlyingStreamCalculationFrequencyUnit

Time unit associated with the frequency at which calculation period end dates occur.

Type: String

Allowed values in CouponFrequencyUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
H	Hour	Hour
Min	Minute	Minute

Code	Name	Description
S	Second	Second
T	Term	Term

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6699 UnderlyingStreamCalculationPeriodBusinessCenter

The business center calendar used to adjust the calculation periods, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingStreamCalculationPeriodBusinessCenterGrp

180.2.6700 UnderlyingStreamCalculationPeriodBusinessCenterGrp

UnderlyingStreamCalculationPeriodBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingStreamCalculationPeriodBusinessCenters	[1..1]	NumInGroup	
UnderlyingStreamCalculationPeriodBusinessCenter	[0..1]	String	Required if NoUnderlyingStreamCalculationPeriodBusinessCenters(40973) > 0.

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6701 UnderlyingStreamCalculationPeriodBusinessDayConvention

The business day convention used to adjust the calculation periods. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6702 UnderlyingStreamCalculationPeriodDate

The adjusted or unadjusted fixed calculation period date.

Type: LocalMktDate

Used in groups: UnderlyingStreamCalculationPeriodDateGrp

180.2.6703 UnderlyingStreamCalculationPeriodDateGrp

The UnderlyingStreamCalculationPeriodDateGrp is a repeating subcomponent of the UnderlyingStreamCalculationPeriodDates component used to detail fixed dates for the swap stream.

Name	Mult.	Type	Description
NoUnderlyingStreamCalculationPeriodDates	[1..1]	NumInGroup	
UnderlyingStreamCalculationPeriodDate	[0..1]	LocalMktDate	Required if NoUnderlyingStreamCalculationPeriodDates(41954) > 0.
UnderlyingStreamCalculationPeriodDateType	[0..1]	CodeSet	When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6704 UnderlyingStreamCalculationPeriodDates

UnderlyingStreamCalculationPeriodDates is a subcomponent of the UnderlyingStreamGrp component used to specify the calculation period dates of the stream.

Name	Mult.	Type	Description
UnderlyingStreamCalculationPeriodDatesXID	[0..1]	XID	
UnderlyingStreamCalculationPeriodDatesXIDRef	[0..1]	XIDREF	
UnderlyingStreamCalculationPeriodBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates.
UnderlyingStreamCalculationPeriodBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's calculation period dates.
UnderlyingStreamCalculationPeriodDateGrp	[0..*]	Group	
UnderlyingStreamFirstPeriodStartDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamFirstPeriodStartDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's calculation period dates.
UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's calculation period dates.
UnderlyingStreamFirstPeriodStartDateAdjusted	[0..1]	LocalMktDate	
UnderlyingStreamFirstRegularPeriodStartDateUnadjusted	[0..1]	LocalMktDate	

Name	Mult.	Type	Description
UnderlyingStreamFirstCompounding-PeriodEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamLastRegularPerio-dEndDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamCalculationFrequen-cyPeriod	[0..1]	int	Conditionally required when UnderlyingStream-CalculationFrequencyUnit(40566) is specified.
UnderlyingStreamCalculationFrequen-cyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStream-CalculationFrequencyPeriod(40565) is specified.
UnderlyingStreamCalculationRollCon-vention	[0..1]	CodeSet	When specified, this overrides the date roll convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the stream payment dates.
UnderlyingStreamCalculationBalance-OfFirstPeriod	[0..1]	Boolean	
UnderlyingStreamCalculationCorrec-tionPeriod	[0..1]	int	Conditionally required when UnderlyingStream-CalculationCorrectionUnit(41961) is specified.
UnderlyingStreamCalculationCorrec-tionUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStream-CalculationCorrectionPeriod(41960) is specified.

Used in groups: UnderlyingStreamGrp

180.2.6705 UnderlyingStreamCalculationPeriodDatesXID

Identifier of this calculation period for cross referencing elsewhere in the message.

Type: XID

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6706 UnderlyingStreamCalculationPeriodDatesXIDRef

Cross reference to another calculation period for duplicating its properties.

Type: XIDREF

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6707 UnderlyingStreamCalculationPeriodDateType

Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type.

Type: int

Allowed values in OptionExerciseDateTypeCodeSet:

Code	Name	Description
0	Unadjusted	Unadjusted
1	Adjusted	Adjusted

Used in groups: UnderlyingStreamCalculationPeriodDateGrp

180.2.6708 UnderlyingStreamCalculationRollConvention

The convention for determining the sequence of end dates. It is used in conjunction with a specified frequency. Used only to override the roll convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: String

Allowed values in DateRollConventionCodeSet:

Code	Name	Description
1	FirstDay	1st day of the month
2	SecondDay	2nd day of the month
3	ThirdDay	3rd day of the month
4	FourthDay	4th day of the month
5	FifthDay	5th day of the month
6	SixthDay	6thd day of the month
7	SeventhDay	7th day of the month
8	EighthDay	8th day of the month
9	NinthDay	9th day of the month
10	TenthDay	10th day of the month
11	EleventhDay	11th day of the month
12	TwelvthDay	12th day of the month

Code	Name	Description
13	ThirteenthDay	13th day of the month
14	ForteenthDay	14th day of the month
15	FifteenthDay	15th day of the month
16	SixteenthDay	16th day of the month
17	SeventeenthDay	17th day of the month
18	EighteenthDay	18th day of the month
19	NineteenthDay	19th day of the month
20	TwentiethDay	20th day of the month
21	TwentyFirstDay	21st day of the month
22	TwentySecondDay	22nd day of the month
23	TwentyThirdDay	23rd day of the month
24	TwentyFourthDay	24th day of the month
25	TwentyFifthDay	25th day of the month
26	TwentySixthDay	26th day of the month
27	TwentySeventhDay	27th day of the month
28	TwentyEigthDa28y	28th day of the month
29	TwentyNinthDay	29th day of the month
30	ThirtiethDay	30th day of the month
EOM	EOM	The end of the month. Use EOM for 31st day of the month.
FRN	FRN	The floating rate note convention or Eurodollar convention.
IMM	IMM	The International Money Market settlement date, i.e. the 3rd Wednesday of the month.
IMMCAD	IMMCAD	The last trading day/expiration day of the Canadian Derivatives Exchange.
IMMAUD	IMMAUD	The last trading day of the Sydney Futures Exchange Australian 90-day bank accepted bill futures contract.
IMMNZD	IMMNZD	The last trading day of the Sydney Futures Exchange New Zealand 90-day bank bill futures contract.
SFE	SFE	The Sydney Futures Exchange 90-day bank accepted bill futures settlement dates.
NONE	NONE	No adjustment
TBILL	TBILL	The 13-week and 26-week U.S. Treasury Bill auction dates.
MON	MON	Monday
TUE	TUE	Tuesday
WED	WED	Wednesday

Code	Name	Description
THU	THU	Thursday
FRI	FRI	Friday
SAT	SAT	Saturday
SUN	SUN	Sunday

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6709 UnderlyingStreamCommodityAltID

Alternate security identifier value for the commodity.

Type: String

Used in groups: UnderlyingStreamCommodityAltIDGrp

180.2.6710 UnderlyingStreamCommodityAltIDGrp

UnderlyingStreamCommodityAltIDGrp is a subcomponent of the UnderlyingStreamCommodity component used to specify alternate identifiers.

Name	Mult.	Type	Description
NoUnderlyingStreamCommodityAltIDs	[1..1]	NumInGroup	
UnderlyingStreamCommodityAltID	[0..1]	String	Required if NoUnderlyingStreamCommodityAltIDs(41990) > 0.
UnderlyingStreamCommodityAltID-Source	[0..1]	String	Required if NoUnderlyingStreamCommodityAltIDs(41990) > 0.

Used in components: UnderlyingStreamCommodity

180.2.6711 UnderlyingStreamCommodityAltIDSource

Identifies the class or source of the alternate commodity security identifier.

Type: String

Used in groups: UnderlyingStreamCommodityAltIDGrp

180.2.6712 UnderlyingStreamCommodityBase

Specifies the general base type of the commodity traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6713 UnderlyingStreamCommodity

UnderlyingStreamCommodity is a subcomponent of the UnderlyingStream component used to identify and describe the underlying commodity.

Name	Mult.	Type	Description
UnderlyingStreamCommodityBase	[0..1]	String	
UnderlyingStreamCommodityType	[0..1]	String	
UnderlyingStreamCommoditySecurityID	[0..1]	String	Conditionally required when UnderlyingStreamCommoditySecurityIDSource(41967) is specified.
UnderlyingStreamCommoditySecurityIDSource	[0..1]	CodeSet	Conditionally required when UnderlyingStreamCommoditySecurityID(41966) is specified.
UnderlyingStreamCommodityAltIDGrp	[0..*]	Group	
UnderlyingStreamCommodityDesc	[0..1]	String	
EncodedUnderlyingStreamCommodityDescLen	[0..1]	Length	Must be set if EncodedUnderlyingStreamCommodityDesc(41970) field is specified and must immediately precede it.
EncodedUnderlyingStreamCommodityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingStreamCommodityDesc(41968) field in the encoded format specified via the MessageEncoding(347) field.
UnderlyingStreamCommodityDeliveryPricingRegion	[0..1]	String	May be used to specify the delivery or pricing region of a non-standard commodity swap contract (e.g. when InstrAttribType(871)=38 (US standard contract indicator) and InstrAttribValue(872)=N).
UnderlyingStreamAssetAttributeGrp	[0..*]	Group	
UnderlyingStreamCommodityUnitOfMeasure	[0..1]	CodeSet	
UnderlyingStreamCommodityCurrency	[0..1]	Currency	

Name	Mult.	Type	Description
UnderlyingStreamCommodityExchange	[0..1]	Exchange	
UnderlyingStreamCommodityRateSource	[0..1]	int	
UnderlyingStreamCommodityRateReferencePage	[0..1]	String	
UnderlyingStreamCommodityRateReferencePageHeading	[0..1]	String	
UnderlyingStreamDataProvider	[0..1]	String	
UnderlyingStreamCommodityDataSourceGrp	[0..*]	Group	
UnderlyingStreamCommodityPricingType	[0..1]	String	
UnderlyingStreamCommodityNearbySettlDayPeriod	[0..1]	int	Conditionally required when UnderlyingStreamCommodityNearbySettlDayUnit(41980) is specified.
UnderlyingStreamCommodityNearbySettlDayUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStreamCommodityNearbySettlDayPeriod(41979) is specified.
UnderlyingStreamCommoditySettlDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamCommoditySettlDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to the underlying settlement dates.
UnderlyingStreamCommoditySettlBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to the settlement dates.
UnderlyingStreamCommoditySettlDateAdjusted	[0..1]	LocalMktDate	
UnderlyingStreamCommoditySettlMonth	[0..1]	int	
UnderlyingStreamCommoditySettlDateRollPeriod	[0..1]	int	Conditionally required when UnderlyingStreamCommoditySettlDateRollUnit(41986) is specified.
UnderlyingStreamCommoditySettlDateRollUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStreamCommoditySettlDateRollPeriod(41985) is specified.

Name	Mult.	Type	Description
UnderlyingStreamCommoditySettl-DayType	[0..1]	CodeSet	
UnderlyingStreamCommoditySettlPe-riodGrp	[0..*]	Group	
UnderlyingStreamCommodityXID	[0..1]	XID	
UnderlyingStreamCommodityXIDRef	[0..1]	XIDREF	

Used in groups: UnderlyingStreamGrp

180.2.6714 UnderlyingStreamCommodityCurrency

Identifies the currency of the commodity asset. Uses ISO 4217 currency codes.

Type: Currency

Used in components: UnderlyingStreamCommodity

180.2.6715 UnderlyingStreamCommodityDataSourceGrp

UnderlyingStreamCommodityDataSourceGrp is a subcomponent of the UnderlyingStreamCommodity component used to specify sources of data, e.g. weather stations. The order of entry determines priority – first is the main source, second is fallback, third is second fallback.

Name	Mult.	Type	Description
NoUnderlyingStreamCommodityData-Sources	[1..1]	NumInGroup	
UnderlyingStreamCommodityData-SourceID	[0..1]	String	Required if NoUnderlyingStreamCommodityData-Sources(41993) > 0.
UnderlyingStreamCommodityData-SourceIDType	[0..1]	CodeSet	Required if NoUnderlyingStreamCommodityData-Sources(41993) > 0.

Used in components: UnderlyingStreamCommodity

180.2.6716 UnderlyingStreamCommodityDataSourceID

Data source identifier.

Type: String

Used in groups: UnderlyingStreamCommodityDataSourceGrp

180.2.6717 UnderlyingStreamCommodityDataSourceIDType

Specifies the type of data source identifier.

Type: int

Allowed values in StreamCommodityDataSourceIDTypeCodeSet:

Code	Name	Description
0	City	City (4 character business center code)
1	Airport	Airport (IATA standard)
2	WeatherStation	Weather station WBAN (Weather Bureau Army Navy)
3	WeatherIndex	Weather index WMO (World Meteorological Organization)

Used in groups: UnderlyingStreamCommodityDataSourceGrp

180.2.6718 UnderlyingStreamCommodityDeliveryPricingRegion

The delivery or pricing region associated with the commodity swap. See http://www.ecfr.gov/cgi-bin/text-idx?SID=660d6a40f836aa6ddf213cba080c5b22&node=ap17.2.43_17.e&rgn=div9 for the external code list.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6719 UnderlyingStreamCommodityDesc

Description of the commodity asset.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6720 UnderlyingStreamCommodityExchange

Identifies the exchange where the commodity is traded.

Type: Exchange

Used in components: UnderlyingStreamCommodity

180.2.6721 UnderlyingStreamCommodityNearbySettlDayPeriod

Time unit multiplier for the nearby settlement day.

Type: int

Used in components: UnderlyingStreamCommodity

180.2.6722 UnderlyingStreamCommodityNearbySettlDayUnit

Time unit associated with the nearby settlement day.

Type: String

Allowed values in StreamCommodityNearbySettlDayUnitCodeSet:

Code	Name	Description
Wk	Week	Week
Mo	Month	Month

Used in components: UnderlyingStreamCommodity

180.2.6723 UnderlyingStreamCommodityPricingType

Specifies how the pricing or rate setting of the trade is to be determined or based upon.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Pricing_Type for code list of applicable commodity pricing types.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6724 UnderlyingStreamCommodityRateReferencePage

Identifies the reference "page" from the rate source.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6725 UnderlyingStreamCommodityRateReferencePageHeading

Identifies the page heading from the rate source.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6726 UnderlyingStreamCommodityRateSource

Identifies the source of rate information used for commodities.

See http://www.fixtradingcommunity.org/codelists#Commodity_Rate_Source for code list of applicable sources.

Type: int

Used in components: UnderlyingStreamCommodity

180.2.6727 UnderlyingStreamCommoditySecurityID

Specifies the market identifier for the commodity.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6728 UnderlyingStreamCommoditySecurityIDSource

Identifies the class or source of the UnderlyingStreamCommoditySecurityIDSource(41966) value.

Type: String

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN
5	RICCode	RIC
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)
A	BloombergSymbol	Bloomberg Symbol
B	Wertpapier	Wertpapier
C	Dutch	Dutch
D	Valoren	Valoren
E	Sicovam	Sicovam
F	Belgian	Belgian
G	Common	"Common" (Clearstream and Euroclear)
H	ClearingHouse	Clearing house / Clearing organization
I	ISDAFpMLSpecification	ISDA/FpML product specification (XML in SecurityXML(1185))
J	OptionPriceReportingAuthority	Option Price Reporting Authority
K	ISDAFpMLURL	ISDA/FpML product URL (URL in SecurityID(48))
L	LetterOfCredit	Letter of credit
M	MarketplaceAssignedIdentifier	Marketplace-assigned Identifier
N	MarkitREDEntityCLIP	Markit RED entity CLIP
P	MarkitREDPairCLIP	Markit RED pair CLIP
Q	CFTCCommodityCode	CFTC commodity code
R	ISDACommodityReferencePrice	ISDA Commodity Reference Price
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
T	LegalEntityIdentifier	Legal entity identifier
U	Synthetic	Synthetic. Used to specify that the security identifier is synthetic for linking nested underliers when there is no market identifier for the collection.
V	FidessaInstrumentMnemonic	Fidessa Instrument Mnemonic (FIM)

Code	Name	Description
W	IndexName	Index name. Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".
X	UniformSymbol	Uniform Symbol (UMTF Symbol)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingStreamCommodity

180.2.6729 UnderlyingStreamCommoditySettlBusinessCenter

The business center calendar used to adjust the commodity delivery date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingStreamCommoditySettlBusinessCenterGrp

180.2.6730 UnderlyingStreamCommoditySettlBusinessCenterGrp

UnderlyingStreamCommoditySettlBusinessCenterGrp is a repeating subcomponent of the UnderlyingStreamCommodity component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument.

Name	Mult.	Type	Description
NoUnderlyingStreamCommoditySettlBusinessCenters	[1..1]	NumInGroup	
UnderlyingStreamCommoditySettlBusinessCenter	[0..1]	String	Required if NoUnderlyingStreamCommoditySettlBusinessCenters(41962) > 0.

Used in components: UnderlyingStreamCommodity

180.2.6731 UnderlyingStreamCommoditySettlCountry

Specifies the country where delivery takes place. Uses ISO 3166 2-character country code.

Type: Country

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6732 UnderlyingStreamCommoditySettlDateAdjusted

The adjusted commodity delivery date.

Type: LocalMktDate

Used in components: UnderlyingStreamCommodity

180.2.6733 UnderlyingStreamCommoditySettlDateBusinessDayConvention

The business day convention used to adjust the commodity delivery date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingStreamCommodity

180.2.6734 UnderlyingStreamCommoditySettlDateRollPeriod

Time unit multiplier for the commodity delivery date roll.

Type: int

Used in components: UnderlyingStreamCommodity

180.2.6735 UnderlyingStreamCommoditySettlDateRollUnit

Time unit associated with the commodity delivery date roll.

Type: String

Allowed values in StreamCommoditySettlDateRollUnitCodeSet:

Code	Name	Description
D	Day	Day

Used in components: UnderlyingStreamCommodity

180.2.6736 UnderlyingStreamCommoditySettlDateUnadjusted

The unadjusted commodity delivery date.

Type: LocalMktDate

Used in components: UnderlyingStreamCommodity

180.2.6737 UnderlyingStreamCommoditySettlDay

Specifies the day or group of days for delivery.

Type: int

Allowed values in DeliveryScheduleSettlDayCodeSet:

Code	Name	Description
1	Monday	Monday
2	Tuesday	Tuesday
3	Wednesday	Wednesday
4	Thursday	Thursday
5	Friday	Friday
6	Saturday	Saturday
7	Sunday	Sunday
8	AllWeekdays	All weekdays
9	AllDays	All days

Code	Name	Description
10	AllWeekends	All weekends

Used in groups: UnderlyingStreamCommoditySettlDayGrp

180.2.6738 UnderlyingStreamCommoditySettlDayGrp

The UnderlyingStreamCommoditySettlDayGrp is a repeating subcomponent of the UnderlyingStream-CommoditySettlPeriodGrp component used to define the settlement days associated with the commodity contract.

Name	Mult.	Type	Description
NoUnderlyingStreamCommoditySettl-Days	[1..1]	NumInGroup	
UnderlyingStreamCommoditySettlDay	[0..1]	CodeSet	Required if NoUnderlyingStreamCommoditySettl-Days(41996) > 0.
UnderlyingStreamCommoditySettlTo-talHours	[0..1]	int	
UnderlyingStreamCommoditySettl-TimeGrp	[0..*]	Group	

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6739 UnderlyingStreamCommoditySettlDayType

Specifies the commodity delivery roll day type.

Type: int

Allowed values in ComplexEventDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business

Code	Name	Description
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingStreamCommodity

180.2.6740 UnderlyingStreamCommoditySettlEnd

The end time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: UnderlyingStreamCommoditySettlTimeGrp

180.2.6741 UnderlyingStreamCommoditySettlFlowType

Specifies the commodity delivery flow type.

Type: int

Allowed values in DeliveryScheduleSettlFlowTypeCodeSet:

Code	Name	Description
0	AllTimes	All times
1	OnPeak	On peak
2	OffPeak	Off peak
3	Base	Base
4	BlockHours	Block hours
5	Other	Other

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6742 UnderlyingStreamCommoditySettlHolidaysProcessingInstruction

Indicates whether holidays are included in the settlement periods. Required for electricity contracts.

Type: int

Allowed values in DeliveryScheduleSettlHolidaysProcessingInstructionCodeSet:

Code	Name	Description
0	DoNotIncludeHolidays	Do not include holidays
1	IncludeHolidays	Include holidays

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6743 UnderlyingStreamCommoditySettlMonth

Specifies a fixed single month for commodity delivery.

Type: int

Used in components: UnderlyingStreamCommodity

180.2.6744 UnderlyingStreamCommoditySettlPeriodFrequencyPeriod

Time unit multiplier for the settlement period frequency.

Type: int

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6745 UnderlyingStreamCommoditySettlPeriodFrequencyUnit

Time unit associated with the settlement period frequency.

Type: String

Allowed values in ProtectionTermEventUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6746 UnderlyingStreamCommoditySettlPeriodGrp

The UnderlyingStreamCommoditySettlPeriodGrp is a repeating subcomponent of the UnderlyingStreamCommodiry component used to defined the settlement period details associated with the commodity contract.

Name	Mult.	Type	Description
NoUnderlyingStreamCommoditySettlPeriods	[1..1]	NumInGroup	
UnderlyingStreamCommoditySettlCountry	[0..1]	Country	Required if NoUnderlyingStreamCommoditySettlPeriods(42002) > 0.
UnderlyingStreamCommoditySettlTimeZone	[0..1]	String	
UnderlyingStreamCommoditySettlFlowType	[0..1]	CodeSet	
UnderlyingStreamCommoditySettlPeriodNotional	[0..1]	Qty	
UnderlyingStreamCommoditySettlPeriodNotionalUnitOfMeasure	[0..1]	CodeSet	
UnderlyingStreamCommoditySettlPeriodFrequencyPeriod	[0..1]	int	Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyUnit(42009) is specified.
UnderlyingStreamCommoditySettlPeriodFrequencyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStreamCommoditySettlPeriodFrequencyPeriod(42008) is specified.
UnderlyingStreamCommoditySettlPeriodPrice	[0..1]	Price	
UnderlyingStreamCommoditySettlPeriodPriceUnitOfMeasure	[0..1]	CodeSet	
UnderlyingStreamCommoditySettlPeriodPriceCurrency	[0..1]	Currency	
UnderlyingStreamCommoditySettlHolidaysProcessingInstruction	[0..1]	CodeSet	
UnderlyingStreamCommoditySettlDayGrp	[0..*]	Group	
UnderlyingStreamCommoditySettlPeriodXID	[0..1]	XID	
UnderlyingStreamCommoditySettlPeriodXIDRef	[0..1]	XIDREF	

Used in components: UnderlyingStreamCommodity

180.2.6747 UnderlyingStreamCommoditySettlPeriodNotional

Specifies the delivery quantity associated with this settlement period.

Type: Qty

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6748 UnderlyingStreamCommoditySettlPeriodNotionalUnitOfMeasure

Specifies the unit of measure (UOM) of the delivery quantity associated with this settlement period.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes

Code	Name	Description
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre

Code	Name	Description
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6749 UnderlyingStreamCommoditySettlPeriodPrice

The settlement period price.

Type: Price

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6750 UnderlyingStreamCommoditySettlPeriodPriceCurrency

The currency of the settlement period price. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6751 UnderlyingStreamCommoditySettlPeriodPriceUnitOfMeasure

Specifies the settlement period price unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction

Code	Name	Description
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument

Code	Name	Description
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6752 UnderlyingStreamCommoditySettlPeriodXID

Identifier of this settlement period for cross referencing elsewhere in the message.

Type: XID

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6753 UnderlyingStreamCommoditySettlPeriodXIDRef

Cross reference to another settlement period for duplicating its properties.

Type: XIDREF

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6754 UnderlyingStreamCommoditySettlStart

The start time for commodity settlement where delivery occurs over time. The time format is specified by the settlement time type.

Type: String

Used in groups: UnderlyingStreamCommoditySettlTimeGrp

180.2.6755 UnderlyingStreamCommoditySettlTimeGrp

The UnderlyingStreamCommoditySettlTimeGrp is a repeating subcomponent of the UnderlyingStream-CommoditySettlDayGrp component used to define the settlement time periods associated with the commodity contract.

Name	Mult.	Type	Description
NoUnderlyingStreamCommoditySettl-Times	[1..1]	NumInGroup	
UnderlyingStreamCommoditySettl-Start	[0..1]	String	Required if NoUnderlyingStreamCommoditySettl-Times(41999) > 0.
UnderlyingStreamCommoditySettlEnd	[0..1]	String	Required if NoUnderlyingStreamCommoditySettl-Times(41999) > 0.

Name	Mult.	Type	Description
UnderlyingStreamCommoditySettl-TimeType	[0..1]	CodeSet	May be defaulted to market convention or bilaterally agreed if not specified.

Used in groups: UnderlyingStreamCommoditySettlDayGrp

180.2.6756 UnderlyingStreamCommoditySettlTimeType

Specifies the format of the commodity settlement start and end times.

Type: int

Allowed values in DeliveryScheduleSettlTimeTypeCodeSet:

Code	Name	Description
0	Hour	Hour of the day. Applicable for electricity contracts. Time value is expressed as an integer hour of the day (1-24). The delivery start/end hour is specified as the end of the included hour. For example, a start hour of "4" begins at 3 a.m.; an end hour of "20" ends at 8 p.m.; a start hour of "1" and end hour of "24" indicates midnight to midnight delivery.
1	Timestamp	HH:MM time format. Applicable for gas contracts. Time value is expressed using a 24-hour time format. For example, a time value of "13:30" is 1:30 p.m.

Used in groups: UnderlyingStreamCommoditySettlTimeGrp

180.2.6757 UnderlyingStreamCommoditySettlTimeZone

Commodity delivery timezone specified as "prevailing" rather than "standard" or "daylight".

See http://www.fixtradingcommunity.org/codelists#Prevailing_Timezones for code list of applicable prevailing timezones.

Type: String

Used in groups: UnderlyingStreamCommoditySettlPeriodGrp

180.2.6758 UnderlyingStreamCommoditySettlTotalHours

Sum of the hours specified in UnderlyingStreamCommoditySettlTimeGrp.

Type: int

Used in groups: UnderlyingStreamCommoditySettlDayGrp

180.2.6759 UnderlyingStreamCommodityType

Specifies the type of commodity product.

For coal see http://www.fpml.org/coding-scheme/commodity-coal-product-type for values.

For metals see http://www.fpml.org/coding-scheme/commodity-metal-product-type for values.

For bullion see http://www.fixtradingcommunity.org/codelists#Bullion_Types for the external code list of bullion types.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6760 UnderlyingStreamCommodityUnitOfMeasure

The unit of measure (UOM) of the commodity asset.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours

Code	Name	Description
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)

Code	Name	Description
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile

Code	Name	Description
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingStreamCommodity

180.2.6761 UnderlyingStreamCommodityXID

Identifier of this stream commodity for cross referencing elsewhere in the message.

Type: XID

Used in components: UnderlyingStreamCommodity

180.2.6762 UnderlyingStreamCommodityXIDRef

Reference to a stream commodity elsewhere in the message.

Type: XIDREF

Used in components: UnderlyingStreamCommodity

180.2.6763 UnderlyingStreamCurrency

Specifies the currency the UnderlyingStreamNotional(40545) is denominated in. Uses ISO 4217 currency codes.

Type: Currency

Used in groups: UnderlyingStreamGrp

180.2.6764 UnderlyingStreamDataProvider

Specifies the commodity data or information provider.

See http://www.fpml.org/coding-scheme/commodity-information-provider for values.

Type: String

Used in components: UnderlyingStreamCommodity

180.2.6765 UnderlyingStreamDesc

A short descriptive name given to payment stream. Eg. CDS, Fixed, Float, Float2, GBP. The description has no intrinsic meaning but should be arbitrarily chosen by the remitter as a reference.

Type: String

Used in groups: UnderlyingStreamGrp

180.2.6766 UnderlyingStreamEffectiveDateAdjusted

The adjusted effective date.

Type: LocalMktDate

Used in components: UnderlyingStreamEffectiveDate

180.2.6767 UnderlyingStreamEffectiveDateBusinessCenter

The business center calendar used to adjust the underlying instrument's stream's effective, or relative effective, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingStreamEffectiveDateBusinessCenterGrp

180.2.6768 UnderlyingStreamEffectiveDateBusinessCenterGrp

UnderlyingStreamEffectiveDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamEffectiveDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingStreamEffectiveDate-BusinessCenters	[1..1]	NumInGroup	
UnderlyingStreamEffectiveDateBusi-nessCenter	[0..1]	String	Required if NoUnderlyingStreamEffectiveDate-BusinessCenters(40975) > 0.

Used in components: UnderlyingStreamEffectiveDate

180.2.6769 UnderlyingStreamEffectiveDateBusinessDayConvention

The business day convention used to adjust the underlying instrument's stream's effective, or relative effective, date. Used only to override the business day convention specified in the UnderlyingDateAd-justment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingStreamEffectiveDate

180.2.6770 UnderlyingStreamEffectiveDate

UnderlyingStreamEffectivedDate is a subcomponent of the UnderlyingStreamGrp component used to specify the effective date of the stream.

Name	Mult.	Type	Description
UnderlyingStreamEffectiveDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamEffectiveDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's stream effective dates.
UnderlyingStreamEffectiveDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's stream effective dates.
UnderlyingStreamEffectiveDateRelativeTo	[0..1]	int	
UnderlyingStreamEffectiveDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingStreamEffectiveDateOffsetUnit(40062) is specified.
UnderlyingStreamEffectiveDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStreamEffectiveDateOffsetPeriod(40061) is specified.
UnderlyingStreamEffectiveDateOffsetDayType	[0..1]	CodeSet	
UnderlyingStreamEffectiveDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingStreamGrp

180.2.6771 UnderlyingStreamEffectiveDateOffsetDayType

Specifies the day type of the relative effective date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar

Code	Name	Description
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingStreamEffectiveDate

180.2.6772 UnderlyingStreamEffectiveDateOffsetPeriod

Time unit multiplier for the relative effective date offset.

Type: int

Used in components: UnderlyingStreamEffectiveDate

180.2.6773 UnderlyingStreamEffectiveDateOffsetUnit

Time unit associated with the relative effective date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingStreamEffectiveDate

180.2.6774 UnderlyingStreamEffectiveDateRelativeTo

Specifies the anchor date when the effective date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingStreamEffectiveDate

180.2.6775 UnderlyingStreamEffectiveDateUnadjusted

The unadjusted effective date.

Type: LocalMktDate

Used in components: UnderlyingStreamEffectiveDate

180.2.6776 UnderlyingStreamFirstCompoundingPeriodEndDateUnadjusted

The unadjusted end date of the initial compounding period.

Type: LocalMktDate

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6777 UnderlyingStreamFirstPeriodStartDateAdjusted

The adjusted first calculation period start date, if it is before the effective date.

Type: LocalMktDate

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6778 UnderlyingStreamFirstPeriodStartDateBusinessCenter

The business center calendar used to adjust the underlying instrument's stream's first calculation period start date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp

180.2.6779 UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp

UnderlyingStreamFirstPeriodStartDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamCalculationPeriodDates component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingStreamFirstPeriodStart-DateBusinessCenters	[1..1]	NumInGroup	
UnderlyingStreamFirstPeriodStart-DateBusinessCenter	[0..1]	String	Required if NoUnderlyginstreamFirstPeriodStart-DateBusinessCenters(40974) > 0.

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6780 UnderlyingStreamFirstPeriodStartDateBusinessDayConvention

The business day convention used to adjust the underlying instrument's stream's first calculation period start date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6781 UnderlyingStreamFirstPeriodStartDateUnadjusted

The unadjusted first calculation period start date if before the effective date.

Type: LocalMktDate

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6782 UnderlyingStreamFirstRegularPeriodStartDateUnadjusted

The unadjusted first start date of the regular calculation period, if there is an initial stub period.

Type: LocalMktDate

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6783 UnderlyingStreamGrp

The UnderlyingStreamGrp is a repeating subcomponent of the UnderlyingInstrument component used to detail the swap streams associated with the instrument.

Name	Mult.	Type	Description
NoUnderlyingStreams	[1..1]	NumInGroup	
UnderlyingStreamType	[0..1]	CodeSet	Required if NoUnderlyingStreams(40540) > 0.
UnderlyingStreamXID	[0..1]	XID	
UnderlyingStreamDesc	[0..1]	String	
UnderlyingStreamVersion	[0..1]	String	
UnderlyingStreamVersionEffectiveDate	[0..1]	LocalMktDate	
UnderlyingStreamPaySide	[0..1]	CodeSet	
UnderlyingStreamReceiveSide	[0..1]	CodeSet	
UnderlyingStreamNotionalXIDRef	[0..1]	XIDREF	
UnderlyingStreamNotional	[0..1]	Amt	
UnderlyingStreamCurrency	[0..1]	Currency	
UnderlyingStreamNotionalDetermina-tionMethod	[0..1]	String	
UnderlyingStreamNotionalAdjust-ments	[0..1]	CodeSet	
UnderlyingStreamNotionalFrequen-cyPeriod	[0..1]	int	Conditionally required when UnderlyingStreamNotionalFrequencyUnit(42020) is specified.
UnderlyingStreamNotionalFrequen-cyUnit	[0..1]	CodeSet	Conditionally required when UnderlyingStream-NotionalFrequencyPeriod(42019) is specified.
UnderlyingStreamNotionalCommodi-tyFrequency	[0..1]	CodeSet	
UnderlyingStreamNotionalUnitOfMea-sure	[0..1]	CodeSet	
UnderlyingStreamTotalNotional	[0..1]	Qty	

Name	Mult.	Type	Description
UnderlyingStreamTotalNotionalUnitOfMeasure	[0..1]	CodeSet	
UnderlyingStreamCommodity	[0..1]	Component	
UnderlyingStreamEffectiveDate	[0..1]	Component	
UnderlyingStreamTerminationDate	[0..1]	Component	
UnderlyingStreamCalculationPeriodDates	[0..1]	Component	
UnderlyingPaymentStream	[0..1]	Component	
UnderlyingPaymentScheduleGrp	[0..*]	Group	
UnderlyingPaymentStubGrp	[0..*]	Group	
UnderlyingDeliveryStream	[0..1]	Component	
UnderlyingDeliveryScheduleGrp	[0..*]	Group	
UnderlyingStreamText	[0..1]	String	
EncodedUnderlyingStreamTextLen	[0..1]	Length	Must be set if EncodedUnderlyingStreamText(40989) field is specified and must immediately precede it.
EncodedUnderlyingStreamText	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingStreamText(40547) field in the encoded format specified via the MessageEncoding(347) field.

Used in components: UnderlyingInstrument

180.2.6784 UnderlyingStreamLastRegularPeriodEndDateUnadjusted

The unadjusted last regular period end date if there is a final stub period.

Type: LocalMktDate

Used in components: UnderlyingStreamCalculationPeriodDates

180.2.6785 UnderlyingStreamNotional

Notional, or initial notional value for the payment stream. Use SwapSchedule for steps.

Type: Amt

Used in groups: UnderlyingStreamGrp

180.2.6786 UnderlyingStreamNotionalAdjustments

For equity swaps this specifies the conditions that govern the adjustment to the number of units of the swap.

Type: int

Allowed values in StreamNotionalAdjustmentsCodeSet:

Code	Name	Description
0	Execution	Execution. The adjustments to the number of units are governed by an execution clause.
1	PortfolioRebalancing	Portfolio rebalancing. The adjustments to the number of units are governed by a portfolio rebalancing clause.
2	Standard	Standard. The adjustments to the number of units are not governed by any specific clause.

Used in groups: UnderlyingStreamGrp

180.2.6787 UnderlyingStreamNotionalCommodityFrequency

The commodity's notional or quantity delivery frequency.

Type: int

Allowed values in StreamNotionalCommodityFrequencyCodeSet:

Code	Name	Description
0	Term	Term
1	PerBusinessDay	Per business day
2	PerCalculationPeriod	Per calculation period
3	PerSettlPeriod	Per settlement period
4	PerCalendarDay	Per calendar day
5	PerHour	Per hour
6	PerMonth	Per month

Used in groups: UnderlyingStreamGrp

180.2.6788 UnderlyingStreamNotionalDeterminationMethod

Specifies the method for determining the floating notional value for equity swaps.

See http://www.fpml.org/coding-scheme/determination-method for values.

Type: String

Used in groups: UnderlyingStreamGrp

180.2.6789 UnderlyingStreamNotionalFrequencyPeriod

Time unit multiplier for the swap stream's notional frequency.

Type: int

Used in groups: UnderlyingStreamGrp

180.2.6790 UnderlyingStreamNotionalFrequencyUnit

Time unit associated with the swap stream's notional frequency.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in groups: UnderlyingStreamGrp

180.2.6791 UnderlyingStreamNotionalUnitOfMeasure

Specifies the delivery quantity unit of measure (UOM).

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingStreamGrp

180.2.6792 UnderlyingStreamNotionalXIDRef

Cross reference to another UnderlyingStream notional for duplicating its properties.

Type: XIDREF

Used in groups: UnderlyingStreamGrp

180.2.6793 UnderlyingStreamPaySide

The side of the party paying the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingStreamGrp

180.2.6794 UnderlyingStreamReceiveSide

The side of the party receiving the stream.

Type: int

Allowed values in PaymentPaySideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in groups: UnderlyingStreamGrp

180.2.6795 UnderlyingStreamTerminationDateAdjusted

The adjusted termination date.

Type: LocalMktDate

Used in components: UnderlyingStreamTerminationDate

180.2.6796 UnderlyingStreamTerminationDateBusinessCenter

The business center calendar used to adjust the underlying instrument's stream's termination, or relative termination, date, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in groups: UnderlyingStreamTerminationDateBusinessCenterGrp

180.2.6797 UnderlyingStreamTerminationDateBusinessCenterGrp

UnderlyingStreamTerminationDateBusinessCenterGrp is a repeating subcomponent within the UnderlyingStreamTerminationDate component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Name	Mult.	Type	Description
NoUnderlyingStreamTerminationDate-BusinessCenters	[1..1]	NumInGroup	
UnderlyingStreamTerminationDate-BusinessCenter	[0..1]	String	Required if NoUnderlyingStreamTerminationDate-BusinessCenters(40976) > 0.

Used in components: UnderlyingStreamTerminationDate

180.2.6798 UnderlyingStreamTerminationDateBusinessDayConvention

The business day convention used to adjust the underlying instrument's stream's termination, or relative termination, date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component.

Type: int

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
0	NotApplicable	Not applicable. Business day convention is not applicable.
1	None	None (current day)
2	FollowingDay	Following day. The following business day.
3	FloatingRateNote	Floating rate note. The FRN business day convention.
4	ModifiedFollowingDay	Modified following day. The modified following business day.
5	PrecedingDay	Preceding day. The preceding business day.
6	ModifiedPrecedingDay	Modified preceding day. The modified preceding business day.
7	NearestDay	Nearest day. The nearest applicable business day.

Used in components: UnderlyingStreamTerminationDate

180.2.6799 UnderlyingStreamTerminationDate

UnderlyingStreamTerminationDate is a subcomponent of the UnderlyingStreamGrp component used to specify the termination date of the stream.

Name	Mult.	Type	Description
UnderlyingStreamTerminationDateUnadjusted	[0..1]	LocalMktDate	
UnderlyingStreamTerminationDateBusinessDayConvention	[0..1]	CodeSet	When specified, this overrides the business day convention defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified value would be specific to this instance of the underlying instrument's termination date of the stream.
UnderlyingStreamTerminationDateBusinessCenterGrp	[0..*]	Group	When specified, this overrides the business centers defined in the UnderlyingDateAdjustment component in UnderlyingInstrument. The specified values would be specific to this instance of the underlying instrument's termination date of the stream.
UnderlyingStreamTerminationDateRelativeTo	[0..1]	int	
UnderlyingStreamTerminationDateOffsetPeriod	[0..1]	int	Conditionally required when UnderlyingStreamTerminationDateOffsetUnit(40553) is specified.
UnderlyingStreamTerminationDateOffsetUnit	[0..1]	CodeSet	Conditionally required when UnderlyingPaymentTerminationDateOffsetPeriod(40552) is specified.
UnderlyingStreamTerminationDateOffsetDayType	[0..1]	CodeSet	
UnderlyingStreamTerminationDateAdjusted	[0..1]	LocalMktDate	

Used in groups: UnderlyingStreamGrp

180.2.6800 UnderlyingStreamTerminationDateOffsetDayType

Specifies the day type of the relative termination date offset.

Type: int

Allowed values in PaymentStreamPaymentDateOffsetDayTypeCodeSet:

Code	Name	Description
0	Business	Business
1	Calendar	Calendar
2	CommodityBusiness	Commodity business
3	CurrencyBusiness	Currency business
4	ExchangeBusiness	Exchange business
5	ScheduledTradingDay	Scheduled trading day

Used in components: UnderlyingStreamTerminationDate

180.2.6801 UnderlyingStreamTerminationDateOffsetPeriod

Time unit multiplier for the relative termination date offset.

Type: int

Used in components: UnderlyingStreamTerminationDate

180.2.6802 UnderlyingStreamTerminationDateOffsetUnit

Time unit associated with the relative termination date offset.

Type: String

Allowed values in PaymentStreamPaymentDateOffsetUnitCodeSet:

Code	Name	Description
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year

Used in components: UnderlyingStreamTerminationDate

180.2.6803 UnderlyingStreamTerminationDateRelativeTo

Specifies the anchor date when the termination date is relative to an anchor date.

See http://www.fixtradingcommunity.org/codelists#Relative_To_Date for values.

Type: int

Used in components: UnderlyingStreamTerminationDate

180.2.6804 UnderlyingStreamTerminationDateUnadjusted

The unadjusted termination date.

Type: LocalMktDate

Used in components: UnderlyingStreamTerminationDate

180.2.6805 UnderlyingStreamText

Free form text to specify additional information or enumeration description when a standard value does not apply.

Type: String

Used in groups: UnderlyingStreamGrp

180.2.6806 UnderlyingStreamTotalNotional

Specifies the total notional or delivery quantity over the term of the contract.

Type: Qty

Used in groups: UnderlyingStreamGrp

180.2.6807 UnderlyingStreamTotalNotionalUnitOfMeasure

Specifies the unit of measure (UOM) for the total notional or delivery quantity over the term of the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet

Code	Name	Description
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)

Code	Name	Description
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint

Code	Name	Description
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in groups: UnderlyingStreamGrp

180.2.6808 UnderlyingStreamType

Type of swap stream.

Type: int

Allowed values in StreamTypeCodeSet:

Code	Name	Description
0	PaymentCashSettlement	Payment / cash settlement
1	PhysicalDelivery	Physical delivery

Used in groups: UnderlyingStreamGrp

180.2.6809 UnderlyingStreamVersion

The stream version identifier when there have been modifications to the contract over time. Helps signal when there are embedded changes.

Type: String

Used in groups: UnderlyingStreamGrp

180.2.6810 UnderlyingStreamVersionEffectiveDate

The effective date of the UnderlyingStreamVersion(43083).

Type: LocalMktDate

Used in groups: UnderlyingStreamGrp

180.2.6811 UnderlyingStreamXID

Identifier of this UnderlyingStream for cross referencing elsewhere in the message.

Type: XID

Used in groups: UnderlyingStreamGrp

180.2.6812 UnderlyingStrikeCurrency

Currency in which the strike price of an underlying instrument is denominated

Type: Currency

Used in components: UnderlyingInstrument

180.2.6813 UnderlyingStrikeCurrencyCodeSource

Identifies class or source of the UnderlyingStrikeCurrency(941) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)

Code	Name	Description
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.6814 UnderlyingStrikeIndex

Specifies the index used to calculate the strike price.

Type: String

Used in components: UnderlyingInstrument

180.2.6815 UnderlyingStrikeIndexCurvePoint

The point on the floating rate index curve. Sample values:

M = combination of a number between 1-12 and an "M" for month, e.g. 3M

Y = combination of number between 1-100 and a "Y" for year, e.g. 10Y

10Y-OLD = see above, then add "-OLD" when appropriate

INTERPOLATED = the point is mathematically derived

2/2031 5 3/8 = the point is stated via a combination of maturity month / year and coupon.

Type: String

Used in components: UnderlyingInstrument

180.2.6816 UnderlyingStrikeIndexQuote

The quote side from which the index price is to be determined.

Type: int

Allowed values in StrikeIndexQuoteCodeSet:

Code	Name	Description
0	Bid	Bid.
1	Mid	Mid
2	Offer	Offer

Used in components: UnderlyingInstrument

180.2.6817 UnderlyingStrikeIndexSpread

Specifies the strike price offset from the named index.

Type: PriceOffset

Used in components: UnderlyingInstrument

180.2.6818 UnderlyingStrikeMultiplier

Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

Type: float

Used in components: UnderlyingInstrument

180.2.6819 UnderlyingStrikePrice

Underlying security's StrikePrice.

See StrikePrice (202) field for description

Type: Price

Used in components: UnderlyingInstrument

180.2.6820 UnderlyingStrikePriceBoundaryMethod

Specifies the boundary condition to be used for the strike price relative to the underlying price at the point of option exercise.

Type: int

Allowed values in StrikePriceBoundaryMethodCodeSet:

Code	Name	Description
1	LessThan	Less than underlying price is in-the-money (ITM)
2	LessThanOrEqual	Less than or equal to the underlying price is in-the-money(ITM)
3	Equal	Equal to the underlying price is in-the-money(ITM)
4	GreaterThanOrEqual	Greater than or equal to underlying price is in-the-money(ITM)
5	GreaterThan	Greater than underlying is in-the-money(ITM)

Used in components: UnderlyingInstrument

180.2.6821 UnderlyingStrikePriceBoundaryPrecision

Used in combination with StrikePriceBoundaryMethod(1479) to specify the percentage of the strike price in relation to the underlying price. The percentage is generally 100 or greater for puts and 100 or less for calls.

Type: Percentage

Used in components: UnderlyingInstrument

180.2.6822 UnderlyingStrikePriceDeterminationMethod

Specifies how the strike price is determined at the point of option exercise. The strike may be fixed throughout the life of the option, set at expiration to the value of the underlying, set to the average value of the underlying , or set to the optimal value of the underlying.

Type: int

Allowed values in StrikePriceDeterminationMethodCodeSet:

Code	Name	Description
1	FixedStrike	Fixed strike (default if not specified)
2	StrikeSetAtExpiration	Strike set at expiration to underlying or other value (lookback floating)
3	StrikeSetToAverageAcrossLife	Strike set to average of underlying settlement price across the life of the option
4	StrikeSetToOptimalValue	Strike set to optimal value

Used in components: UnderlyingInstrument

180.2.6823 UnderlyingStrikeUnitOfMeasure

Used to express the unit of measure (UOM) of the price if different from the contract.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams

Code	Name	Description
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer

Code	Name	Description
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingInstrument

180.2.6824 UnderlyingStrikeValue

Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

Type: float

Used in components: UnderlyingInstrument

180.2.6825 UnderlyingSwapClass

The type or classification of swap. Additional values may be used by mutual agreement of the counterparties.

Type: String

Allowed values in SwapClassCodeSet:

Code	Name	Description
BS	BasisSwap	Basis swap
IX	IndexSwap	Index swap
BB	BroadBasedSecuritySwap	Broad-based security swap
SK	BasketSwap	Basket swap

Used in components: UnderlyingInstrument

180.2.6826 UnderlyingSwapSubClass

The sub-classification or notional schedule type of the swap.

Type: String

Allowed values in SwapSubClassCodeSet:

Code	Name	Description
AMTZ	Amortizing	Amortizing notional schedule
COMP	Compounding	Compounding
CNST	ConstantNotionalSchedule	Constant notional schedule
ACRT	AccretingNotionalSchedule	Accreting notional schedule
CUST	CustomNotionalSchedule	Custom notional schedule

Used in components: UnderlyingInstrument

180.2.6827 UnderlyingSymbol

Underlying security's Symbol.

See Symbol (55) field for description

Type: String

Used in components: UnderlyingInstrument

180.2.6828 UnderlyingSymbolPositionNumber

Reference to the first or second currency or digital asset in UnderlyingSymbol(311) for FX-style trading.

Conditionally required when one or both symbols in UnderlyingSymbol(311) represent a digital asset.

Type: int

Used in groups: UndSecAltIDGrp

180.2.6829 UnderlyingSymbolSfx

Underlying security's SymbolSfx.

See SymbolSfx (65) field for description

Type: String

Allowed values in SymbolSfxCodeSet:

Code	Name	Description
CD	EUCPWithLumpSumInterest	EUCP with lump-sum interest rather than discount price
WI	WhenIssued	"When Issued" for a security to be reissued under an old CUSIP or ISIN

Used in components: UnderlyingInstrument

180.2.6830 UnderlyingTimeUnit

See TimeUnit(997) for complete definition.

Type: String

Allowed values in TimeUnitCodeSet:

Code	Name	Description
H	Hour	Hour
Min	Minute	Minute
S	Second	Second
D	Day	Day
Wk	Week	Week
Mo	Month	Month
Yr	Year	Year
Q	Quarter	Quarter
EOM	EndOfMonth	End of Month. End of Month identifies a relative time unit, e.g. until the third Friday of each month.
F	Flexible	Flexible. A flexible time unit indicates that a specific time unit for the contract is currently undetermined.

Used in components: UnderlyingInstrument

180.2.6831 UnderlyingTotalIssuedAmount

Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.

Type: Amt

Used in components: UnderlyingInstrument

180.2.6832 UnderlyingTradingSessionID

Trading Session in which the underlying instrument trades

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.6833 UnderlyingTradingSessionSubID

Trading Session sub identifier in which the underlying instrument trades

Type: String

Used in messages: TradeCaptureReport, TradeCaptureReportAck

180.2.6834 UnderlyingTradingUnitPeriodMultiplier

Indicates the number of contract periods associated with the minimum trading unit for a given contract duration resulting in the number of total traded contracts.

Type: int

Used in components: UnderlyingInstrument

180.2.6835 UnderlyingUnitOfMeasure

Underlying unit of measure.

See UnitOfMeasure(996) for complete definition.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes

Code	Name	Description
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre

Code	Name	Description
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: UnderlyingInstrument

180.2.6836 UnderlyingUnitOfMeasureCurrency

Indicates the currency of the underlying unit of measure. Conditionally required when UnderlyingUnitOfMeasure(998) = Ccy

Type: Currency

Used in components: UnderlyingInstrument

180.2.6837 UnderlyingUnitOfMeasureCurrencyCodeSource

Identifies class or source of the UnderlyingUnitOfMeasureCurrency(1718) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: UnderlyingInstrument

180.2.6838 UnderlyingUnitOfMeasureQty

Refer to definition of UnitOfMeasureQty(1147)

Type: Qty

Used in components: UnderlyingInstrument

180.2.6839 UnderlyingUPICode

Uniquely identifies the product of an underlying instrument using ISO 4914. See UPICode(2891) for further detail.

Type: String

Used in components: UnderlyingInstrument

180.2.6840 UnderlyingValuationMethod

Indicates type of valuation method used.

Type: String

Allowed values in ValuationMethodCodeSet:

Code	Name	Description
EQTY	PremiumStyle	premium style
FUT	FuturesStyleMarkToMarket	futures style mark-to-market
FUTDA	FuturesStyleWithAnAttachedCashAdjustment	futures style with an attached cash adjustment
CDS	CDSStyleCollateralization	CDS style collateralization of market to market and coupon
CDSD	CDSInDeliveryUseRecoveryRateToCalculate	CDS in delivery - use recovery rate to calculate obligation

Used in components: UnderlyingInstrument

180.2.6841 UnderlyingValuationReferenceModel

Specifies the methodology and/or assumptions used to generate the trade value.

Type: String

Used in components: UnderlyingInstrument

180.2.6842 UnderlyingValuationSource

Specifies the source of trade valuation data.

Type: String

Used in components: UnderlyingInstrument

180.2.6843 UndInstrmtCollGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	Number of legs that make up the Security
UnderlyingInstrument	[0..1]	Component	Insert here the set of "Underlying Instrument" fields defined in "Common Components of Application Messages". Required if NoUnderlyings > 0
CollAction	[0..1]	CodeSet	Required if NoUnderlyings > 0

Used in messages: CollateralAssignment, CollateralRequest, CollateralResponse

180.2.6844 UndInstrmtGrp

Name	Mult.	Type	Description
NoUnderlyings	[1..1]	NumInGroup	Number of underlyings
UnderlyingInstrument	[0..1]	Component	Required if NoUnderlyings(711) > 0.

Used in groups: InstrmtMDReqGrp, InstrmtMatchSideGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuotReqRjctGrp, RFQReqGrp, SecListGrp, SecLstUpdRelSymGrp, SecMassStatGrp

Used in messages: Advertisement, AllocationInstruction, AllocationInstructionAlert, AllocationReport, AssignmentReport, CollateralInquiry, CollateralInquiryAck, CollateralReport, Confirmation, ContraryIntentionReport, CrossOrderCancelReplaceRequest, CrossOrderCancelRequest, DontKnowTrade, Email, ExecutionAck, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, MarketDataStatisticsReport, MarketDataStatisticsRequest, MultilegOrderCancelReplace, NewOrderCross, NewOrderMultileg, NewOrderSingle, News, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest, PartyRiskLimitCheckRequest, PartyRiskLimitCheckRequestAck, PositionMaintenanceReport, PositionMaintenanceRequest, PositionTransferInstruction, PositionTransferReport, Quote, QuoteResponse, QuoteStatusReport, QuoteStatusRequest, RequestForPositions, RequestForPositionsAck, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, SecurityListRequest, SecurityStatus, SecurityStatusRequest, TradeCaptureReport, TradeCaptureReportAck, TradeCaptureReportRequest, TradeCaptureReportRequestAck

180.2.6845 UndlyInstrumentParties

The use of this component block is restricted to instrument definition only and is not permitted to contain transactional information. Only a specified subset of party roles will be supported within the InstrumentParty block.

Name	Mult.	Type	Description
NoUndlyInstrumentParties	[1..1]	NumInGroup	Repeating group below should contain unique combinations of UnderlyingInstrumentPartyID(1059), UnderlyingInstrumentPartyIDSource(1060) and UnderlyingInstrumentPartyRole(1061).
UnderlyingInstrumentPartyID	[0..1]	String	Used to identify the source of PartyID. Required if UnderlyingInstrumentPartyIDSource(1060) is specified. Required if NoUndlyInstrumentParties(1058) > 0.
UnderlyingInstrumentPartyIDSource	[0..1]	CodeSet	Used to identify class source of UnderlyingInstrumentPartyID(1059) value (e.g. BIC). Required if UnderlyingInstrumentPartyID(1059) is specified. Required if NoUndlyInstrumentParties(1058) > 0.
UnderlyingInstrumentPartyRole	[0..1]	CodeSet	Identifies the type of UnderlyingInstrumentPartyID(1059) (e.g. Executing Broker). Required if NoUndlyInstrumentParties(1058) > 0.
UnderlyingInstrumentPartyRoleQualifier	[0..1]	CodeSet	
UndlyInstrumentPtysSubGrp	[0..*]	Group	Repeating group of party sub-identifiers.

Used in components: UnderlyingInstrument

180.2.6846 UndlyInstrumentPtysSubGrp

Name	Mult.	Type	Description
NoUndlyInstrumentPartySubIDs	[1..1]	NumInGroup	
UnderlyingInstrumentPartySubID	[0..1]	String	
UnderlyingInstrumentPartySubIDType	[0..1]	CodeSet	

Used in groups: UndlyInstrumentParties

180.2.6847 UndSecAltIDGrp

Name	Mult.	Type	Description
NoUnderlyingSecurityAltID	[1..1]	NumInGroup	
UnderlyingSecurityAltID	[0..1]	String	
UnderlyingSecurityAltIDSource	[0..1]	CodeSet	
UnderlyingSymbolPositionNumber	[0..1]	int	

Used in components: UnderlyingInstrument

180.2.6848 UnencodedAttachmentLen

Unencoded content length in bytes. Can be used to validate successful unencoding.

Type: int

Used in groups: AttachmentGrp

180.2.6849 UnitOfMeasure

The unit of measure of the underlying commodity upon which the contract is based. Two groups of units of measure enumerations are supported.

Fixed Magnitude UOMs are primarily used in energy derivatives and specify a magnitude (such as, MM, Kilo, M, etc.) and the dimension (such as, watt hours, BTU's) to produce standard fixed measures (such as MWh - Megawatt-hours, MMBtu - One million BTUs).

The second group, Variable Quantity UOMs, specifies the dimension as a single unit without a magnitude (or more accurately a magnitude of one) and uses the UnitOfMeasureQty(1147) field to define the quantity of units per contract. Variable Quantity UOMs are used for both commodities (such as lbs of lean cattle, bushels of corn, ounces of gold) and financial futures.

Examples:

For lean cattle futures contracts, a UnitOfMeasure of 'lbs' with a UnitOfMeasureQty(1147) of 40,000, means each lean cattle futures contract represents 40,000 lbs of lean cattle.

For Eurodollars futures contracts, a UnitOfMeasure of Ccy with a UnitOfMeasureCurrency(1716) of USD and a UnitOfMeasureQty(1147) of 1,000,000, means a Eurodollar futures contract represents 1,000,000 USD.

For gold futures contracts, a UnitOfMeasure is oz_tr (Troy ounce) with a UnitOfMeasureQty(1147) of 1,000, means each gold futures contract represents 1,000 troy ounces of gold.

Type: String

Allowed values in UnitOfMeasureCodeSet:

Code	Name	Description
Alw	Allowances	Allowances
Bcf	BillionCubicFeet	Billion cubic feet
Bbl	Barrels	Barrels. Equal to 42 US gallons
CBM	CubicMeters	Cubic Meters
BDFT	BoardFeet	Board feet. Equal to 144 cubic inches
GJ	Gigajoules	gigajoules
Bu	Bushels	Bushels
kHR	HeatRate	Heat rate. The number of BTUs required to produce one kilowatt hour of electricity, typically 3,412.14 BTUs per 1 kWh.
Ccy	Currency	Amount of currency
kWh	KilowattHours	Kilowatt hours
CDD	CoolingDegreeDay	Cooling degree day
MHR	MegaHeatRate	Mega heat rate. The number of million BTUs required to produce one megawatt hour of electricity, typically 3.41214 million BTUs per 1 MWh.
CER	CertifiedEmissionsReduction	Certified emissions reduction
MMBtu	OneMillionBTU	One Million BTU
CPD	CriticalPrecipDay	Critical precipitation day
MWh	MegawattHours	Megawatt hours
CRT	ClimateReserveTonnes	Climate reserve tonnes
thm	Therms	therms. Equal to 100,000 BTU
cwt	Hundredweight	Hundredweight(US). Equal to 100 lbs
tnCO2	TonsOfCarbonDioxide	Tons of carbon dioxide
day	Day	Days
dt	DryMetricTons	Dry metric tons
EnvAllwnc	EnvAllwncCert	Environmental allowance certificates
EnvCrd	EnvironmentalCredit	Environmental credit
EnvOfst	EnvironmentalOffset	Environmental Offset
g	Grams	Grams
Gal	Gallons	Gallons

Code	Name	Description
GT	GrossTons	Gross tons. Also known as long tons or imperial tons, equal to 2240 lbs
HDD	HeatingDegreeDay	Heating degree day
IPNT	IndexPoint	Index point
kg	Kilograms	Kilograms
kL	Kiloliters	kiloliters
kW-a	KilowattYear	Kilowatt year (electrical capacity)
kW-d	KilowattDay	Kilowatt day (electrical capacity)
kW-h	KilowattHour	Kilowatt hour (electrical capacity)
kW-M	KilowattMonth	Kilowatt month (electrical capacity)
kW-min	KilowattMinute	Kilowatt-Minute (electrical capacity)
L	Liters	liters
lbs	Pounds	pounds
MW-a	MegawattYear	Megawatt year (electrical capacity)
MW-d	MegawattDay	Megawatt day (electrical capacity)
MW-h	MegawattHour	Megawatt hour (electrical capacity)
MW-M	MegawattMonth	Megawatt month (electrical capacity)
MW-min	MegawattMinute	Megawatt minute (electrical capacity)
oz_tr	TroyOunces	Troy ounces
PRINC	PrincipalWithRelationToDebtInstrument	Principal with relation to debt instrument
t	MetricTons	Metric tons. Also known as Tonnes, equal to 1000 kg
tn	Tons	Tons (US). Equal to 2000 lbs
a	Are	Are
ac	Acre	Acre
cL	Centiliter	Centiliter
cM	Centimeter	Centimeter
DGE	DieselGallonEquivalent	Diesel gallon equivalent
ft	Foot	Foot
Gal_gb	GBGallon	GB Gallon
GGE	GasolineGallonEquivalent	Gasonline gallon equivalent
ha	Hectare	Hectare
in	Inch	Inch
kM	Kilometer	Kilometer
M	Meter	Meter

Code	Name	Description
mi	Mile	Mile
mL	Milliliter	Milliliter
mM	Millimeter	Millimeter
oz	USOunce	US ounce
pc	Piece	Piece
pt	USPint	US Pint
pt_gb	GBPint	GB pint
qt	USQuart	US Quart
qt_gb	GBQuart	GB Quart
SqcM	SquareCentimeter	Square centimeter
Sqft	SquareFoot	Square foot
Sqin	SquareInch	Square inch
SqkM	SquareKilometer	Square kilometer
SqM	SquareMeter	Square meter
Sqmi	SquareMile	Square mile
SqmM	SquareMillimeter	Square millimeter
Sqyd	SquareYard	Square yard
yd	Yard	Yard
MMbbl	MillionBarrels	Million Barrels
USD	USDollars	US Dollars

Used in components: Instrument

180.2.6850 UnitOfMeasureCurrency

Indicates the currency of the unit of measure. Conditionally required when UnitOfMeasure(996) = Ccy

Type: Currency

Used in components: Instrument

180.2.6851 UnitOfMeasureCurrencyCodeSource

Identifies class or source of the UnitOfMeasureCurrency(1716) value.

Type: String

Allowed values in CurrencyCodeSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier. An Object Management Group (OMG) standard. Also referred to as FIGI. Formerly known as "Bloomberg Open Symbology BBGID".
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in components: Instrument

180.2.6852 UnitOfMeasureQty

Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based, such as, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc. UnitOfMeasureQty is required for UnitOfMeasure(996) Variable Quantity UOMs enumerations. Refer to the definition of UnitOfMeasure(996) for more information on the use of UnitOfMeasureQty.

Type: Qty

Used in components: Instrument

180.2.6853 UnsolicitedIndicator

Indicates whether or not message is being sent as a result of a subscription request or not.

Type: Boolean

Allowed values in UnsolicitedIndicatorCodeSet:

Code	Name	Description
N	MessageIsBeingSentAsAResultOfAPriorRequest	Message is being sent as a result of a prior request
Y	MessageIsBeingSentUnsolicited	Message is being sent unsolicited

Used in groups: TrdSessLstGrp

Used in messages: MarginRequirementReport, MarketDataStatisticsReport, PartyRiskLimitsReport, PositionReport, RequestForPositionsAck, SecurityMassStatus, SecurityStatus, TradeCaptureReport, TradingSessionStatus

180.2.6854 UpfrontPrice

Price used to determine upfront payment for swaps contracts.

Type: Price

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle

180.2.6855 UpfrontPriceType

Type of price used to determine upfront payment for swaps contracts.

Type: int

Allowed values in UpfrontPriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
3	FixedAmount	Fixed amount (absolute value)

Used in messages: ExecutionReport, NewOrderMultileg, NewOrderSingle, TradeCaptureReport

180.2.6856 UPICode

Uniquely identifies the product of a security using ISO 4914 standard, Unique Product Identifier (UPI). The DSB (Derivative Service Bureau Ltd) is acting as designated service provider for UPI System.

Type: String

Used in components: Instrument

Used in groups: SecTypesGrp, SettlInstGrp

Used in messages: SettlementInstructionRequest

180.2.6857 Urgency

Urgency flag

Type: char

Allowed values in UrgencyCodeSet:

Code	Name	Description
0	Normal	Normal
1	Flash	Flash
2	Background	Background

Used in messages: News

180.2.6858 URLLink

A URI (Uniform Resource Identifier) or URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)

See "Appendix 6-B FIX Fields Based Upon Other Standards"

Type: String

Used in messages: Advertisement, IOI, News

180.2.6859 Username

Userid or username.

Type: String

Used in groups: UsernameGrp

Used in messages: Logon, UserRequest, UserResponse

180.2.6860 UsernameGrp

Name	Mult.	Type	Description
NoUsernames	[1..1]	NumInGroup	Number of usernames

Name	Mult.	Type	Description
Username	[0..1]	String	Recipient of the notification

Used in messages: UserNotification

180.2.6861 UserRequestID

Unique identifier for a User Request.

Type: String

Used in messages: UserRequest, UserResponse

180.2.6862 UserRequestType

Indicates the action required by a User Request Message

Type: int

Allowed values in UserRequestTypeCodeSet:

Code	Name	Description
1	LogOnUser	Log On User
2	LogOffUser	Log Off User
3	ChangePasswordForUser	Change Password For User
4	RequestIndividualUserStatus	Request Individual User Status
5	RequestThrottleLimit	Request Throttle Limit

Used in messages: UserRequest

180.2.6863 UserStatus

Indicates the status of a user

Type: int

Allowed values in UserStatusCodeSet:

Code	Name	Description
1	LoggedIn	Logged In
2	NotLoggedIn	Not Logged In
3	UserNotRecognised	User Not Recognised
4	PasswordIncorrect	Password Incorrect
5	PasswordChanged	Password Changed
6	Other	Other
7	ForcedUserLogoutByExchange	Forced user logout by Exchange
8	SessionShutdownWarning	Session shutdown warning
9	ThrottleParametersChanged	Throttle parameters changed

Used in messages: UserNotification, UserResponse

180.2.6864 UserStatusText

A text description associated with a user status.

Type: String

Used in messages: UserResponse

180.2.6865 ValidUntilTime

Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuotEntryAckGrp, QuotEntryGrp, QuotReqGrp

Used in messages: IOI, Quote, QuoteResponse, QuoteStatusReport

180.2.6866 ValuationBusinessCenter

Identifies the business center whose calendar is used for valuation, e.g. "GBLO".

See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.

Type: String

Used in messages: PositionMaintenanceReport, PositionReport, TradeCaptureReport

180.2.6867 ValuationDate

The valuation date of the trade.

Type: LocalMktDate

Used in messages: PositionMaintenanceReport, PositionReport, TradeCaptureReport

180.2.6868 ValuationMethod

Specifies the type of valuation method applied.

Type: String

Allowed values in ValuationMethodCodeSet:

Code	Name	Description
EQTY	PremiumStyle	premium style
FUT	FuturesStyleMarkToMarket	futures style mark-to-market
FUTDA	FuturesStyleWithAnAttachedCashAdjustment	futures style with an attached cash adjustment
CDS	CDSStyleCollateralization	CDS style collateralization of market to market and coupon
CDSD	CDSInDeliveryUseRecoveryRateToCalculate	CDS in delivery - use recovery rate to calculate obligation

Used in components: Instrument

180.2.6869 ValuationReferenceModel

Specifies the methodology and/or assumptions used to generate the trade value.

Type: String

Used in components: Instrument

180.2.6870 ValuationSource

Specifies the source of trade valuation data.

Type: String

Used in components: Instrument

180.2.6871 ValuationTime

The valuation time of the trade.

Type: LocalMktTime

Used in messages: PositionMaintenanceReport, PositionReport, TradeCaptureReport

180.2.6872 ValueCheckAction

Action to be taken for the ValueCheckType(1869).

Type: int

Allowed values in ValueCheckActionCodeSet:

Code	Name	Description
0	DoNotCheck	Do not check. Checks will not be done for the specified ValueCheckType(1869).
1	Check	Check. Checks will be done for the specificed ValueCheckType(1869)
2	BestEffort	Best effort. The market may or may not check the specified ValueCheckType(1869) depending on availability of reference data.

Used in groups: ValueChecksGrp

180.2.6873 ValueChecksGrp

This component can be used by the message submitter to provide a list of value types to be checked by the counterparty or message recipient.

Name	Mult.	Type	Description
NoValueChecks	[1..1]	NumInGroup	
ValueCheckType	[0..1]	CodeSet	Required if NoValueChecks(1868) > 0.
ValueCheckAction	[0..1]	CodeSet	Required if NoValueChecks(1868) > 0.

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

180.2.6874 ValueCheckType

Type of value to be checked.

Type: int

Allowed values in ValueCheckTypeCodeSet:

Code	Name	Description
1	PriceCheck	Price check. In the context of ESMA RTS 6 Article 15(1)(a) investment firms are required to perform pre-trade controls using "price collars, which automatically block or cancel orders that do not meet set price parameters, differentiating between different financial instruments, both on an order-by-order basis and over a specified period of time".
2	NotionalValueCheck	Notional value check. In the context of ESMA RTS 6 Article 15(1)(b) investment firms are required to perform pre-trade controls using "maximum order values, which prevent orders with an uncommonly large order value from entering the order book".
3	QuantityCheck	Quantity check. In the context of ESMA RTS 6 Article 15(1)(c) investment firms are required to perform pre-trade controls using "maximum order volumes, which prevent orders with an uncommonly large order quantity from entering the order book".

Used in groups: ValueChecksGrp

180.2.6875 ValueOfFutures

Used in EFP trades

Type: Amt

Used in groups: BidDescReqGrp

180.2.6876 Vega

The security's price sensitivity to change in volatility of the underlying asset price.

Type: float

Used in groups: SecurityRiskMetricGrp

180.2.6877 VegaMultiplier

Constant value required for the calculation of the clearing quantity, e.g. for variance futures.

Type: float

Used in groups: ClearingPriceParametersGrp

180.2.6878 VenueType

Identifies the type of venue where a trade was executed.

Type: char

Allowed values in VenueTypeCodeSet:

Code	Name	Description
E	Electronic	Electronic exchange
P	Pit	Pit
X	ExPit	Ex-pit
C	ClearingHouse	Clearinghouse
R	RegisteredMarket	Registered market. Markets registered with regulators such as exchange, multilateral trading facility (MTF), swap execution facility (SEF). In the context of regulatory reporting (e.g. CFTC reporting), this is used for regulated markets, e.g. swap markets.
O	OffMarket	Off-market. Off-book, off-facility. In the context of regulatory reporting (e.g. CFTC reporting) this identifies trades conducted away from a regulated market.
B	CentralLimitOrderBook	Central limit order book
Q	QuoteDrivenMarket	Quote driven market
D	DarkOrderBook	Dark order book
A	AuctionDrivenMarket	Auction driven market. Markets where matching occurs only in scheduled auctions.
N	QuoteNegotiation	Quote negotiation. Discretionary quoting on request or "request for quote" market.
V	VoiceNegotiation	Voice negotiation. A trading system where transactions between members are arranged through voice negotiation.

Code	Name	Description
H	HybridMarket	Hybrid market. A hybrid system falling into two or more types of trading systems. In the context of ESMA reporting, this is for "Hybrid system." In the context of FCA reporting, this is for "Any other, including hybrid."
z	OtherMarket	Other market (lowercase "z"). A market that does not fall under any of the market types defined for VenueType(1430). In the context of ESMA reporting, this is for "Any other, excluding hybrid."

Used in messages: AllocationInstruction, AllocationReport, ExecutionReport, TradeCaptureReport, TradeCaptureReportAck, TradeMatchReport

180.2.6879 VerificationMethod

Indication of how a trade was verified.

Type: int

Allowed values in VerificationMethodCodeSet:

Code	Name	Description
0	NonElectronic	Non-electronic
1	Electronic	Electronic

Used in messages: TradeCaptureReport

180.2.6880 VersusPurchaseDate

The effective acquisition date of the lot that would be used for gain-loss trade lot reporting. The versus purchase date used to identify the lot in situations where a custodial lot identifier is not available.

Type: LocalMktDate

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

180.2.6881 VersusPurchasePrice

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 groups: AllocAckGrp, AllocGrp, PreAllocGrp, PreAllocMlegGrp, TrdAllocGrp

180.2.6882 Volatility

Annualized volatility for option model calculations

Type: float

Used in groups: ClearingPriceParametersGrp, SecurityRiskMetricGrp

Used in messages: ExecutionReport, TradeCaptureReport

180.2.6883 VolatilityTime

Time at which volatility was computed.

Type: UTCTimestamp

Used in groups: SecurityRiskMetricGrp

180.2.6884 VoluntaryRegulatoryReport

Used in conjunction with RegulatoryReportType(1934) to indicate whether the trade report is a voluntary regulatory report. If not specified, the default for a regulatory report is "N".

When VoluntaryRegulatoryReport(1935)=Y it is recommended that one of the parties to the trade be identified as the voluntary reporting party through PartySubIDType(803) = 63 (Voluntary reporting entity).

Type: Boolean

Used in messages: TradeCaptureReport

180.2.6885 WarningText

Communicates the underlying condition when the request response indicates "warning".

Type: String

Used in messages: CollateralResponse

180.2.6886 WireReference

The reference to a wire transfer associated with the transaction. Wire references done via wire services such as Fedwire Output Message Accountabilitty Data "OMAD" or SWIFT Output Sequence Number "OSN".

Type: String

Used in messages: CollateralAssignment, CollateralReport, CollateralResponse

180.2.6887 WorkingIndicator

Indicates if the order is currently being worked. Applicable only for OrdStatus = "New". For open outcry markets this indicates that the order is being worked in the crowd. For electronic markets it indicates that the order has transitioned from a contingent order to a market order.

Type: Boolean

Allowed values in WorkingIndicatorCodeSet:

Code	Name	Description
N	NotWorking	Order has been accepted but not yet in a working state
Y	Working	Order is currently being worked

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport, OrderCancelReject

180.2.6888 WtAverageLiquidity

Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage.

Type: Percentage

Used in messages: BidRequest

180.2.6889 XmlData

Actual XML data stream (e.g. FIXML). See appropriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.

Type: XMLData

Used in components: StandardHeader

180.2.6890 XmlDataLen

Length of the XmlData data block.

Type: Length

Used in components: StandardHeader

180.2.6891 Yield

Yield percentage.

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

Type: Percentage

Used in components: YieldData

180.2.6892 YieldCalcDate

Include as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day.

Type: LocalMktDate

Used in components: YieldData

180.2.6893 YieldData

The YieldData component block conveys yield information for a given Fixed Income security.

Name	Mult.	Type	Description
YieldType	[0..1]	CodeSet	
Yield	[0..1]	Percentage	
YieldCalcDate	[0..1]	LocalMktDate	
YieldRedemptionDate	[0..1]	LocalMktDate	
YieldRedemptionPrice	[0..1]	Price	
YieldRedemptionPriceType	[0..1]	CodeSet	

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuotReqRjctGrp, SecListGrp, SecLstUpdRelSymGrp

Used in messages: AllocationInstruction, AllocationInstructionAlert, AllocationReport, Confirmation, CrossOrderCancelReplaceRequest, ExecutionReport, IOI, NewOrderCross, NewOrderSingle, OrderCancelReplaceRequest, Quote, QuoteResponse, QuoteStatusReport, SecurityDefinition, SecurityDefinitionRequest, SecurityDefinitionUpdateReport, TradeCaptureReport

180.2.6894 YieldRedemptionDate

Date to which the yield has been calculated (i.e. maturity, par call or current call, pre-refunded date).

Type: LocalMktDate

Used in components: YieldData

180.2.6895 YieldRedemptionPrice

Price to which the yield has been calculated.

Type: Price

Used in components: YieldData

180.2.6896 YieldRedemptionPriceType

The price type of the YieldRedemptionPrice (697)

See PriceType (423) for description and valid values.

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage (i.e. percent of par) (often called "dollar price" for fixed income)
2	PerUnit	Per unit (i.e. per share or contract)
3	FixedAmount	Fixed amount (absolute value)
4	Discount	Discount - percentage points below par
5	Premium	Premium - percentage points over par
6	Spread	Spread (basis points spread). Usually the difference in yield between two switched bonds or a corporate bond traded spread-to-benchmark.
7	TEDPrice	TED Price
8	TEDYield	TED Yield
9	Yield	Yield
10	FixedCabinetTradePrice	Fixed cabinet trade price (primarily for listed futures and options)
11	VariableCabinetTradePrice	Variable cabinet trade price (primarily for listed futures and options)
12	PriceSpread	Price spread. Price spread is expressed based on market convention for the asset being priced or traded. For example, the difference between the prices of a multileg switch or strategy expressed in basis points for a CDS or TBA roll; a price value to be added to a reference price, such as a "pay up" for specified pools
13	ProductTicksInHalves	Product ticks in halves
14	ProductTicksInFourths	Product ticks in fourths
15	ProductTicksInEighths	Product ticks in eighths
16	ProductTicksInSixteenths	Product ticks in sixteenths
17	ProductTicksInThirtySeconds	Product ticks in thirty-seconds
18	ProductTicksInSixtyFourths	Product ticks in sixty-fourths
19	ProductTicksInOneTwentyEighths	Product ticks in one-twenty-eighths
20	NormalRateRepresentation	Normal rate representation (e.g. FX rate)
21	InverseRateRepresentation	Inverse rate representation (e.g. FX rate)
22	BasisPoints	Basis points. When the price is not spread based.
23	UpfrontPoints	Up front points. Used specifically for CDS pricing.
24	InterestRate	Interest rate. When the price is an interest rate. For example, used with benchmark reference rate.
25	PercentageNotional	Percentage of notional

Used in components: YieldData

180.2.6897 YieldType

Type of yield. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)

Type: String

Allowed values in YieldTypeCodeSet:

Code	Name	Description
AFTERTAX	AfterTaxYield	After Tax Yield (Municipals)
ANNUAL	AnnualYield	Annual Yield
ATISSUE	YieldAtIssue	Yield At Issue (Municipals)
AVGMATURITY	YieldToAverageMaturity	Yield To Avg Maturity
BOOK	BookYield	Book Yield
CALL	YieldToNextCall	Yield to Next Call
CHANGE	YieldChangeSinceClose	Yield Change Since Close
CLOSE	ClosingYield	Closing Yield
COMPOUND	CompoundYield	Compound Yield
CURRENT	CurrentYield	Current Yield
GOVTEQUIV	GvntEquivalentYield	Gvnt Equivalent Yield
GROSS	TrueGrossYield	True Gross Yield
INFLATION	YieldWithInflationAssumption	Yield with Inflation Assumption
INVERSEFLOATER	InverseFloaterBondYield	Inverse Floater Bond Yield
LASTCLOSE	MostRecentClosingYield	Most Recent Closing Yield
LASTMONTH	ClosingYieldMostRecentMonth	Closing Yield Most Recent Month
LASTQUARTER	ClosingYieldMostRecentQuarter	Closing Yield Most Recent Quarter
LASTYEAR	ClosingYieldMostRecentYear	Closing Yield Most Recent Year
LONGAVGLIFE	YieldToLongestAverageLife	Yield to Longest Average Life
MARK	MarkToMarketYield	Mark to Market Yield
MATURITY	YieldToMaturity	Yield to Maturity
NEXTREFUND	YieldToNextRefund	Yield to Next Refund (Sinking Fund Bonds)
OPENAVG	OpenAverageYield	Open Average Yield
PREVCLOSE	PreviousCloseYield	Previous Close Yield
PROCEEDS	ProceedsYield	Proceeds Yield
PUT	YieldToNextPut	Yield to Next Put

Code	Name	Description
SEMIANNUAL	SemiAnnualYield	Semi-annual Yield
SHORTAVGLIFE	YieldToShortestAverageLife	Yield to Shortest Average Life
SIMPLE	SimpleYield	Simple Yield
TAXEQUIV	TaxEquivalentYield	Tax Equivalent Yield
TENDER	YieldToTenderDate	Yield to Tender Date
TRUE	TrueYield	True Yield
VALUE1_32	YieldValueOf32nds	Yield Value Of 1/32
WORST	YieldToWorst	Yield To Worst

Used in components: YieldData