FIX Global Technical Committee

Errors and Omissions 2021

December 16, 2021

Revision 0.3

Proposal Status: Approved

For Global Technical Committee Governance Internal Use Only

Submission Date	December 16, 2021	Control Number	EP271
Submission Status	Approved	Ratified Date	
Primary Contact Person	Hanno Klein, GTC	Release Identifier	FIX.Latest

r3.2

DISCLAIMER

Table of Contents

Table of Figures

No table of figures entries found.

Document History

Revision	Date	Author	Revision Comments
0.1	November 16, 2021	Hanno Klein, FIX GTC	Initial draft
0.2	November 27, 2021	R Shriver, FIX GTC	Incorporated FIX Latest trivial corrections
	December 16, 2021	Hanno Klein, FIX GTC	Added data dictionary entries and XML snippets where applicable
	January 31, 2022	R Shriver, FIX GTC	Added separate sections for issues affecting datatypes and FIXML and moved related issues into them. Added message and component tables explicitly showing related changes proposed in Chapter 2 *Business Requirements*. Added fields to Appendix A – Data Dictionary needing correction of typos (previously only present in Chapter 2 *Business Requirements*). Added references to Jira issues (SPEC) in Appendix A – Data Dictionary. Moved SPEC-2600 (Missing values of RelativeValueType(2530)) to separate FIX Gap Analysis – *Code Set Extensions 2021*. Removed SPEC-2339 (field description of AllocLegRefID(2727)) as it was already resolved with EP259.
0.3	February 7, 2022	Hanno Klein, FIX GTC	Version for public comment

1 Introduction

This proposal seeks to correct errors and omissions discovered in the FIX Standard, e.g. misspellings or gaffes in the description. The various changes are not necessarily linked to one another. Most of them were collected over time in the discussion forum (see https://forum.fixtrading.org/t/fix-standard-errors-and-omissions/) or collated via emails from members. All of them are entered as issues into the internal Jira system (SPEC project) of FIX that is maintained by the FIX Global Technical Committee. References to SPEC issues are provided for each of the changes.

2 Business Requirements

This section details the various changes grouped into change categories in no specific order.

2.1 *Issues affecting datatypes*

2.1.1 Correct datatype of DerivativeSecurityXML(1283) (SPEC-2593)

FIX has 4 fields to convey security definitions in an XML format, i.e. Derivative/Leg/Underlying/SecurityXML. They all need to have the datatype "XMLData" but DerivativeSecurityXML(1283) has "data". Change to "XMLData".

See Appendix A - Data Dictionary for more details.

2.1.2 Error in datatype of DistribPaymentMethod(477) (SPEC-2389)

DistribPaymentMethod(477) has an error in its union datatype. The description identifies the range for user-defined values: *13 through 998 are reserved for future use. Values above 1000 are available for use by private agreement among counterparties*. It is proposed to change the union datatype as follows:

FROM: Reserved100Plus
TO: Reserved1000Plus

DistribPaymentMethod(477) is also missing value 999=Other. Similar fields, e.g. TaxAdvantageType(495) have this value and it is implicitly mentioned in the description where it says "*13 through 998 are reserved for future use*".

Furthermore, it is proposed to remove the redundancy in the field and related code set descriptions (range of undefined values, range of user-defined fields) of the following fields.

- DistribPaymentMethod(477)
- PaymentMethod(492)[1]
- TaxAdvantageType(495)

[1] Description "16 through 998 are reserved for future use" is incorrect as EP161 added values 16-20 to PaymentMethod(492).

See Appendix A - Data Dictionary for more details.

2.1.3 Revise the field RelatedSecurityType(1652) to use enums from SecurityType(167) (SPEC-2315)

Update RelatedSecurityType(1652) field with enumDatatype of 167.

```
<Field added="FIX.5.0SP2" addedEP="103" updated="FIX.5.0SP2" updatedEP="187">
  <Tag>1652</Tag>
  <Name>RelatedSecurityType</Name>
  <Type>String</Type>
  <AbbrName>SecTyp</AbbrName>
  <NotReqXML>0</NotReqXML>
  <EnumDatatype>167</EnumDatatype>
  <Description>Security type of the related instrument. </Description>
</Field>
```

See Appendix A - Data Dictionary for more details.

2.1.4 Correct LegAllocAcctIDSource(674) enumDatatype and description (SPEC-2477)

AllocAcctIDSource(661) uses enums from AcctIDSource(660) and states "See AcctIDSource(660) for valid values." In its description.

LegAllocAcctIDSource(674) only states "See AllocAcctIDSource (661) for description and valid values." In its description. It should also not reference 661 but 660 in this text.

Correct data dictionary entry for LegAllocAcctIDSource(674) as follows:

1. change data type from **String** to **int**
2. set to use enums from AcctIDSource(660)
3. Replace existing data dictionary description completely with this description:
   "Identifies the source of the LegAllocAccount(671)."

See Appendix A - Data Dictionary for more details.

2.1.5 Correct enum usage of RiskLimitRequestStatus(1762) and RiskLimitStatus(1763) (SPEC-2595)

RiskLimitRequestStatus(1762) and RiskLimitStatus(1763) were added with EP128. The data dictionary did not specify to use enums from another tag. This was only changed later with EP146 and the Basic repository has references as follows:

RiskLimitRequestStatus(1762) uses enums from PartyDetailRequestStatus(1878)
RiskLimitStatus(1763) uses enums from PartyDetailDefinitionStatus(1879).

However, there is an inconsistency between Fields.xml and Enums.xml in Basic. Fields in Fields.xml with an <EnumDatatype> attribute must not have any entry in Enums.xml because they use enums from a different field. 1762 and 1763 have such entries in Enums.xml even though they also have <EnumDatatype> entries set to 1878 and 1879 in Fields.xml.

Remove the enum entries for RiskLimitRequestStatus(1762) and RiskLimitStatus(1763) from the Basic repository in Enums.xml.

See Appendix A - Data Dictionary for more details.

2.1.6 Correct enum usage of ProtectionTermEventDayType(40197) and related fields (SPEC-2596)

ProtectionTermEventDayType(40197) was added with EP161. The data dictionary did not specify to use enums from another tag. However, the Basic repository shows the following, hence referencing PaymentStreamInflationLagDayType(40810) in error:

```
<Field added="FIX.5.0SP2" addedEP="161">
  <Tag>40197</Tag>
  <Name>ProtectionTermEventDayType</Name>
  <Type>int</Type>
  <AbbrName>DayTyp</AbbrName>
  <NotReqXML>0</NotReqXML>
  <EnumDatatype>40810</EnumDatatype>
  <Description>Day type for events that specify a period and unit. </Description>
</Field>
```

However, there is an inconsistency between Fields.xml and Enums.xml in Basic. Fields in Fields.xml with an <EnumDatatype> attribute must not have any entry in Enums.xml because they use enums from a different field. 40197 has such entries in Enums.xml even though it also has an <EnumDatatype> entry set to 40810 in Fields.xml.

Action: remove <EnumDatatype> attribute for ProtectionTermEventDayType(40197) from the Basic repository in Fields.xml.

Furthermore, the definitions for LegProtectionTermEventDayType(41631) and UnderlyingProtectionTermEventDayType(42083) also reference 40810. In these cases, the reference cannot be removed but needs to be replaced with the correct reference to use the enums from ProtectionTermEventDayType(40197).

```
<Field added="FIX.5.0SP2" addedEP="161">
  <Tag>41631</Tag>
  <Name>LegProtectionTermEventDayType</Name>
  <Type>int</Type>
  <AbbrName>DayTyp</AbbrName>
  <NotReqXML>0</NotReqXML>
```

<EnumDatatype>~~40810~~40197</EnumDatatype>
<Description>Specifies the day type for protection term events.</Description>
</Field>

<Field added="FIX.5.0SP2" addedEP="161">
<Tag>42083</Tag>
<Name>UnderlyingProtectionTermEventDayType</Name>
<Type>int</Type>
<AbbrName>DayTyp</AbbrName>
<NotReqXML>0</NotReqXML>
<EnumDatatype>~~40810~~40197</EnumDatatype>
<Description>Day type for events that specify a period and unit.</Description>
</Field>

See Appendix A - Data Dictionary for more details.

2.1.7 Remove Reserved4000Plus unionDatatype from LegProvisionPartyIDSource(40535) – (SPEC-2614)

The field should not have unionDatatype - incompatible datatypes.

See Appendix A – Data Dictionary for more details.

2.2 Issues in FIX Latest Orchestra XML file[2]

2.2.1 Reduce length of names (SPEC-2538)

FIX does not have a limitation regarding the names of messages, components, groups, fields, code sets, and codes. However, for efficiency reasons, the names should be no longer than 64 characters. Another reason is that the schema for Simple Binary Encoding (SBE) does not allow names with more than 64 characters. An automated conversion between Orchestra and SBE is hence not possible if names are longer.

There is a small number of fields and one repeating group that were added for OTC derivatives regulatory reporting with a name exceeding 64 characters. It is proposed to shorten them as follows:

FROM: UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessDayConvention(40649)
TO: UnderlyingPaymentStreamNonDeliverableFixingDatesBizDayConvention(40649)

FROM: UnderlyingPaymentScheduleInterimExchangeDatesBusinessDayConvention(40698)
TO: UnderlyingPaymentScheduleInterimExchangeDatesBizDayConvention(40698)

FROM: NoUnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenters(40968)
TO: NoUnderlyingPaymentStreamNonDeliverableFixingDatesBizCenters(40968)

[2] Currently, the Orchestra XML file is automatically generated from the Basic/Unified repository files, i.e. changes are shown as they need to be applied to the Basic repository format where applicable.

FROM: EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDescLen(41873)
TO: EncodedUnderlyingMarketDisruptionFallbackUnderlierSecDescLen(41873)

FROM: UnderlyingProvisionOptionRelevantUnderlyingDateBusinessDayConvention(42143)
TO: UnderlyingProvisionOptionRelevantUnderlyingDateBizDayConvention(42143)

FROM: UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
TO: UnderlyingPaymentStreamNonDeliverableFixingDatesBizCenterGrp

Note that there is no change of the wire format any of the FIX encodings (tag=value, FIXML, FAST, SBE). The change only affects the field name and does not change the wire format in any encoding.

2.2.2 Missing fields for floating rates (SPEC-2540)

The components below were enhanced with EP235 but the fields for a second floating rate index are missing.

- **PaymentStreamFloatingRate**:
  add PaymentStreamRateIndex2(43112) and PaymentStreamRateIndex2Source(43113)
- **LegPaymentStreamFloatingRate**:
  add LegPaymentStreamRateIndex2(43116) and LegPaymentStreamRateIndex2Source(43117)
- **UnderlyingPaymentStreamFloatingRate**:
  add UnderlyingPaymentStreamRateIndex2(43120) and UnderlyingPaymentStreamRateIndex2Source(43121)

See Chapter 6 FIX Component Blocks and Appendix A - Data Dictionaryfor more details.

2.2.3 Change symbolic name of ExecAckStatus(1036) = 2 (Don't know) (SPEC-2568)

The symbolic name of ExecAckStatus(1036)=2 (Don't know / Rejected) is very short and was probably not defined correctly at the time. It is proposed to change that as follows:

FROM: [Don]
TO: [DontKnow]

2.2.4 Sort attribute values for AllocRejCode(88) values (SPEC-2570)

The values of the sort attribute for AllocRejCode(88) values 14 and higher are wrong. AllocRejCode(88)=13 (Warehouse Request Rejected) and 14 (Duplicate or missing IndividualAllocId(467)) both have the same value 14 as sort attribute. Starting with AllocRejCode(88)=14, the sort attribute values need to be increased by 1.

2.2.5 xxxSecurityAltID fields missing Reserved100Plus union data type (SPEC-2164)

Fields that should have the Reserved100 data type include:

DerivativeSecurityAltIDSource(1220)
InstrumentScopeSecurityAltIDSource(1542)
LegSecurityAltIDSource(606)
SecurityAltIDSource(456)

UnderlyingSecurityAltIDSource(459)

See Appendix A - Data Dictionary for more details.

2.2.6 Correct missing and inconsistent xxxSecurityStatus descriptions (SPEC-2165)

DerivativeSecurityStatus(1256) is missing a description and the data dictionary descriptions of similar fields (SecurityStatus(965), LegSecurityStatus(2148), UnderlyingSecurityStatus(2011)) are inconsistent.

Data dictionary description for each to read:

- DerivativeSecurityStatus(1256) missing description – should be "Indicates the current state of the derivative instrument."
- SecurityStatus(965) description should be "Indicates the current state of the instrument."
- UnderlyingSecurityStatus(2011) description should be "Indicates the current state of the underlying instrument."
- LegSecurityStatus(2148) description should be "Indicates the current state of the leg instrument."

See Appendix A - Data Dictionary for more details.

2.2.7 Correct description and field usage of MDEntryPositionNo(290) and MDPriceLevel(1023) in MarketDataSnapshotFullRefresh(W) (SPEC-2171)

Field description MDEntryPositionNo(290) is incomplete. Field usage text for MDEntryPositionNo(290) in the MDIncGrp and MDFullGrp components is duplicate to the field description in the data dictionary. Field usage text for MDPriceLevel(1023) in the MDFullGrp component is wrong (cut&paste error from MDEntryPositionNo(290)).

Remove from MDIncGrp and MDFullGrp components the field usage text of MDEntryPositionNo(290) and MDPriceLevel(1023).

Correct data dictionary description of MDPriceLevel(1023), second sentence has reference to MDEntryPostionNo(290) that is missing tag reference 290, and the word "Price" at the end should be lower case. Add a "." at the end of the sentence. The complete data dictionary description should be: 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.

See Appendix A - Data Dictionary for more details.

2.2.8 Deprecate values of SettlInstMode(160) that have been replaced (SPEC-2366)

Valid values 0 (Default), 2 (Specific Allocation Account Overriding) and 3 (Specific Allocation Account Standing) of SettlInstMode(160) have been replaced with value 4 (Specific Order for a single account) as of FIX 4.4. However, values 2 and 3 are not marked as deprecated, their valid values contain the term "(Replaced)". Volume 5 of the spec also does not mention them, only 3 modes are described.

Values 0, 2 and 3 to be marked as "deprecated" but also leave the text "Replaced" there.

```
<Enum added="FIX.4.1" deprecated="FIX.4.4">
  <Tag>160</Tag>
  <Value>0</Value>
  <SymbolicName>Default</SymbolicName>
  <Group/>
  <Sort>1</Sort>
  <Description>Default (Replaced)</Description>
</Enum>
```

```
<Enum added="FIX.4.1" deprecated="FIX.4.4">
  <Tag>160</Tag>
  <Value>2</Value>
  <SymbolicName>SpecificAllocationAccountOverriding</SymbolicName>
  <Group/>
  <Sort>3</Sort>
  <Description>Specific Allocation Account Overriding (Replaced)</Description>
</Enum>
```

```
<Enum added="FIX.4.1" deprecated="FIX.4.4">
  <Tag>160</Tag>
  <Value>3</Value>
  <SymbolicName>SpecificAllocationAccountStanding</SymbolicName>
  <Group/>
  <Sort>4</Sort>
  <Description>Specific Allocation Account Standing (Replaced)</Description>
</Enum>
```

2.2.9 Add Stipulations component to the OrderCancelReplaceRequest(35=G) message (SPEC-2457)

Stipulations can be entered with NewOrderSingle(35=D) but not modified. NewOrderCross(35=s) and CrossOrderCancelReplaceRequest(35=t) both have the component, i.e. stipulations can be modified for cross orders. This should be made consistent by adding the Stipulations component to the OrderCancelReplaceRequest(35=G) message.

The location to add the Stipulations component in OrderCancelReplaceRequest(35=G) is between TransactTime(60) and QtyType(854).

2.2.10 Correct AttachmentEncodingType(2109) elaboration (SPEC-2504)

The current elaboration reads "MessageEncoding(347) that defines how FIX fields of type Data are encoded. The MessageEncoding(347) is used embed text in another character set (e.g. Unicode or Shift-JIS) within FIX."

EP167 contains the following text: "The AttachmentEncodingType is a distinct and separate concept from MessageEncoding(347) that defines how FIX fields of type Data are encoded. The MessageEncoding(347) is used embed text in another character set (e.g. Unicode or Shift-JIS) within FIX."

1. Correct the field elaboration to read (in full):
   "The AttachmentEncodingType(2109) is a distinct and separate concept from MessageEncoding(347) that defines how FIX fields of type data are encoded. The MessageEncoding(347) is used to embed text in another character set (e.g. Unicode or Shift-JIS) within FIX."
2. Change enum 1 short description to "Raw binary" and leave the elaboration as-is
3. Remove the redundant elaboration from enum 0

See Appendix A - Data Dictionary for more details.

2.2.11 Correct error in field usage description of MassOrderReportID(2424) (SPEC-2455)

Current description is "Unique identifier of MassOrder(35=DJ) message as assigned by the receiver". This duplicates the field description in the data dictionary.

Remove field usage text in MassOrderAck(35=AK) for the fields MassOrderRequestID(2423) and MassOrderReportID(2424).

Remove field usage text in MassOrder(35=DJ) for the field MassOrderRequestID(2423)

Update field data dictionary description for MassOrderReportID(2424) to read:
Unique message identifier for the response to a mass order request as assigned by the receiver of the orders.

See Appendix A - Data Dictionary for more details.

2.2.12 Remove field elaboration of PriceType(423) (SPEC-2567)

The field elaboration for PriceType(423) specifically calls for 9 (Yield) for a fixed repo rate. This has been obsolete since EP174 when 24 (Interest rate) was introduced. Moreover the 2019 EU SFTR gap analysis and recommended practices (EP254) also call for 24 (Interest rate) for a fixed repo rate.

Remove field elaboration of PriceType(423).

See Appendix A - Data Dictionary for more details.

2.2.13 Error in pedigree of SecondaryTradeReportID(818) in TrdCollGrp (SPEC-2530)

FIXimate claims that SecondaryTradeReportID(818) was deprecated from TrdCollGrp with EP195. Actually, it was deprecated with FIX 5.0. Other usages of the field and the data dictionary correctly state FIX 5.0.

Apparently, it was forgotten in FIX 5.0, SP1, and SP2 (FIXimate does not show it as deprecated there). If the cleanup was done with EP195 then a manual change to FIX 5.0 in the basic repository should have been done.

<MsgContent added="FIX.4.4" updated="FIX.5.0SP2" updatedEP="195" deprecated="FIX.5.0~~SP2~~" ~~deprecatedEP="195"~~>
<ComponentID>2062</ComponentID>
<TagText>818</TagText>
<Indent>1</Indent>
<Position>3</Position>
<Reqd>0</Reqd>
</MsgContent>

2.2.14 Remove obsolete enumeration values in Basic Repository (SPEC-2548)

The enumerations file Enums.XML in the Basic Repository has a list of values for a tag (1307) that do not exist. They are ignored by the conversion tools and are hence not present in the Unified Repository or Orchestra XML file. These values are nonetheless to be removed from Basic.

Values to be removed from the Basic repository enums.xml file are listed below.

```
<Enum added="FIX.5.0" addedEP="52">
              <Tag>1307</Tag>
              <Value>0</Value>
              <SymbolicName>Symbol</SymbolicName>
              <Group/>
              <Sort>1</Sort>
              <Description>Symbol</Description>
      </Enum>
<Enum added="FIX.5.0" addedEP="52">
              <Tag>1307</Tag>
              <Value>1</Value>
              <SymbolicName>SecurityTypeAndOrCFICode</SymbolicName>
              <Group/>
              <Sort>2</Sort>
              <Description>SecurityType and or CFICode</Description>
      </Enum>
<Enum added="FIX.5.0" addedEP="52">
              <Tag>1307</Tag>
              <Value>2</Value>
              <SymbolicName>Product</SymbolicName>
              <Group/>
              <Sort>3</Sort>
              <Description>Product</Description>
      </Enum>
<Enum added="FIX.5.0" addedEP="52">
```

```
                <Tag>1307</Tag>
                <Value>3</Value>
                <SymbolicName>TradingSessionID</SymbolicName>
                <Group/>
                <Sort>4</Sort>
                <Description>TradingSessionID</Description>
        </Enum>
    <Enum added="FIX.5.0" addedEP="52">
                <Tag>1307</Tag>
                <Value>4</Value>
                <SymbolicName>AllSecurities</SymbolicName>
                <Group/>
                <Sort>5</Sort>
                <Description>All Securities</Description>
        </Enum>
    <Enum added="FIX.5.0" addedEP="52">
                <Tag>1307</Tag>
                <Value>5</Value>
                <SymbolicName>UndelyingSymbol</SymbolicName>
                <Group/>
                <Sort>6</Sort>
                <Description>UndelyingSymbol</Description>
        </Enum>
    <Enum added="FIX.5.0" addedEP="52">
                <Tag>1307</Tag>
                <Value>6</Value>
                <SymbolicName>UnderlyingSecurityTypeAndOrCFICode</SymbolicName>
                <Group/>
                <Sort>7</Sort>
                <Description>Underlying SecurityType and or CFICode</Description>
        </Enum>
    <Enum added="FIX.5.0" addedEP="52">
                <Tag>1307</Tag>
                <Value>7</Value>
                <SymbolicName>UnderlyingProduct</SymbolicName>
                <Group/>
                <Sort>8</Sort>
                <Description>Underlying Product</Description>
        </Enum>
    <Enum added="FIX.5.0" addedEP="52">
                <Tag>1307</Tag>
                <Value>8</Value>
                <SymbolicName>MarketIDOrMarketID</SymbolicName>
                <Group/>
                <Sort>9</Sort>
                <Description>MarketID or MarketID + MarketSegmentID</Description>
         </Enum>
```

2.2.15 Correct ConfirmationAck(35=AU) ConfirmRejReason(774) field usage text (SPEC-2209)

The field usage text refers to the wrong field and should change as follows:

FROM: Required for ConfirmStatus = 1 (rejected)

TO: Conditionally required for AffirmStatus(940) = 2 (Confirm rejected).

See Section 5.1 Message ConfirmationAck(35=AU)

2.2.16 Correct MaximumPriceDeviation(2676) fieldname (SPEC-2335)

EP223 tag 2676 is named MaximumPricePercentage in FIXimate and MaximumPriceDeviation in the ASBUILT. This had been changed during the review process.
Change to “MaximumPriceDeviation” and change abbreviated name to MaxPxDeviatn (Deviatn is a new abbreviation).

<Field added="FIX.5.0SP2" addedEP="223">
<Tag>2676</Tag>
<Name>MaximumPrice~~Percentage~~Deviation</Name>
<Type>Percentage</Type>
<AbbrName>MaxPx~~Pctage~~Deviatn</AbbrName>
<NotReqXML>0</NotReqXML>
<Description>Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.</Description>
</Field>

See Appendix A - Data Dictionary for more details.

2.2.17 Correct field XmlData(213) datatype (SPEC-2361)

The data type should be XMLData (not data).

<Field added="FIX.4.2">
<Tag>213</Tag>
<Name>XmlData</Name>
<Type>~~data~~XMLData</Type>
<AbbrName>XmlData</AbbrName>
<NotReqXML>1</NotReqXML>
<Description>Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.</Description>
</Field>

2.2.18 Correct field NoEntitlementAttrib(1777) datatype (SPEC-2364)

Data type should be NumInGroup (not int).

<Field added="FIX.5.0SP2" addedEP="129">
<Tag>1777</Tag>
<Name>NoEntitlementAttrib</Name>
<Type>~~int~~NumInGroup</Type>
<NotReqXML>0</NotReqXML>
<Description>Number of entitlement attributes.</Description>

</Field>

See Appendix A - Data Dictionary for more details.

2.2.19 Correct MassStatusReqType(585) = 8 (Status for orders for a target party) enum description (SPEC-2380)

Value 8 is currently "Status for orders for a PartyID". This is not correct as it should be TargetPartyID if a FIX field is to be mentioned. The message has both a Parties and a TargetParties component.

1. remove the field usage text for MassStatusReqType(585) from OrderMassStatusRequest(35=AF)
2. change enum 8 description to read "Status for orders for a party identifier"
3. change the data dictionary field description to read "Specifies the type or scope of the mass order status request."

See Message Order MassStatusRequest(35=AF) and Appendix A - Data Dictionary for more details.

2.2.20 Correct Parties and TargetParties components presence in PositionTransferInstruction(35=DL) and PositionTransferReport(35=DN) (SPEC-2445)

EP189 defined Parties and TargetParties components as required in the PositionTransferInstruction(35=DL) and PositionTransferReport(35=DN) messages. FIXimate shows Parties as optional in the instruction and TargetParties as optional in the report.

In PositionTransferReport(35=DN) make TargetParties "required" per original Gap Analysis
In PositionTransferInstruction(35=DL) make Parties "required" per original Gap Analysis

See Section 5.2 Message PositionTransferInstruction(35=DL) and Section 5.3 Message PositionTransferReport(35=DN)

2.2.21 Correct MarketDataStatisticRequest(35=DO) MDStatisticsReqGrp component presence (SPEC-2447)

EP191 introduces market data statistic messages. The MarketDataStatisticRequest(35=DO) message has MDStatisticReqGrp as a mandatory component in the GA but FIXimate shows it as optional.

Semantically it(the MDStatisticsReqGrp component) is required in the request to define at least one parameter or to reference MDStatisticID(2475)to provide the actual statistics or to link to a given set of parameters.
See Section 5.4 Message MarketDataStatistics(35=DO)

2.2.22 Correct name of StreamEffectiveDateBusinessCenterGrp component (SPEC-2456)

Component StreamEffectiveDate has a nested component called StreamEffectiveBusinessCenterGrp. It does not include the term "Date" but the two identical ones for leg and underlying do:

LegStreamEffectiveDateBusinessCenterGrp
UnderlyingStreamEffectiveDateBusinessCenterGrp

Change the component name of StreamEffectiveBusinessCenterGrp to StreamEffectiveDateBusinessCenterGrp. Abbreviated name does not change.

Change the reference to StreamEffectiveBusinesssCenterGrp to StreamEffectiveDateBusinessCenterGrp. This requires removal of the component reference to StreamEffectiveBusinessCenterGrp and adding the component reference StreamEffectiveDateBusinessCenterGrp to the StreamEffectiveDate component.

See Section 6.7 Component StreamEffectiveDate and 6.8 StreamEffectiveDateBusinessCenterGrp

2.2.23 Change symbolic name of SessionRejectReason(373) values 17 and 18 (SPEC-2605)

Symbolic names of two SessionRejectReason(373) values are very short, also compared to the other values. Code generators may struggle with such generic symbolic names. Issue raised on GitHub (https://github.com/FIXTradingCommunity/orchestrations/issues/25).

Change symbolic name of 17="Non Data value includes field delimiter (<SOH> character)" as follows:
FROM: [Non]
TO: [NonDataValueIncludesFieldDelimiter]

Change symbolic name of 18="Invalid/Unsupported Application Version" as follows:
FROM: [Invalid]
TO: [InvalidUnsupportedApplVer]

See Appendix A – Data Dictionary for more detqails.

2.3 Issues in FIX 4.2 Orchestra XML file

This section describes issues found in the FIX 4.2 Orchestra XML file provided in GitHub (https://github.com/FIXTradingCommunity/orchestrations/tree/master/FIX%20Standard). The file name is OrchestraFIX42.xml.

2.3.1 Correct Datatypes (SPEC-2571)

FIX 4.2 introduced many new datatypes, one of them being MultipleValueString (split into MultipleStringValue and MultipleCharValue with FIX 4.4). The fields ExecInst(18), QuoteCondition(276) and TradeCondition(277) were defined with this datatype. However, the datatype definition in the FIX 4.2 Orchestra file contains the wrong name and should change as follows.

FROM: <fixr:datatype name="MultipleStringValue" baseType="String" added="FIX.4.2">
TO: <fixr:datatype name="MultipleValueString" baseType="String" added="FIX.4.2">

FIX 4.3 introduced a number of new datatypes, i.e. Length, NumInGroup, SeqNum, Percentage, Country, TagNum. However, the Orchestra XML file for FIX 4.2 contains the datatype “Length” instead of “int” for the following fields.

- SecureDataLen(90)
- SignatureLength(93)
- RawDataLength(95)
- XmlDataLen(212)
- EncodedIssuerLen(348)
- EncodedSecurityDescLen(350)
- EncodedListExecInstLen(352)
- EncodedTextLen(354)
- EncodedSubjectLen(356)
- EncodedHeadlineLen(358)
- EncodedAllocTextLen(360)
- EncodedUnderlyingIssuerLen(362)
- EncodedUnderlyingSecurityDescLen(364)
- EncodedListStatusTextLen(445)

For the first change:
FIX 4.2 datatype section in Orchestra file needs to replace MultipleStringValue data type name with MultipleValueString in the source file
–
For the second change:
Remove the data type entry for "Length" and update the data type of the fields referred to in original ticket from "Length" back to "int" (which is what they were in original FIX 4.2 published spec).

~~2.3.2 Add missing StandardHeader and Standard Trailer abbrName (SPEC-2278)~~

~~Abbreviated name attribute abbrName is missing for both StandardHeader (add abbrName=“Hdr”) and StandardTrailer (add abbrName=“Trlr”).~~

~~<fixr:component name="StandardHeader" id="1001" category="Session" added="FIX.4.0">…~~
~~<fixr:component name="StandardTrailer" id="1002" category="Session" added="FIX.4.0">…~~

2.4 Issues in FIX 4.4 Orchestra XML file

This section describes issues found in the FIX 4.4 Orchestra XML file provided in GitHub (https://github.com/FIXTradingCommunity/orchestrations/tree/master/FIX%20Standard). The file name is OrchestraFIX44.xml.

2.4.1 Correct datatype for Security identifier sources (SPEC-2574)

The datatype of fields using the same enumerations as SecurityIDSource(22) does not reference the "SecurityIDSourceCodeSet" code set but its base type "String". This was corrected in FIX Latest. The following field definitions are affected in FIX 4.4.

- UnderlyingSecurityIDSource(305)
- SecurityAltIDSource(456)
- UnderlyingSecurityAltIDSource(459)
- LegSecurityIDSource(603)
- LegSecurityAltIDSource(606)
- BenchmarkSecurityIDSource(761)

2.4.2 Correct enum datatype for Allocation account identifier sources (SPEC-2575)

The datatype of fields using the same enumerations as AcctIDSource(660) does not reference the "AcctIDSourceCodeSet" code set but its base type "int". This was corrected in FIX Latest. The following field definitions are affected in FIX 4.4.

- AllocAcctIDSource(661)
- LegAllocAcctIDSource(674)

2.4.3 Correct enum datatype for Party identifier sources (SPEC-2576)

The datatype of fields using the same enumerations as PartyIDSource(447) does not reference the "PartyIDSourceCodeSet" code set but its base type "char". This was corrected in FIX Latest. The following field definitions are affected in FIX 4.4.

- NestedPartyIDSource(525)
- Nested2PartyIDSource(758)
- SettlPartyIDSource(783)
- Nested3PartyIDSource(950)

2.4.4 Correct enum datatype for Party roles (SPEC-2577)

The datatype of fields using the same enumerations as PartyRole(452) does not reference the "PartyRoleCodeSet" code set but its base type "int". This was corrected in FIX Latest. The following field definitions are affected in FIX 4.4.

- NestedPartyRole(538)
- Nested2PartyRole(759)
- SettlPartyRole(784)
- Nested3PartyRole(951)

2.4.5 Correct enum datatype for Party sub-identifier types (SPEC-2578)

The datatype of fields using the same enumerations as PartyIDSource(447) does not reference the "PartySubIDTypeCodeSet" code set but its base type "int". This was corrected in FIX Latest. The following field definitions are affected in FIX 4.4.

- SettlPartySubIDType(786)
- NestedPartySubIDType(805)
- Nested2PartySubIDType(807)
- Nested3PartySubIDType(954)

2.4.6 Correct Datatype of MassCancelRejectReason(532) (SPEC-2572)

The datatype of MassCancelRejectReason(532) in the FIX 4.4 Orchestra XML file is defined as "char" instead of "int". FIX 4.4 added value 99=Other and violated the datatype that has been corrected in FIX Latest. The following change is proposed.

FROM: <fixr:codeSet name="MassCancelRejectReasonCodeSet" id="532" type="char">
TO: <fixr:codeSet name="MassCancelRejectReasonCodeSet" id="532" type="int">

2.4.7 Add missing OrdRejReason(103) value (SPEC-2573)

OrdRejReason(103)=12 (Surveillance Option) is missing in the FIX 4.4 Orchestra file. It has been erroneously appended to the synopsis of the previous value. It has to be removed from there and the following XML snippet added.

```
<fixr:code name="SurveillanceOption" id="103013" value="12" added="FIX.4.3">
        <fixr:annotation>
                <fixr:documentation purpose="SYNOPSIS">
                        Surveillance Option
                </fixr:documentation>
        </fixr:annotation>
</fixr:code>
```

The attribute "id" of subsequent values (13-15 and 99) need to be increased by 1.

2.4.8 Correct Datatype of MiscFeeType(139) in FIX 4.4 (SPEC-2597)

The datatype of MiscFeeType(139) is "String" in FIX Latest. It was changed from "char" with FIX 5.0 but FIX 4.4 already added values "10", "11", and "12", which is inconsistent with "char". The datatype change should be as follows.

FROM: <fixr:codeSet name="MiscFeeTypeCodeSet" id="139" type="char">
TO: <fixr:codeSet name="MiscFeeTypeCodeSet" id="139" type="String">

2.4.9 Correct enum datatype of IndividualAllocRejCode(776) (SPEC-2579)

The datatype of IndividualAllocRejCode(776) using the same enumerations as AllocRejCode(88) does not reference the "AllocRejCodeCodeSet" code set but its base type "int". This was corrected in FIX Latest.

2.4.10 Correct enum datatype of UnderlyingStipType(888) (SPEC-2580)

The datatype of UnderlyingStipType(888) using the same enumerations as StipulationType(233) does not reference the "StipulationTypeCodeSet" code set but its base type "String". This was corrected in FIX Latest.

2.4.11 Correct missing field reference for OrigOrdModTime(586) in component SideCrossOrdModGrp (SPEC-2611)

The error seems to have happened with FIX 4.4 already. FIX 4.3 did not yet have named components. The NoXXX field was basically used as a name. In FIX 4.3, both CrossOrderCancelReplaceRequest(35=t) and CrossOrderCancelRequest(35=u) had OrigClOrdID(41) and OrigOrdModTime(586). FIX 4.4 created separate components for them (SideCrossOrdModGrp and SideCrossOrdCxlGrp). Only SideCrossOrdCxlGrp had the fields and SideCrossOrdModGrp did not. This was an error in FIX 4.4, not in FIX 5.0.

FIX 5.0 added OrigClOrdID(41) to SideCrossOrdModGrp but did not also add OrigOrdModTime(586). SideCrossOrdCxlGrp is not affected as it had both fields from the beginning.

OrigOrdModTime(586) must be added to SideCrossOrdModGrp.

See Component SideCrossOrdModGrp for more details.

2.4.12 Correct missing field reference of ClearingFeeIndicator(635) to TrdCapRptSideGrp component (SPEC-2613)

This seems to be an error in the transition from FIX 4.3 to FIX 4.4 when components were named. The sides repeating group of the TCR was named TrdCapRptSideGrp with FIX 4.4 and did not include ClearingFeeIndicator(635) that had been present in FIX 4.3 in the unnamed sides repeating group. It is missing since FIX 4.4.

See Component TrdCapRptSideGrp for more details.

2.5 Issues affecting FIXML files

2.5.1 Correct StandardHeader abbrName (SPEC-2278)

Abbreviated name attribute abbrName should be “Hdr” instead of “BaseHeader”.

```
<Component added="FIX.4.0">
  <ComponentID>1024</ComponentID>
  <ComponentType>Block</ComponentType>
  <CategoryID>Session</CategoryID>
  <Name>StandardHeader</Name>
  <AbbrName>~~BaseHeader~~Hdr</AbbrName>
  <NotReqXML>0</NotReqXML>
  <Description>The standard FIX message header</Description>
</Component>
```

See Section 6.12 Component StandardHeader

2.5.2 Add missing abbrName attribute for PaymentStreamFormulaLength(43109) et.al. (SPEC-2586)

PaymentStreamFormulaLength(43109) does not have an abbreviated name. Hence, it is not generated in the FIXML schema file fixml-components-base-Latest.xsd. Length fields need to be generated for all length fields (e.g. for all encoded fields) with the exception of those defining a security in XML, e.g. SecurityXMLLen.

FIXML schema currently looks as follows:

```
  <xs:attributeGroup name="PaymentStreamFormulaMathGrpAttributes">
    <xs:attribute name="Frmla" type="PaymentStreamFormula_t" use="optional"/>
    <xs:attribute name="Desc" type="PaymentStreamFormulaDesc_t" use="optional"/>
  </xs:attributeGroup>
```

It should have an extra line for the length field:

```
  <xs:attributeGroup name="PaymentStreamFormulaMathGrpAttributes">
    <xs:attribute name="XXX" type="PaymentStreamFormulaLength_t" use="optional"/>
    <xs:attribute name="Frmla" type="PaymentStreamFormula_t" use="optional"/>
    <xs:attribute name="Desc" type="PaymentStreamFormulaDesc_t" use="optional"/>
  </xs:attributeGroup>
```

XXX should be "FrmlaLen". The abbreviated name is also missing for LegPaymentStreamFormulaLength(43110) and UnderlyingPaymentStreamFormulaLength(43111) and should be the same one.

See Appendix A - Data Dictionary for more details.

2.5.3 Add missing abbrName attribute for encoded security list descriptions (SPEC-2588)

EncodedSecurityListDescLen(1468) and EncodedSecurityListDesc(1469) do not have an abbreviated name and attribute NotReqXML set to 1 instead of 0. Hence, they are not generated in the FIXML schema file fixml-securitiesreference-base-Latest.xsd for the SecurityList and SecurityListUpdateReport messages. Abbreviated names need to be provided for all encoded fields and their length fields.

Abbreviation should be similar to the non-encoded versions, i.e. EncListDescLen and EncListDesc.

EncodedSecurityListDescLen(1468) add abbr name as EncListDesc
EncodedSecurityListDesc(1469) add abbr name as EncListDescLen
See Appendix A - Data Dictionary for more details.

2.5.4 Add missing abbrName attribute for encoded security descriptions in instrument scope (SPEC-2589)

InstrumentScopeEncodedSecurityDescLen(1620) and InstrumentScopeEncodedSecurityDesc(1621) do not have an abbreviated name and attribute NotReqXML set to 1 instead of 0. Hence, they are not generated in the FIXML schema file fixml-components-base-Latest.xsd for the InstrumentScope component. Abbreviated names need to be provided for all encoded fields and their length fields.

Abbreviation should be similar to the non-encoded version InstrumentScopeSecurityDesc(1556) that has Desc as abbreviated name.

InstrumentScopeEncodedSecurityDescLen(1620) add abbreviated name as EncDescLen
InstrumentScopeEncodedSecurityDesc(1621) add abbreviated name as EncDesc

See Appendix A - Data Dictionary for more details.

2.5.5 Add Datatype TagNum description for FIXML (SPEC-2591)

The mapped datatype is used for FIXML schema generation. All datatypes relevant in both tag=value and FIXML have two descriptions. TagNum is missing such a description for FIXML. MatchAttribTagID(1626) has this datatype and is a valid field in FIXML.

The change applies to Datatypes.xml of the Basic repository:

```
  <Datatype added="FIX.4.3" updated="FIX.5.0SP2" updatedEP="99">
    <Name>TagNum</Name>
    <BaseType>int</BaseType>
    <Description>int field representing a field's tag number when using FIX "Tag=Value" syntax. Value must be positive and may not contain leading zeros.</Description>
    <XML>
      <BuiltIn>0</BuiltIn>
```

```
      <Base>xs:nonNegativeInteger</Base>
      <Description>int field representing a tag number. Value must be positive and may not contain leading zeros.</Description>
    </XML>
  </Datatype>
```

2.5.6 Correct category of MsgTypeGrp from "Common" to "Session" (SPEC-2592)

MsgTypeGrp is part of the Logon(35=A) message and nowhere else. Hence it only belongs to the session layer (and should not be re-used for application layer messages. The Basic repository has defined it as follows:

```
 <Component added="FIX.4.4" addedEP="-1">
		<ComponentID>2098</ComponentID>
		<ComponentType>ImplicitBlockRepeating</ComponentType>
		<CategoryID>Common</CategoryID>
		<Name>MsgTypeGrp</Name>
		<AbbrName>MsgTypeGrp</AbbrName>
		<NotReqXML>0</NotReqXML>
		<Description/>
</Component>
```

The current FIXML schema generator creates this component in fixml-components-base-Latest.xsd but misses one of the fields (MsgDirection(385)). This is due to its field definition in Basic with NotReqXML=1:

```
 <Field added="FIX.4.2">
		<Tag>385</Tag>
		<Name>MsgDirection</Name>
		<Type>char</Type>
		<AbbrName>MsgDirctn</AbbrName>
		<NotReqXML>1</NotReqXML>
		<Description>Specifies the direction of the message.</Description>
</Field>
```

The CategoryID of the MsgTypeGrp component should change to "Session" and NotReqXML should change to 1. NotReqXML of DefaultVerIndicator(1410) that is only used in the session layer should also change to 1 (the others in MsgTypeGrp are used in BusinessMessageReject(35=j).

<Component added="FIX.4.4" addedEP="-1">
<ComponentID>2098</ComponentID>
<ComponentType>ImplicitBlockRepeating</ComponentType>
<CategoryID>~~Common~~Session</CategoryID>
<Name>MsgTypeGrp</Name>
<AbbrName>MsgTypeGrp</AbbrName>
<NotReqXML>~~0~~1</NotReqXML>

```
   <Description/>
</Component>

<Field added="FIX.5.0" addedEP="56">
   <Tag>1410</Tag>
   <Name>DefaultVerIndicator</Name>
   <Type>Boolean</Type>
   <AbbrName>DfltVerInd</AbbrName>
   <NotReqXML>~~0~~1</NotReqXML>
   <Description/>
</Field>
```

See Section 6.9 Component MsgTypeGrp

2.5.7 Correct NotReqXML settings for EncodedFirmAllocText(Len) (SPEC-2584)

It looks like there may be an error for some encoded fields missing from the FIXML schema files generated from the Basic repository. The attribute NotReqXML drives the omission of fields for FIXML. The following fields need to change the value from 1 to 0.

EncodedFirmAllocTextLen(1733)
EncodedFirmAllocText(1734)

```
<Field added="FIX.5.0SP2" addedEP="118" updated="FIX.5.0SP2" updatedEP="141">
    <Tag>1733</Tag>
    <Name>EncodedFirmAllocTextLen</Name>
    <Type>Length</Type>
    <AssociatedDataTag>1734</AssociatedDataTag>
    <AbbrName>EncFirmTxtLen</AbbrName>
    <NotReqXML>~~1~~0</NotReqXML>
    <Description>Byte length of encoded (non-ASCII characters) EncodedFirmAllocText(1734) field.</Description>
</Field>

<Field added="FIX.5.0SP2" addedEP="118" updated="FIX.5.0SP2" updatedEP="141">
    <Tag>1734</Tag>
    <Name>EncodedFirmAllocText</Name>
    <Type>data</Type>
    <AbbrName>EncFirmTxt</AbbrName>
    <NotReqXML>~~1~~0</NotReqXML>
    <Description>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.</Description>
</Field>
```

2.5.8 Correct FIXML data type UTCDateOnly description (SPEC-2544)

The FIXML Datatype UTCDateOnly is missing an “i”: … in YYYY-MM-DD format specified in ISO 8601.

The text "...also known as "GMT") in YYYY-MM-DD format specifed in ISO 8601." has "specified" spelled incorrectly.

2.6 *Typos in FIX Latest*

This section covers simple typographical errors that are not shown a second time in the Appendix A - Data Dictionary.

2.6.1 Correct ValuationBusinessCenter(2087) description (SPEC-2539)

"GLOB" in the field description should be "GBLO", the code for London.

See Appendix A - Data Dictionary for more details.

2.6.2 Correct field name references in floating rate components (SPEC-2541)

A number of field usage comments within their respective components contain incorrect field name reference. Change as follows:

Field references in PaymentStremFloatingRate component

PaymentStreamRateIndex2CurvePeriod(41194):
FROM: Conditionally required when PaymentStreamRateIndexCurveUnit2(41195) is specified.
TO: Conditionally required when PaymentStreamRateIndex2CurveUnit(41195) is specified.

PaymentStreamRateIndex2CurveUnit(41195):
FROM: Conditionally required when PaymentStreamRateIndexCurvePeriod2(41194) is specified.
TO: Conditionally required when PaymentStreamRateIndex2CurvePeriod(41194) is specified.

Field references in Leg PaymentStremFloatingRate component

LegPaymentStreamRateIndex2CurvePeriod(41563):
FROM: Conditionally required when LegPaymentStreamRateIndexCurveUnit2(41564) is specified.
TO: Conditionally required when LegPaymentStreamRateIndex2CurveUnit(41564) is specified.

LegPaymentStreamRateIndex2CurveUnit(41564):
FROM: Conditionally required when LegPaymentStreamRateIndexCurvePeriod2(41563) is specified.
TO: Conditionally required when LegPaymentStreamRateIndex2CurvePeriod(41563) is specified.

Field references in UnderlyingPaymentStremFloatingRate component

UnderlyingPaymentStreamRateIndex2CurvePeriod(41911):
FROM: Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit2(41912) is specified.
TO: Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit(41912) is specified.

UnderlyingPaymentStreamRateIndex2CurveUnit(41912):
FROM: Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod2(41911) is specified.
TO: Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod(41911) is specified.

See Section 6.11 Component PaymentStreamFloatingRate, 6.6 LegComponent PaymentStreamFloatingRate and 6.15 Component UnderlyingPaymentStreamFloatingRate

2.6.3 Correct floating rate component elaborations (SPEC-2542)

The elaborations of the following floating rate components use the term “preceeding” instead of “preceding”.

- PaymentStreamFloatingRate
- LegPaymentStreamFloatingRate
- UnderlyingPaymentStreamFloatingRate
- PaymentScheduleGrp
- LegPaymentScheduleGrp
- UnderlyingPaymentScheduleGrp

The elaboration of the field LegPaymentStreamRateCutoffDateOffsetPeriod(40323) has the same typo.

See Appendix A - Data Dictionary for more details.

2.6.4 Correct cash settlement amount field descriptions (SPEC-2543)

The following fields use the term “specifed” instead of “specified” in their description.

- CashSettlQuoteAmount(40028): If not specified, the ISDA definitions…
- LegCashSettlQuoteAmount(41352): If not specified, the ISDA definitions…
- UnderlyingCashSettlQuoteAmount(42049): If not specified, the ISDA definitions…

The following fields use the term “relevent” instead of “relevant” in their description.

- CashSettlMinimumQuoteAmount(40030): in the relevant obligation currency…
- LegCashSettlMinimumQuoteAmount(41354): in the relevant obligation currency…
- UnderlyingCashSettlMinimumQuoteAmount(42051): in the relevant obligation currency…

See Appendix A - Data Dictionary for more details.

2.6.5 Correct TradeCondition(277)=AN (Official Closing Price) description and symbolic name (SPEC-2545)

TradeCondition(277) value “AN” is missing an “i” for both the code name as well as for the symbolic name. Note that this value is a duplicate and “AJ” is recommended to be used instead.

FROM: Offical Closing Price (duplicate enumeration – use 'AJ' instead)
TO: Official Closing Price (duplicate enumeration – use 'AJ' instead)

FROM: [OfficalClosingPrice]
TO: [OfficialClosingPriceDup] – note symbolic name must be unique!

See Appendix A - Data Dictionary for more details.

2.6.6 Correct MassCancelRejectReason(532) values 2 and 8 descriptions and symbolic names (SPEC-2546)

MassCancelRejectReason(532) values 2 and 8 are missing an "n" for both the code name as well as for the symbolic name.

MassCancelRejectReason(532)=2 (Invalid or Unknown Underlying Security)
description
FROM: 2 = Invalid or Unkown Underlying security
TO: 2 = Invalid or unknown underlying security
Symbolic name
FROM: [InvalidOrUnkownUnderlyingSecurity]
TO: [InvalidOrUnknownUnderlyingSecurity]

MassCancelRejectReason(532)=8(Invalid or Unknown Market Segment)
description
FROM: 8 = Invalid or unkown Market Segment
TO: 8 = Invalid or unknown market segment
Symbolic name
FROM: [InvalidOrUnkownMarketSegment]
TO: [InvalidOrUnknownMarketSegment]

See Appendix A - Data Dictionary for more details.

2.6.7 Correct PosReqResultCodeSet(728)=99 (Other)description and elaboration (SPEC-2547)

PosReqResult(728) value 99 has an elaboration as part of the description.

FROM: 99 = Other (use Text (58) in conjunction with this code for an explaination)
TO: 99 = Other

move the text in parenthesis to enum elaboration as follows:

Use Text(58) for further explanation.

See Appendix A - Data Dictionary for more details.

2.6.8 Correct OrdRejReason(103)=21 (Algorithm risk threshold breached)symbolic name (SPEC-2549)

The symbolic name of OrdRejReason(103) value 21 is missing an "m".

FROM: [AlgorithRiskThresholdBreached]
TO: [AlgorithmRiskThresholdBreached]

See Appendix A - Data Dictionary for more details.

2.6.9 Correct PositionMaintenanceReport(35=AM) message description (SPEC-2550)

The description of the PositionMaintenanceReport(35=AM) message as well as the elaboration of MsgType(35)=”AM” are missing an “i”.

FROM: … the holder of a positon in response to…
TO: … the holder of a position in response to…

See Appendix A - Data Dictionary for more details.

2.6.10 Correct CommissionAmountSubType(2725) =21 (Commission sharing agreement) enum description (SPEC-2551)

CommissionAmountSubType(2725) value 21 is missing an “m” in the code name.

FROM: 21 = Comission sharing agreement (CSA)
TO: 21 = Commission sharing agreement (CSA)

See Appendix A - Data Dictionary for more details.

2.6.11 Correct XmlData(213) field description (SPEC-2552)

XmlData(213) is missing a “p” in its field description.

FROM: See approriate XML reference
TO: See appropriate XML reference

See Appendix A - Data Dictionary for more details.

2.6.12 Correct MsgDirection(385) field description (SPEC-2553)

MsgDirection(385) has an extra “s” in its field description.

FROM: Specifies the direction of the messsage.
TO: Specifies the direction of the message.

See Appendix A - Data Dictionary for more details.

2.6.13 Correct UnderlyingUnitOfMeasure(998) and LegUnitOfMeasure(999) field descriptions (SPEC-2555)

UnderlyingUnitOfMeasure(998) and LegUnitOfMeasure(999) are missing an “i” in their field description.

FROM: Refer to defintion of UnitOfMeasure(996)
TO: Refer to definition of UnitOfMeasure(996)

See Appendix A - Data Dictionary for more details.

2.6.14 Correct NewsCategory(1473) field description (SPEC-2556)

NewsCategory(1473) is missing an "s" in its field description.

FROM: Category of news mesage.
TO: Category of news message.

See Appendix A - Data Dictionary for more details.

2.6.15 Correct UnderlyingObligationID(1994) field elaboration (SPEC-2557)

The field UnderlyingObligationID(1994) is missing a "t" in its field elaboration.

FROM: …is identified in insrument ID…
TO: …is identified in instrument ID…

See Appendix A - Data Dictionary for more details.

2.6.16 Correct ContractualMatrixTerm(40045) and LegContractualMatrixTerm(42206) descriptions (SPEC-2558)

ContractualMatrixTerm(40045) and LegContractualMatrixTerm(42206) are using an "e" instead of an "a" in their field description.

FROM: …into the relevent contract matrix.
TO: …into the relevant contract matrix.

See Appendix A - Data Dictionary for more details.

2.6.17 Correct physical settlement business days field descriptions (SPEC-2559)

PhysicalSettlBusinessDays (40206), PhysicalSettlMaximumBusinessDays(40207), LegPhysicalSettlBusinessDays (41602), and LegPhysicalSettlMaximumBusinessDays(41603) are using an "a" instead of an "e" in their field description.

FROM: Its precise meaning is dependant on…
TO: Its precise meaning is dependent on…

See Appendix A - Data Dictionary for more details.

2.6.18 Correct UnderlyingPaymentScheduleRateConversionFactor(41885) description (SPEC-2560)

UnderlyingPaymentScheduleRateConversionFactor(41885) has an extra "m" in its field description.

FROM: If ommitted, the schedule…
TO: If omitted, the schedule…

See Appendix A - Data Dictionary for more details.

2.6.19 Correct EncodedMatchExceptionText(2798) field name (SPEC-2561)

The field name has a typo that needs to be corrected.

FROM: EncodedMatchExecptionText
TO: EncodedMatchExceptionText

See Appendix A - Data Dictionary for more details.

2.6.20 Correct TradeCaptureReport(35=AE) and TradeCaptureReportAck(35=AR) Currency(15) field usage text (SPEC-2563)

The field usage comment for Currency(15) in the TradeCaptureReport(35=AE) and TradeCaptureReportAck(35=AR) messages has a typo in a field reference.

FROM: Used to qualify LastQty(32) and GrossTradeAmout(381).
TO: Used to qualify LastQty(32) and GrossTradeAmt(381).

See 5.9 Message TradeCaptureReport(35=AE) and 5.10 Message TradeCaptureReportAck(35=AR) for more details.

2.6.21 Correct NoLimitAmts(1630) field usage text (SPEC-2564)

The field usage comment for this NumInGroup field in the LimitAmts group is missing an “r”.

FROM: Number of limit amount occurences.
TO: Number of limit amount occurrences.

See Appendix A - Data Dictionary for more details.

2.6.22 Correct UnderlyingComplexEventCondition(2052) field usage text (SPEC-2565)

The field usage comment for UnderlyingComplexEventCondition(2052) in the UnderlyingComplexEvents group has an “a” instead of an “e”.

FROM: For any two occurances…
TO: For any two occurrences…

See 6.14 Component UnderlyingComplexEvents for more details.

2.6.23 Correct UnderlyingStreamCalculationFrequencyPeriod(40565) field usage text (SPEC-2566)

The field usage comment for UnderlyingStreamCalculationFrequencyPeriod(40565) in the UnderlyingStreamCalculationPeriodDates group is missing an “l” in a field reference.

FROM: …when UnderyingStreamCalculationFrequencyUnit(40566) is specified…
TO: …when UnderlyingStreamCalculationFrequencyUnit(40566) is specified…

See 6.18 Component UndelryingStreamCalculationPeriodDates Appendix A - Data Dictionary for more details.

2.6.24 Correct OrderEntryAction(2429)=4(Suspend) sort attribute (SPEC-2569)

The value of the sort attribute for OrderEntryAction(2429)=4 (Suspend) is preceded by a space that should be removed. It has no impact on FIXimate but may cause problems elsewhere. The Basic Repository needs to be changed as follows.

FROM: <Sort> 4</Sort>
TO: <Sort>4</Sort>

2.6.25 Correct AllocRejCode(88) = 14 (Duplicate or missing IndividualAllocID(467)) enumeration description (SPEC-2208)

Correct the case of the fieldname reverenced from IndividualAllocId(467) to IndividualAllocID(467).

See Appendix A - Data Dictionary for more details.

2.6.26 Correct the symbolic name of AllocRejCode(88) = 2 (Incorrect or missing average price) (SPEC-2330)

The symbolic name is spelled incorrectly and should be IncorrectAveragePrice (remove extra "g").

See Appendix A - Data Dictionary for more details.

2.6.27 Correct VenueType(1430) = V (Voice negotiation) enum description (SPEC-2332)

The term "negotiation" is missing the letter "g" (neotiation) which should be corrected to be "Voice negotiation".

See Appendix A - Data Dictionary for more details.

2.6.28 Correct PartyRole(452)=81 (Broker clearing ID) description (SPEC-2340)

PartyRole=81 is currently has a short description of "Broker cient ID" while the symbolic name is "BrokerClearingID". The origin of this is EP68 and the request was to add it as "Broker Clearing ID"

FROM: PartyRole(452)=81 (Broker cient identifier)
TO: PartyRole(452)=81 (Broker clearing identifier)

See Appendix A - Data Dictionary for more details.

2.6.29 Correct TrdRegTimestampType(770) =9 (Orderbook entry time) elaboration (SPEC-2333)

"Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry tiime cannot change during the lifetime of the order.", i.e. "tiime".

See Appendix A - Data Dictionary for more details.

2.6.30 Correct TrdRptStatus(939) = 9 (Deemed verified) elaboration (SPEC-2342)

The text should read
"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 ~~by~~ but have not been confirmed by the trading parties."

See Appendix A - Data Dictionary for more details.

2.6.31 Correct BidType(394) = 2 ("Disclosed" style) description (SPEC-2363)

Value 2 should be "Disclosed" style (e.g. Japanese) – not "Disclosed" sytle (e.g. Japanese)

See Appendix A - Data Dictionary for more details.

2.6.32 Remove Instrument component field reference UnitofMeasure(996) from usage text (SPEC-2368)

Field usage text for Instrument component UnitOfMeasure(996) field reference is "0" which should be removed.

See 6.4 Component Instrument for more details.

2.6.33 Correct Instrument component MaturityDate (541) field usage text (SPEC-2370)

Update the entire field usage text for MaturityDate(541) in Instrument component to read as follows which includes correcting the escaped & and added tag number reference to the field names:

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.

See 6.4 Component Instrument for more details.

2.6.34 Correct MinPriceIncrementAmount(1146) description (SPEC-2429)

DD description references tag 231 with the wrong field name and violates format reference of field reference for tag 969.

ContractValueFactor(231) ➔ ContractMultiplier(231)
MinPriceIncrement (tag 969) ➔ MinPriceIncrement(969)

"Minimum price increment amount associated with the MinPriceIncrement (~~tag~~ 969). For listed derivatives, the value can be calculated by multiplying MinPriceIncrement(969) by ContractMultiplier~~ValueFactor~~(231)."

See Appendix A - Data Dictionary for more details.

2.6.35 Correct OrderAttributeType(2594) = 8 (Large in scale) elaboration (SPEC-2525)

The elaboration of OrderAtrtributeType(2594) = 8 (Large in scale) has replicated content, i.e. a previous change did not remove the old text. It should be only

"In the context of MiFIR Article 4(1)(c) and Article 9(1)(a), when OrderAttributeValue(2595)=Y, it signifies that the order is large in scale compared to normal market size."

See Appendix A - Data Dictionary for more details.

2.6.36 Add missing ApplicationSequenceControl component in AccountSummaryReport(35=CQ) (SPEC-2440)

EP117 shows ApplicationSequenceControl as a component of the new message AccountSummaryReport(35=CQ). However, the component is missing in the FIX Repository. The ASBUILT is hence inconsistent with the EP implementation. Add component ApplicationSequenceControl to AccountSummaryReport(35=CQ) message in location 1.5.

See 5.1 Message AccountSummaryReport(35=CQ) for more details

2.6.37 Correct field name referenced in LegProtectionTermXID(41617) description (SPEC-2442)

Field name is wrong in "A named string value referenced from UnderlyingLegProtectionTermXIDRef(41314)." Remove "Leg".

See Appendix A - Data Dictionary for more details.

2.6.38 Correct field name referenced in UnderlyingPhysicalSettlTermXID(42064) description (SPEC-2443)

Field name is wrong in "A named string value referenced by UnderlyingSettlementTermXIDRef(41315).". Change "Settlement" to "Settl".

See Appendix A - Data Dictionary for more details.

2.6.39 Correct ApplicationSequenceControl presence in MassOrderAck(35=DK) (SPEC-2444)

EP188 defines it correctly as optional but FIXimate shows it as required.

See 5.7 Message MassOrderAck(35=DK) for more details.

2.6.40 Correct LotType(1093) and MinLotSize(1231) descriptions (SPEC-2454)

LotTypeRules has two fields and the usage descriptions sound as if both are required in each repeating group instance. None of them includes the standard text "Required if NoLotTypeRules(1234)>0"

In LotTypeRules component only add to LotType(1093) field usage text "Required if NoLotTypesRules(1234) > 0."

See 6.8 Component LotTypeRules for more details.

2.6.41 Correct reference to ISO standard 3166 in InvestorCountryOfResidence(475) description (SPEC-2481)

DD description for InvestorCountryOfResidence(475) says "The ISO 366 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes." Correct reference is ISO 3166.

See Appendix A - Data Dictionary for more details.

2.6.42 Correct error in elaboration reference to value of SettlType(63)=B (Broken Date) (SPEC-2482)

DD elaboration of SettlType(63)="B" (Broken Date) is "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)." The value reference has to be capitalized (B instead of b).

See Appendix A - Data Dictionary for more details.

2.6.43 Correct PreTrade section description erroneously changed in EP249 (SPEC-2489)

The section description is currently generic and should change as follows.

```
<Section updated="FIX.5.0SP2" updatedEP="249">
  <SectionID>PreTrade</SectionID>
  <Name>PreTrade</Name>
  <DisplayOrder>1</DisplayOrder>
```

<Volume>3</Volume>
<NotReqXML>0</NotReqXML>
<FIXMLFileName>pretrade</FIXMLFileName>
~~<Description>A description added to the PreTrade section.</Description>~~
<Description>Pre trade messages including reference data, market data, quoting, news and email, indication of interest.</Description>
</Section>

2.6.44 Correct SideTrdSubType(1008) field name (SPEC-2494)

Field name is missing an "e" at the end.

See Appendix A - Data Dictionary for more details.

2.6.45 Correct MaturityRules component EndMaturityMonthYear(1226) field usage text (SPEC-2498)

Field usage description of component has an extra "y" after "month" for EndMaturityMonthYear(1226):

Ending maturity month~~y~~ year to which the StrikeIncrement applies. Price refers to the price of the underlying.

See 6.9 Component MaturityRules for more details.

2.6.46 Remove quotes from LegContractMultiplierUnit(1436) description and PositionQty usage text in AssignmentReport(35=AW) (SPEC-2514)

Remove quotes from LegContractMultiplierUnit(1436) description and PositionQty usage text in AssignmentReport(35=AW).

See Appendix A - Data Dictionary and 5.2 Message AssignmentReport(35=AW) for more details.

2.6.47 Correct RegulatoryTradeIDSource(1905) description (SPEC-2537)

Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entit~~i~~y identifier may be assigned by a regulator. Remove “I” from entity.

See Appendix A - Data Dictionary for more details.

2.6.48 Some fields in DerivativeInstrument component are missing DD descriptions (SPEC-719)

The following fields in the DerivativeInstrument and related components do not have a description or have an inadequate description. In addition, several field references redundantly include the field definition as part of the field usage text in components. The redundant field references are removed or revised in the components section, which includes DerivativeInstrument, DerivativeEventsGrp and DerivativeSecurityXML components.

Tag	Field Name	Old Description	New Description
1214	DerivativeSymbol	Refer to definition for Symbol(55)	Ticker symbol. Common, human understood representation of the security. Refer to definition for Symbol(55).
1215	DerivativeSymbolSfx	Refer to definition for SymbolSfx(65)	Additional information about the security (e.g. preferred, warrants, etc.). Refer to definition for SymbolSfx(65).
1216	DerivativeSecurityID	Refer to definition for SecurityID(48)	Security identifier value (e.g. CUSIP, SEDOL, ISIN, etc). Requires DerivativeSecurityIDSource(1217). See SecurityID(48) for complete definition.
1217	DerivativeSecurityIDSource	Refer to definition for SecurityIDSoruce(22)	Identifies class or source of the DerivativeSecurityID(1216) value. See SecurityIDSource(22) for complete definition.
1218	NoDerivativeSecurityAltID	Refer to definition for NoSecurityAltID(454)	Number of alternate derivatuve security IDs.
1219	DerivativeSecurityAltID	Refer to definition for SecurityAltID(455)	Alternate derivative security identifier value of DerivativeSecurityAltIDSource (1220) type. Requires DerivativeSecurityAltIDSource (1220).
1220	DerivativeSecurityAltIDSource	Refer to definition for SecurityAltIDSource(456)	Identifies class or source of the DerivativeSecurityAltID(1220) value.
1228	DerivativeProductComplex	Refer to ProductComplex(1227)	Identifies an entire suite of products for a given market. Refer to definition for ProductComplex(1227).

Tag	Field Name	Old Description	New Description
1243	DerivFlexProductEligibilityIndicator	Refer to FlexProductEligibilityIndicator(1242)	Used to indicate if a product or group of product supports the creation of flexible securities. See FlexProductEligibilityIndicator (1242) for complete definition.
1246	DerivativeProduct		The type of product the security is associated with. Refer to definition for Product(460).
1247	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.
1248	DerivativeCFICode		The type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. Refer to definition for CFICode(461).
1249	DerivativeSecurityType		The type of security. Refer to definition for SecurityType(167).
1250	DerivativeSecuritySubType		Sub-type qualification/identification of the security type. Refer to definition for SecuritySubType(762).
1251	DerivativeMaturityMonthYear		Month and Year of the maturity (used for standardized futures and options). Refer to definition for MaturityMonthYear(200).
1252	DerivativeMaturityDate		Date of maturity. See MaturityDate(541) for complete definition.
1253	DerivativeMaturityTime		Time of security's maturity expressed in local time with offset to UTC specified. See MaturityTime(1079) for complete definition.

Tag	Field Name	Old Description	New Description
1254	DerivativeSettleOnOpenFlag		Indicator to determine if instrument is settle on open. See SettleOnOpenFlag(966) for complete definition.
1255	DerivativeInstrmtAssignmentMethod		Method under which assignment was conducted. See InstrmtAssignmentMethod(714) for complete definition.
1256	DerivativeSecurityStatus		Indicates the current state of the derivative instrument. See SecurityStatus(965) for complete definition.
1257	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.
1258	DerivativeCountryOfIssue		ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). See CountryOfIssue(470) for complete definition.
1259	DerivativeStateOrProvinceOfIssue		A two-character state or province abbreviation. See StateOrProvinceOfIssue(471) for complete definition.
1260	DerivativeLocaleOfIssue		Identifies the locale or region of issue. See LocaleOfIssue(472) for complete definition.
1261	DerivativeStrikePrice		Strike price for an Option. See StrikePrice(202) for complete definition.
1262	DerivativeStrikeCurrency		Currency in which the strike price is denominated. See StrikeCurrency(947) for complete definition.

Tag	Field Name	Old Description	New Description
1263	DerivativeStrikeMultiplier		Multiplier applied to the strike price for the purpose of calculating the settlement value. See StrikeMultiplier(967) for complete definition.
1264	DerivativeStrikeValue		The number of shares/units for the financial instrument involved in the option trade. See StrikeValue(968) for complete definition.
1265	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.
1266	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.). Refer to definition for ContractMultiplier(231). See ContractMultiplier(231) for complete definition.
1267	DerivativeMinPriceIncrement		Minimum price increase for a given exchange-traded Instrument. See MinPriceIncrement(969) for complete definition.
1268	DerivativeMinPriceIncrementAmount		Minimum price increment amount associated with the minimum price increment. See MinPriceIncrementAmount(1146) for complete definition.
1269	DerivativeUnitOfMeasure		The unit of measure of the underlying commodity upon which the contract is based. See UnitOfMeasure(996) for complete definition.

Tag	Field Name	Old Description	New Description
1270	DerivativeUnitOfMeasureQty		Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based. See UnitOfMeasureQty(1423) for complete definition.
1271	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.
1272	DerivativeSecurityExchange		Market used to help identify a security. See SecurityExchange(207) for complete definition.
1273	DerivativePositionLimit		Position limit for a given exchange-traded product. See PositionLimit(970) for complete definition.
1274	DerivativeNTPositionLimit		Position limit in the near-term contract for a given exchange-traded product. See NTPositionLimit(971) for complete definition.
1275	DerivativeIssuer		Name of security issuer. See Issuer(106) for complete definition.
1276	DerivativeIssueDate		The date on which the security is issued. See IssueDate(225) for complete defintion.
1277	DerivativeEncodedIssuerLen		Byte length of encoded (non-ASCII characters) DerivativeEncodedIssuer (1278) field. See EncodedIssuerLen(348) for complete definition.

Tag	Field Name	Old Description	New Description
1278	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.
1279	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.
1280	DerivativeEncodedSecurityDescLen		Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field. See EncodedSecurityDescLen(350) for complete definition.
1281	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.
1282	DerivativeSecurityXMLLen	Refer to definition SecurityXMLLen(1184)	The length of the DerivativeSecurityXML(11283) data block. See SecurityXMLLen(1184) for complete definition.

Tag	Field Name	Old Description	New Description
1283	DerivativeSecurityXML	Refer to definition of SecurityXML(1185)	XML definition for the security. See SecurityXML(1185) for complete definition.
1284	DerivativeSecurityXMLSchema	Refer to definition of SecurityXMLSchema(1186)	The schema used to validate the contents of DerivativeSecurityXML(1284). See SecurityXMLSchema(1186) for complete definition.
1285	DerivativeContractSettlMonth		Specifies when the contract (i.e. MBS/TBA) will settle. See ContractSettlMonth(470) for complete definition.
1286	NoDerivativeEvents		Number of repeating DerivativeEventType entries. See NoEvents(864) for complete definition.
1287	DerivativeEventType		Code to represent the type of event. See EventType(865) for complete definition.
1288	DerivativeEventDate		Date of event. See EventDate(866) for complete definition.
1289	DerivativeEventTime		Specific time of event. To be used in combination with DerivativeEventDate(1288). See EventTime(1145) for complete definition.
1290	DerivativeEventPx		Predetermined price of issue at event. See EventPx(867) for complete definition.
1291	DerivativeEventText		Comments related to the event. See EventText(868) for complete definition.
1292	NoDerivativeInstrumentParties	Refer to definition of NoParties(453)	Number of repeating derivative instrument party entries. See NoParties(453) for complete definition.

Tag	Field Name	Old Description	New Description
1293	DerivativeInstrumentPartyID	Refer to definition of PartyID(448)	Party identifier/code. Refer to definition for PartyID(448). See PartyID(448) for complete definition.
1294	DerivativeInstrumentPartyIDSource	Refer to definition of PartyIDSource(447)	Identifies class or source of the DerivativeInstrumentPartyID (1293) value. Required if DerivativeInstrumentPartyID(1293) is specified. See PartyIDSource(447) for complete definition.
1295	DerivativeInstrumentPartyRole	REfer to definition of PartyRole(452)	Identifies the type or role of the DerivativeInstrumentPartyID (1293) specified. See PartyRole(452) for complete definition.
1296	NoDerivativeInstrumentPartySubIDs	Refer to definition for NoPartySubIDs(802)	Number of derivative instrument party sub IDs. See NoPartySubIDs(802) for complete definition.
1297	DerivativeInstrumentPartySubID	Refer to definition for PartySubID(523)	Party sub-identifier. See PartySubID(523) for co0mplete definition.
1298	DerivativeInstrumentPartySubIDType	Refer to definition for PartySubIDType(803)	Type of party sub-identifier. See PartySubIDType(803) for complete definition.
1299	DerivativeExerciseStyle	Type of exercise of a derivatives security	Type of exercise. See ExerciseStyle(1194) for complete definition.
1311	NoDerivativeInstrAttrib		Number of instrument attributes. See NoInstrAttrb(870) fro complete definition
1313	DerivativeInstrAttribType	Refer to definition of InstrAttribType(871)	Type of instrument attribute. See InstrAttribType(871) for complete definition.

Tag	Field Name	Old Description	New Description
1314	DerivativeInstrAttribValue	Refer to definition of InstrAttribValue(872)	Attribute value appropriate to the DerivativeInstrAttribValue(1313) field. See InstrAttribValue(872) for complete definition.
1315	DerivativePriceUnitOfMeasure	Refer to definition for PriceUnitOfMeasure(1191)	Used to express the UOM of the price if different from the contract. See PriceUnitOfMeasure(1191) for complete definition.
1316	DerivativePriceUnitOfMeasureQty	Refer to definition of PriceUnitOfMeasureQty(1192)	Used to express the UOM Quantity of the price if different from the contract. See PriceUnitOfMeasureQty(1192) for complete definition.
1317	DerivativeSettlMethod	Settlement method for a contract or instrument. Additional values may be used with bilateral agreement.	Settlement method for a contract or instrument. See SettlMethod(1193) for complete definition.
1318	DerivativePriceQuoteMethod	Refer to definition of PriceQuoteMethod(1196)	Specifies the method for price quotation. See PriceQuoteMethod(1196) for complete definition.
1319	DerivativeValuationMethod	Refer to definition of ValuationMethod(1197).	Specifies the type of valuation method applied. See ValuationMethod(1197) for complete definition.
1320	DerivativeListMethod	Indicates whether instruments are pre-listed only or can also be defined via user request	Indicates whether instruments are pre-listed only or can also be defined via user request. See ListMethod(1198) for complete definition.
1321	DerivativeCapPrice	Refer to definition of CapPrice(1199)	Used to express the ceiling price of a capped call. See CapPrice(1199) for complete definition.
1322	DerivativeFloorPrice	Refer to definition of FloorPrice(1200)	Used to express the floor price of a capped put. See FloorPrice(1200) for complete definition.

Tag	Field Name	Old Description	New Description
1323	DerivativePutOrCall	Indicates whether an option contract is a put, call, chooser or undetermined.	Indicates whether an option contract is a put, call, chooser or undetermined. See PutOrCall(201) for complete definition.

See Chapter 6 FIX Component Blocks and Appendix A - Data Dictionaryfor more details.

2.6.49 Correct datatype int examples (SPEC-2496)

Datatype int has two extra "int" in FIX as well as FIXML:

FROM: 723 in field 21 would be mapped ~~int~~ as |21=723|. -723 in field 12 would be mapped ~~int~~ as |12=-723|.

TO: 723 in field 21 would be mapped as |21=723|. -723 in field 12 would be mapped as |12=-723|.

2.6.50 Correct datatype DayOfMonth description (SPEC-2497)

Description has an extra "y" after "month" (only in the FIX description, not FIXML which is empty, why actually?):

int field representing a day during a particular month~~y~~ (values 1 to 31).

2.6.51 Correct LegQty(687) description (SPEC-2502)

LegQty(687) has been deprecated and the description refers to LegOrderQty as replacement. However, the tag number for LegOrderQty is given as 865 instead of 685.

See Appendix A - Data Dictionary for more details.

2.6.52 Correct OrderAttributeType(2594)=5(Systematic internaliser order) description and symbolic name (SPEC-2583)

OrderAttributeType(2594) value 5 is missing “at” in the description and symbolic name.

Description
FROM: Systemic internaliser order
TO: Systematic internaliser order

Symbolic name
FROM: SystemicInternaliserOrder
TO: SystematicInternaliserOrder

See Appendix A - Data Dictionary for more details.

2.6.53 Correct EncodedSecurityListDescLen(1468) description (SPEC-2587)

The description of EncodedSecurityListDescLen(1468) in the data dictionary is missing a field reference and has an extra space between the field name and the brackets enclosing the tag number.

FROM: Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc (tbd) field.
TO: Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc(1469) field.

See Appendix A - Data Dictionary for more details.

2.6.54 Correct TrdRegPublicationReason(2670)=10(No public price and/or size quoted due to order being hidden) elaboration (SPEC-2590)

TrdRegPublicationReason(2670) = 10 has an extra "c" in its elaboration.

FROM: In the ccontext of ESMA,...
TO: In the context of ESMA,...

See Appendix A - Data Dictionary for more details.

2.6.55 Correct AveragePriceType(2763)=2 (PercentOfVolumeAvveragePrice) symbolic name (SPEC-2603)

The symbolic name of AveragePriceType(2763) value 2 has an extra “v”.

FROM: [PercentOfVolumeAv~~v~~eragePrice]
TO: [PercentOfVolumeAveragePrice]

See Appendix A - Data Dictionary for more details.

2.6.56 Correct field usage text for ClOrdID(11) in ExecutionReport(35=8) (SPEC-2610)

In response to https://forum.fixtrading.org/t/how-to-refer-to-a-quoteid-in-an-execution-report/4439/5. Checked EP159 that suggested to change ClOrdID in the ER from pointing to the quote message to pointing to the quote entity. EP188 clobbered the field usage text with stale data (pre EP159).

The field usage text should read

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:
o QuoteID(117) of a single Quote(35=S)
o QuoteEntryID(299) of a MassQuote(35=i)
o BidID(390) or OfferID(1867) of a two-sided Quote(35=S)
o MassOrderReportID(2424) of a MassOrderAck(35=DK)

See Message ExecutionReport(35=8) for more details.

2.6.57 Correct missing field reference for OrigOrdModTime(586) in component SideCrossOrdModGrp (SPEC-2611)

The error seems to have happened with FIX 4.4 already. FIX 4.3 did not yet have named components. The NoXXX field was basically used as a name. In FIX 4.3, both CrossOrderCancelReplaceRequest(35=t) and CrossOrderCancelRequest(35=u) had OrigClOrdID(41) and OrigOrdModTime(586). FIX 4.4 created separate components for them (SideCrossOrdModGrp and SideCrossOrdCxlGrp). Only SideCrossOrdCxlGrp had the fields and SideCrossOrdModGrp did not. This was an error in FIX 4.4, not in FIX 5.0.

FIX 5.0 added OrigClOrdID(41) to SideCrossOrdModGrp but did not also add OrigOrdModTime(586). SideCrossOrdCxlGrp is not affected as it had both fields from the beginning.

OrigOrdModTime(586) must be added to SideCrossOrdModGrp.

See Component SideCrossOrdModGrp for more details.

2.6.58 Correct missing field reference of ClearingFeeIndicator(635) to TrdCapRptSideGrp component (SPEC-2613)

This seems to be an error in the transition from FIX 4.3 to FIX 4.4 when components were named. The sides repeating group of the TCR was named TrdCapRptSideGrp with FIX 4.4 and did not include ClearingFeeIndicator(635) that had been present in FIX 4.3 in the unnamed sides repeating group. It is missing since FIX 4.4.

See Component TrdCapRptSideGrp for more details.

2.6.59 Correct field descriptions to remove references to other fields (SPEC-2623)

Remove incorrect field references in field descriptions for the following fields: UnderlyingSecurityIDSource(305), SecurityAltIDSource(456), UnderlyingSecurityAltIDSource(459), BenchmarkSecurityIDSource(761).

See Appendix A – Data Dictionary for more details.

2.7 Other

2.7.1 Remove EP number from unified phrases file (RPOS-457)

Repository files should not have the EP number included in the filename unless the file itself does not include such information. The unified repository file FIXRepository.xml has a generic name and includes the following:

```
<fix version="FIX.Latest_EP264" fixml="1" components="1" specUrl="">
```

The name of the phrases file for the unified repository (FIX.Latest_EP264_en_phrases.xml) includes the version, EP number as well as the language of the text inside. The file itself contains the following information:

```
<phrases xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
    xsi:noNamespaceSchemaLocation="FixPhrases.xsd"
    version="FIX.Latest_EP264"
    langId="en"
    generated="2021-04-13T10:19:32Z">
```

Even though version, EP number and language are all redundant in the filename, it is proposed to only remove the version and EP number from the name and align the name with its XSD file (FixPhrases.xsd). In case there are ever additional versions in other languages, the file names should be different, i.e. the language is to remain in the filename.

Change the filename of the phrases file as follows:

FROM: FIX.Latest_EP264_en_phrases.xml
TO: FixPhrases_en.xml

3 Issues and Discussion Points

There are no issues or discussion points.

4 Proposed Message Flow

There are no changes to existing FIX message flows.

5 FIX Message Tables

5.1 Message AccountSummaryReport(35=CQ)

ID=127

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =CQ
ApplicationSequenceControl		N	ADD SPEC-2440		
1699	AccountSummaryReportID	Y			
	truncated				
	Standard Trailer	Y			

Reference
2.6.36 Add missing ApplicationSequenceControl component in AccountSummaryReport(35=CQ)

5.2 Message AssignmentReport(35=AW)

ID=82

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =AW
	truncated				
PositionQty		N	CHANGE SPEC-2514		~~"~~Insert here ~~here~~ the set of "Position~~-~~Qty" fields defined in "Common Components of Application Messages~~"~~."
PositionAmountData		N	CHANGE SPEC-2514		Insert here ~~here~~ the set of "Position-Amount-Data" fields defined in "Common Components of Application Messages~~"~~."
	Truncated				

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Trailer	Y			

Reference
2.6.46 Remove quotes from AssignmentReport(35=AW) PositionQty component usage text

5.3 Message ConfirmationAck(35=AU)

ID=

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =AU
			truncated		
774	ConfirmRejReason	N	CHANGE	SPEC-2209	Conditionally required ~~Required~~ for ~~ConfirmStatus = 1~~ AffirmStatus(940) = ~~1~~ ~~(rejected)~~ 2 (Confirm rejected).
			truncated		
	Standard Trailer	Y			

Reference

2.2.15 Correct ConfirmAck(35=AU) ConfirmRejReason(774) field usage text

5.4 Message OrderCancelReplaceRequest(35=G)

ID=17

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =DL
			truncated		
60	TransactTime	~~Y~~			Time this order request was initiated/released by the trader or trading system.
Component <Stipulations>		N	ADD	SPEC-2457	
854	QtyType				
			truncated		
	Standard Trailer	Y			

5.5 Message OrderMassStatusRequest(35=AF)

ID=65

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =DL
			truncated		
585	MassStatusReqType	Y	CHANGE SPEC-2380		~~Specifies the scope of the mass status request~~
			truncated		
	Standard Trailer	Y			

Reference

2.2.19 Correct MassStatusReqType(585) = 8 (Status for orders for a target party) enum description (SPEC-2380)

5.6 Message PositionTransferInstruction(35=DL)

ID=148

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =DL
			truncated		
Component <Parties>		~~N~~Y	CHANGE	SPEC-2445	Specifies the source of the position transfer, e.g. the transferor.
Component <TargetParties>		Y			Specifies the target of the position transfer.
			truncated		
	Standard Trailer	Y			

Reference

2.2.20 Correct Parties and TargetParties components presence in PositionTransferInstruction(35=DL) and PositionTransferReport(35=DN)

5.7 Message PositionTransferReport(35=DN)

ID=150

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =DN
			truncated		

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
Component <Parties>		Y			Specifies the source of the position transfer, e.g. the transferor.
Component <TargetParties>		~~N~~Y	CHANGE	SPEC-2445	Specifies the target of the position transfer.
truncated					
	Standard Trailer	Y			

Reference

2.2.20 Correct Parties and TargetParties components presence in PositionTransferInstruction(35=DL) and PositionTransferReport(35=DN)

5.8 Message MarketDataStatisticRequest(35=DN)

ID=151

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =AU
truncated					
Component <MDStatisticReqGrp>		~~N~~Y	CHANGE	SPEC-2447	Used to specify the parameters for the calculation of statistics.
truncated					
	Standard Trailer	Y			

Reference

2.2.21 Correct MarketDataStatisticRequest(35=DO) /MDStatisticsReqGrpRptGrp component presence

5.9 Message MassOrder(35=DJ)

ID=

5.10 Message MassOrderAck(35=DK)

D=147

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =DK
truncated					

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
ApplicationSequenceControl		~~Y~~N	CHANGE SPEC-2444		For use in drop copy applications. NOT FOR USE in transactional applications.
2423	MassOrderRequestID	N	CHANGE SPEC-2455		~~Unique identifier of MassOrder(35=DJ) message as assigned by the submitter of the request.~~
2424	MassOrderReportID	N	CHANGE SPEC-2455		~~Unique identifier of MassOrder(35=DJ) message as assigned by the receiver~~
truncated					
	Standard Trailer	Y			

Reference
2.3.412.6.39 Correct ApplicationSequenceControl presence in MassOrderAck(35=DK)

5.11 Message PositionMaintenanceReport(35=AM)

ID=72

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	PositionMaintenanceReport
Message Abbreviated Name (for FIXML)	<PosMntRpt>
Category	PositionMaintenance
Action	__New _X_Change
Message Synopsis	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.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AM
Repository Component ID	72

Reference

2.6.9 Correct PositionMaintenanceReport(35=AM) message description

5.12 Message TradeCaptureReport(35=AE)

ID=64

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =AE
			truncated		
15	Currency	N	CHANGE SPEC-2563		Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAm~~ou~~t(381).
			truncated		
	Standard Trailer	Y			

Reference

2.6.20 Correct TradeCaptureReport(35=AE) and TradeCaptureReportAck(35=AR) Currency(15) field usage text

5.13 Message TradeCaptureReportAck(35=AR)

ID=77

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =AR
			truncated		
15	Currency	N	CHANGE SPEC-2563		Primary currency of the specified currency pair. Used to qualify LastQty(32) and GrossTradeAm~~ou~~t(381).
			Truncated		
	Standard Trailer	Y			

Reference

2.6.20 Correct TradeCaptureReport(35=AE) and TradeCaptureReportAck(35=AR) Currency(15) field usage text

5.14 Message ExecutionReport(35=8)

ID=9

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			MsgType =AR
			truncated		
11	ClOrdID	N	CHANGE SPEC-2610		Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11). In the case of quotes can be mapped to: - ~~QuoteMsgID(1166)~~QuoteID(117) of a single Quote(35=S) - QuoteEntryID(~~117~~299) of a MassQuote(35=i). - ~~MassOrderReportID(2424)~~BidID(390) or OfferID(1867) of a MassOrderAck(35=DK) - MassOrderReportID(2424) of a MassOrderAck(35=DK)
			Truncated		
	Standard Trailer	Y			

6 FIX Component Blocks

6.1 Component DerivativeInstrument

ID=2140

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1214	DerivativeSymbol	N	CHANGE		~~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.~~
1215	DerivativeSymbolSfx	N	CHANGE		~~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~~

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					~~to indicate a EUCP with lump-sum interest rather than discount price.~~
1216	DerivativeSecurityID	N	CHANGE		Takes precedence in identifying security to counterparty over SecurityAltID block. ~~Requires SecurityIDSource if specified.~~
1217	DerivativeSecurityIDSource	N	CHANGE		~~Required if SecurityID is specified.~~
DerivativeAltIDGrp		N			
1246	DerivativeProduct	N	CHANGE		~~Indicates the type of product the security is associated with (high-level category)~~
1228	DerivativeProduct Complex	N	CHANGE		~~Identifies an entire suite of products for a given market. In Futures this may be interest rates, agricultural, equity indexes, etc~~
1243	DerivFlexProductEligibilityIndicator	N	CHANGE		~~Used to indicate if a product or group of product supports the creation of flexible securities~~
1247	DerivativeSecurity Group	N	CHANGE		~~An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.~~
1248	DerivativeCFICode	N	CHANGE		~~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.
2892	DerivativeUPICode	N			
1249	DerivativeSecurity Type	N			It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Required for Fixed Income. Refer to Volume 7 - Fixed

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					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.)
1250	DerivativeSecurity SubType	N	CHANGE		~~Sub-type qualification/identification of the SecurityType (e.g. for SecurityType=MLEG). If specified, SecurityType is required.~~
1251	DerivativeMaturity MonthYear	N	CHANGE		~~Specifies the month and year of maturity.~~ 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.
1252	DerivativeMaturity Date	N	CHANGE		~~Specifies date of maturity (a full date).~~ 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.
1253	DerivativeMaturity Time	N			
1254	DerivativeSettleOn OpenFlag	N	CHANGE		~~Indicator to determine if Instrument is Settle on Open.~~
1255	DerivativeInstrmtA	N			

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	ssignmentMethod				
1256	DerivativeSecurityStatus	N	CHANGE		~~Gives the current state of the instrument~~
1276	DerivativeIssueDate	N	CHANGE		~~Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.~~
1257	DerivativeInstrRegistry	N	CHANGE		~~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.
1258	DerivativeCountryOfIssue	N	CHANGE		~~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.
1259	DerivativeStateOrProvinceOfIssue	N	CHANGE		~~A two-character state or province abbreviation.~~
1260	DerivativeLocaleOfIssue	N	CHANGE		~~The three-character IATA code for a locale (e.g. airport code for Municipal Bonds).~~
1261	DDerivativeStrikePrice	N	CHANGE		~~Used for derivatives, such as options and covered warrants~~
1262	DerivativeStrikeCurrency	N	CHANGE		~~Used for derivatives~~
1263	DerivativeStrikeMultiplier	N	CHANGE		~~Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.~~
1264	DerivativeStrikeValue	N	CHANGE		~~Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.~~
1265	DerivativeOptAttribute	N	CHANGE		~~Used for derivatives, such as options and covered warrants~~

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					~~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.~~
1266	DerivativeContractMultiplier	N	CHANGE		~~For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the nominal (e.g. contracts vs. shares) amount.~~
1438	DerivativeContractMultiplierUnit	N			
1442	DerivativeFlowScheduleType	N			
1267	DerivativeMinPriceIncrement	N	CHANGE		~~Minimum price increment for the instrument. Could also be used to represent tick value.~~
1268	DerivativeMinPriceIncrementAmount	N	CHANGE		~~Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231]~~
<...truncated...>					
1317	DerivativeSettlMethod	N	CHANGE		~~Settlement method for a contract. Can be used as an alternative to CFI Code value~~
1318	DerivativePriceQuoteMethod	N	CHANGE		~~Method for price quotation~~
1319	DerivativeValuationMethod	N	CHANGE		~~For futures, indicates type of valuation method applied~~
1576	DerivativePriceQuoteCurrency	N			
1320	DerivativeListMethod	N	CHANGE		~~Indicates whether strikes are pre-listed only or can also be defined via user request~~
1321	DerivativeCapPrice	N	CHANGE		~~Used to express the ceiling price of a capped call~~

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1322	DerivativeFloorPrice	N	CHANGE		~~Used to express the floor price of a capped put~~
1323	DerivativePutOrCall	N			
2684	DerivativeInTheMoneyCondition				Used to express in-the-moneyness behavior in general terms for the option without the use of DerivativeStrikePrice(1261) and DerivativePutOrCall(1323).
2688	DerivativeContraryInstructionEligibilityIndicator	N			
1299	DerivativeExerciseStyle	N	CHANGE		~~Type of exercise of a derivatives security~~
1225	DerivativeOptPayAmount	N	CHANGE		~~Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount~~
1271	DerivativeTimeUnit	N	CHANGE		~~Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)~~
1272	DerivativeSecurityExchange	N			Can be used to identify the security.
1273	DerivativePositionLimit	N	CHANGE		~~Position Limit for the instrument.~~
1274	DerivativeNTPositionLimit	N	CHANGE		~~Near-term Position Limit for the instrument.~~
1275	DerivativeIssuer	N			
1277	DerivativeEncodedIssuerLen	N	CHANGE		Must be set if DerivativeEncodedIssuer(1278) field is specified and must immediately precede it.
1278	DerivativeEncodedIssuer	N	CHANGE		~~Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.~~
1279	DerivativeSecurityDesc	N			
1280	DerivativeEncodedSecurityDescLen	N	CHANGE		Must be set if DerivativeEncodedSecurityDe

Component FIXML Abbreviation: <DerivInstrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					sc(1280) field is specified and must immediately precede it.
1281	DerivativeEncoded SecurityDesc	N	CHANGE		~~Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.~~
<...truncated...>					
</DerivInstrmt>					

Refence

2.6.49 Some fields in DerivativeInstrument component are missing DD descriptions (SPEC-719)

6.2 Component DerivativeEventsGrp

ID=2106

Component FIXML Abbreviation: <Evnt>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1286	NoDerivativeEvents		N			
→	1287	DerivativeEventType	N	CHANGE		~~Indicates type of event describing security~~
→	1288	DerivativeEventDate	N			
→	1289	erivativeEventTime	N	CHANGE		~~Specific time of event. To be used in combination with EventDate [1288]~~
truncated						
</Evnt>						

Refence

2.6.49 Some fields in DerivativeInstrument component are missing DD descriptions (SPEC-719)

6.3 Component DerivativeSecurityXML

ID=1061

Component FIXML Abbreviation: <SecXML>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1282	DerivativeSecurityX	N	CHANG		Must be set if

Component FIXML Abbreviation: <SecXML>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	MLLen		E		DerivativeSecurityXML(1283) field is specified and must immediately precede it.
1283	DerivativeSecurityXML		CHANGE		~~XML Data Stream describing the Security.~~
1284	DerivativeSecurityXMLSchema		CHANGE		~~XML Schema used to validate the XML used to describe the Security.~~
</SecXML>					

Refence

2.6.49 Some fields in DerivativeInstrument component are missing DD descriptions (SPEC-719)

6.4 Component Instrument

ID=1003

Component FIXML Abbreviation: <Instrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					
541	MaturityDate	N		SPEC-2370	Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&~~amp;~~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.
996	UnitOfMeasure	N			~~0~~
<...truncated...>					

Component FIXML Abbreviation: <Instrmt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
</Instrmt>					

Reference
2.6.33 Correct typo in Instrument component MaturityDate (541) usage text (SPEC-2370)
2.6.32 Remove typo in Instrument component UnitofMeasure(996) usage text (SPEC-2368)

6.5 Component LegPaymentScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentScheduleGrp
Component Abbreviated Name (for FIXML)	<PmtSched>
Component Type	___ Block Repeating __X_ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	The LegPaymentScheduleGrp is a repeating subcomponent of the LegPaymentStream component used to specify notional and rate steps in the payment stream.
Component Elaboration	The Fixing Lag Interval (LegPaymentScheduleFixingLagPeriod(41545) and LegPaymentScheduleFixingLagUnit(41546)) and the First Observation Offset Duration (LegPaymentScheduleFixingFirstObservationOffsetPeriod(41547) and LegPaymentScheduleFixingFirstObservationOffsetUnit(41548)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4043

Reference
2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.6 Component LegPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	<Float>
Component Type	___ Block Repeating __X_ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	LegPaymentStreamFloatingRate is a subcomponent of the LegPaymentStream component used to report the floating rate attributes of the payment stream.
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and LegPaymentStreamNegativeRateTreatment(40349)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (LegPaymentStreamCalculationLagPeriod(41578) and LegPaymentStreamCalculationLagUnit(41579)) and the First Observation Offset Duration (LegPaymentStreamFirstObservationOffsetPeriod(41580) and LegPaymentStreamFirstObservationOffsetUnit(41581)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4039

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40331	LegPaymentStreamRateIndex	N			
40332	LegPaymentStreamRateIndexSource	N			
43088	LegPaymentStreamRateIndexID	N			Conditionally required when LegPaymentStreamRateIndexIDSource(43089) is specified.
43089	LegPaymentStreamRateIndexIDSource	N			Conditionally required when LegPaymentStreamRateIndexID(43088) is specified.

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40333	LegPaymentStreamRateIndexCurveUnit	N			Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified.
40334	LegPaymentStreamRateIndexCurvePeriod	N			Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified.
43116	LegPaymentStreamRateIndex2	N	NEW		
43117	LegPaymentStreamRateIndex2Source	N	NEW		
43118	LegPaymentStreamRateIndex2ID	N	NEW		Conditionally required when LegPaymentStreamRateIndex2IDSource(43119) is specified.
43119	LegPaymentStreamRateIndex2IDSource	N	NEW		Conditionally required when LegPaymentStreamRateIndex2ID(43118) is specified.
41563	LegPaymentStreamRateIndex2CurveUnit	N	CHANGE		Conditionally required when LegPaymentStreamRateIndex2CurvePeriod~~2~~(41564) is specified.
41564	LegPaymentStreamRateIndex2CurvePeriod	N	CHANGE		Conditionally required when LegPaymentStreamRateIndex2CurveUnit~~2~~(41563) is specified.
<...*truncated*...>					
</*Float*>					

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

2.6.2 Correct field name references in floating rate components (SPEC-2541)

2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.7 Component LimitAmts

ID=1065

Component FIXML Abbreviation: <LmtAmts>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1630	NoLimitAmts	N	CHANGE		Number of limit amount

Component FIXML Abbreviation: <LmtAmts>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					occcurrences.
truncated					
</LmtAmts>					

Refence

2.6.21 Correct NoLimitAmts(1630) field usage text (SPEC-2564)

6.8 Component LotTypeRules

ID=2124

Component FIXML Abbreviation: <LotTypeRules>						
Tag	*Field Name*		*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1234	NoLotTypeRules		N			Number of Lot Types.
→	1093	LotType	N	CHANGE SPEC-2454		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.
→	1231	MinLotSize	N			Minimum lot size allowed based on lot type specified in LotType(1093)
</LotTypeRules>						

Reference
2.6.40 Correct LotType(1093) field usage text in component LotTypeRules (SPEC-2454)

6.9 Component MaturityRules

ID=2120

Component FIXML Abbreviation: <LotTypeRules>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
1236	NoMaturityRules	N			
truncated					

→	1226	EndMaturityMonthYear	N	CHANGE SPEC-2498		Ending maturity month~~y~~ year to which the StrikeIncrement applies. Price refers to the price of the underlying.
</LotTypeRules>						

Reference
2.6.45 Correct typo MaturityRules component EndMaturityMonthYear(1226) usage text (SPEC-2498)

6.10 Component MDFullGrp

ID=2031

Component FIXML Abbreviation: <Full>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					
290	MDEntryPositionNo	N	CHANGE SPEC-2171		~~Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1~~
truncated					
1023	MDPriceLevel	N	CHANGE SPEC-2171		~~Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1~~
truncated					
</Full>					

6.11 Compoenent MDIncrGrp

ID=2032

Component FIXML Abbreviation: <Incr>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					

290	MDEntryPositionNo	N	CHANGE SPEC-2171		~~Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1~~
truncated					
</Incr>					

6.12 Component PaymentScheculeGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentScheduleGrp
Component Abbreviated Name (for FIXML)	<PmtSched>
Component Type	___ Block Repeating __X_ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	The PaymentScheduleGrp is a repeating subcomponent of the StreamGrp component used to specify notional and rate steps of the payment stream.
Component Elaboration	The Fixing Lag Interval (PaymentScheduleFixingLagPeriod(41176) and PaymentScheduleFixingLagUnit(41177)) and the First Observation Offset Duration (PaymentScheduleFixingFirstObservationOffsetPeriod(41178) and PaymentScheduleFixingFirstObservationOffsetUnit(41179)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4077

Reference
2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.13 Component PaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	PaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	<Float>
Component Type	___ Block Repeating __X_ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	PaymentStreamFloatingRate is a subcomponent of the PaymentStream component used to report the floating rate attributes of the stream.
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and PaymentStreamNegativeRateTreatment(40807)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (PaymentStreamCalculationLagPeriod(41209) and PaymentStreamCalculationLagUnit(41210)) and the First Observation Offset Duration (PaymentStreamFirstObservationOffsetPeriod(41211) and PaymentStreamFirstObservationOffsetUnit(41212)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4074

[Other additional text detailing usage of the component may be entered below this line]

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40789	PaymentStreamRateIndex	N			
40790	PaymentStreamRateIndexSource	N			

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
43090	PaymentStreamRateIndexID	N			Conditionally required when PaymentStreamRateIndexIDSource(43091) is specified.
43091	PaymentStreamRateIndexIDSource	N			Conditionally required when PaymentStreamRateIndexID(43090) is specified.
40791	PaymentStreamRateIndexCurveUnit	N			Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified.
40792	PaymentStreamRateIndexCurvePeriod	N			Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified.
43112	PaymentStreamRateIndex2	N	NEW		
43113	PaymentStreamRateIndex2Source	N	NEW		
43114	PaymentStreamRateIndex2ID	N	NEW		Conditionally required when PaymentStreamRateIndex2IDSource(43115) is specified.
43115	PaymentStreamRateIndex2IDSource	N	NEW		Conditionally required when PaymentStreamRateIndex2ID(43114) is specified.
41194	PaymentStreamRateIndex2CurveUnit	N	CHANGE		Conditionally required when PaymentStreamRateIndex2CurveUnit~~2~~(41195) is specified.
41195	PaymentStreamRateIndex2CurvePeriod	N	CHANGE		Conditionally required when PaymentStreamRateIndex2CurvePeriod~~2~~(41194) is specified.
<...truncated...>					
</*Float*>					

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

2.6.2 Correct field name references in floating rate components (SPEC-2541)

2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.14 Component SideCrossOrdModGrp

ID=2059

Component FIXML Abbreviation: <SideCrossMod>

Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
552	NoSides	Y			Must be 1 or 2 if CrossType(549)=1(All-or-none Cross), 2 otherwise.
truncated					
→	583 ClOrdLinkID	N			
→	586 OrigOrdModTime	N	ADD SPEC-2611		
→	Parties component	N			
truncated					
</SideCrossMod>					

Reference
2.4.11 Correct missing field reference for OrigOrdModTime(586) in component SideCrossOrdModGrp (SPEC-2611)

6.15 Component StandardHeader

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StandardHeader
Component Abbreviated Name (for FIXML)	<~~BaseHeader~~Hdr>
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	The standard FIX message header
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	1024

Reference
2.5.1 Correct StandardHeader abbrName

6.16 Component StreamEffectiveDate

ID=4081

Component FIXML Abbreviation: <EfctvDt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					
	StreamEffectiveDateBusinessCenterGrp	N	CHANGE SPEC-2456		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.
truncated					
</EfctvDt>					

6.17 Component StreamEffectiveDateBusinessCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	StreamEffectiveDateBusinessCenterGrp
Component Abbreviated Name (for FIXML)	<BizCtr>
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	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.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	4122

Refence

2.2.22 Correct name of StreamEffectiveDateBusinessCenterGrp component (SPEC-2456)

6.18 Component TrdCapRptSideGrp

ID=2061

Component FIXML Abbreviation: <SideCrossMod>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
552	NoSides	Y			Must be 1 or 2 if CrossType(549)=1(All-or-none Cross), 2 otherwise.
	truncated				
→	2418 FirmTradeEventID	N			
→	635 ClearingFeeIndicator	N	ADD SPEC-2613		
→	578 TradeInputSource	N			
	truncated				
	</SideCrossMod>				

Reference
2.4.12 Correct missing field reference of ClearingFeeIndicator(635) to TrdCapRptSideGrp component (SPEC-2613)

6.19 Component UnderlyingComplexEvents

ID=2145

Component FIXML Abbreviation: <CmplxEvnt>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	truncated				
2052	UnderlyingComplexEventCondition	N	CHANGE SPEC-2565		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 occur~~a~~rences of events the first occurrence will specify the UnderlyingComplexEventCondition(2052) which links it with the second event.
	truncated				
	</CmplxEvnt>				

Refence

2.6.22 Correct UnderlyingComplexEventCondition(2052) field usage text (SPEC-2565)

6.20 Component UnderlyingPaymentScheduleGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentScheduleGrp
Component Abbreviated Name (for FIXML)	<PmtSched>
Component Type	___ Block Repeating __X_ Block
Category	[enter the category name here]
Action	__New _X_Change
Component Synopsis	The UnderlyingPaymentScheduleGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify notional and rate steps in the payment stream.
Component Elaboration	The Fixing Lag Interval (UnderlyingPaymentScheduleFixingLagPeriod(41893) and UnderlyingPaymentScheduleFixingLagUnit(41894)) and the First Observation Offset Duration (UnderlyingPaymentScheduleFixingFirstObservationOffsetPeriod(41895) and UnderlyingPaymentScheduleFixingFirstObservationOffsetUnit(41896)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceeding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4067

Reference
2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.21 Component UnderlyingPaymentStreamFloatingRate

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	LegPaymentStreamFloatingRate
Component Abbreviated Name (for FIXML)	<Float>
Component Type	___ Block Repeating __X_ Block
Category	[Common
Action	__New _X_Change
Component Synopsis	UnderlyingPaymentStreamFloatingRate is a subcomponent of the UnderlyingPaymentStream component used to report the floating rate attributes of the stream.
Component Elaboration	Note that if the floating rate index or the rate calculation goes negative for a calculation period and UnderlyingPaymentStreamNegativeRateTreatment(40638)=1 (Negative interest rate method) the Receiver pays the Payer the absolute floating rate, i.e. the Receiver pays the cash flow amount to the Payer. The Calculation Lag Interval (UnderlyingPaymentStreamCalculationLagPeriod(41926) and UnderlyingPaymentStreamCalculationLagUnit(41927)) and the First Observation Offset Duration (UnderlyingPaymentStreamFirstObservationOffsetPeriod(41928) and UnderlyingPaymentStreamFirstObservationOffsetUnit(41929)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately preceding each calculation.
To be finalized by FPL Technical Office	
Repository Component ID	4063

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40620	UnderlyingPaymentStreamRateIndex	N			
40621	UnderlyingPaymentStreamRateIndexSource	N			
43092	UnderlyingPaymen	N			Conditionally required when

Component FIXML Abbreviation: <*Float*>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
	tStreamRateIndexID				UnderlyingPaymentStreamRateIndexIDSource(43093) is specified.
43093	UnderlyingPaymentStreamRateIndexIDSource	N			Conditionally required when UnderlyingPaymentStreamRateIndexID(43092) is specified.
40622	UnderlyingPaymentStreamRateIndexCurveUnit	N			Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified.
40623	UnderlyingPaymentStreamRateIndexCurvePeriod	N			Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit(40622) is specified.
43120	UnderlyingPaymentStreamRateIndex2	N	NEW		
43121	UnderlyingPaymentStreamRateIndex2Source	N	NEW		
43122	UnderlyingPaymentStreamRateIndex2ID	N	NEW		Conditionally required when UnderlyingPaymentStreamRateIndex2IDSource(43123) is specified.
43123	UnderlyingPaymentStreamRateIndex2IDSource	N	NEW		Conditionally required when UnderlyingPaymentStreamRateIndex2ID(43122) is specified.
41911	UnderlyingPaymentStreamRateIndex2CurveUnit	N	CHANGE		Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod~~2~~(41912) is specified.
41912	UnderlyingPaymentStreamRateIndex2CurvePeriod	N	CHANGE		Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit~~2~~(41911) is specified.
<*...truncated...*>					
</*Float*>					

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

2.6.2 Correct field name references in floating rate components (SPEC-2541)

2.6.3 Correct Elaborations of floating rate component elaborations (SPEC-2542)

6.22 Component UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp
Component Abbreviated Name (for FIXML)	<BizCtr>
Component Type	_X_ Block Repeating ___ Block
Category	Common
Action	__New _X_Change
Component Synopsis	UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp 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.
Component Elaboration	
To be finalized by FPL Technical Office	
Repository Component ID	4128

See 2.2.1 Reduce length of names (SPEC-2538)

Component FIXML Abbreviation: <BizCtr>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
40968	NoUnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenters	N	CHANGE SPEC-2538		

→	40650	UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenter	N	CHANGE SPEC-2538		Required if NoUnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenters(40968) > 0.
</BizCtr>						

6.23 Component UnderlyingPaymentStreamNonDeliverableSettlTerms

ID=4064

Component FIXML Abbreviation: < NonDlvrblTrms >					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					
UnderlyingPaymentStreamNonDeliverableFixingDatesBiz~~usiness~~CenterGrp		N	CHANGE SPEC-2538		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.
truncated					
</ NonDlvrblTrms >					

6.24 Component UnderlyingStreamCalculationPeriodDates

ID=4058

Component FIXML Abbreviation: <CalcDts>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*

Component FIXML Abbreviation: <CalcDts>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
truncated					
40565	UnderlyingStreamCalculationFrequencyPeriod	N	CHANGE SPEC-2566		Conditionally required when UnderlyingStreamCalculationFrequencyUnit(40566) is specified.
truncated					
</CalcDts>					

Reference
2.6.23 Correct UnderlyingStreamCalculationFrequencyPeriod(40565) field usage text in UnderlyingStreamCalculationPeriodDates (SPEC-2566)

7 Category Changes

There are no changes to existing categories.

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
43112	PaymentStreamRateIndex2	NEW SPEC-2540	String	The payment stream's second floating rate index.	Ndx2	PaymentStreamFloatingRate component
43113	PaymentStreamRateIndex2Source	NEW SPEC-2540	int	The source of the payment stream's second floating rate index. Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790)	Ndx2Src	PaymentStreamFloatingRate component
43114	PaymentStreamRateIndex2ID	NEW SPEC-2540	String	Security identifier of the second floating rate index	Ndx2ID	PaymentStreamFloatingRate component
43115	PaymentStreamRateIndex2IDSource	NEW SPEC-2540	String	Source for the second floating rate index identified in PaymentStreamRateIndex2ID(2899) Uses enums from SecurityIDSourceCodeSet(cds22)	Ndx2IDSrc	PaymentStreamFloatingRate component
43116	LegPaymentStreamRateIndex2	NEW SPEC-2540	String	The payment stream's second floating rate index.	Ndx2	LegPaymentStreamFloatingRate component
43117	LegPaymentStreamRateIndex2Source	NEW SPEC-2540	int	The source of the payment stream's second floating rate index. Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790)	Ndx2Src	LegPaymentStreamFloatingRate component
43118	LegPaymentStreamRateIndex2ID	NEW SPEC-2540	String	Security identifier of the second floating rate index	Ndx2ID	LegPaymentStreamFloatingRate component

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
43119	LegPaymentStreamRateIndex2IDSource	NEW SPEC-2540	String	Source for the second floating rate index identified in LegPaymentStreamRateIndex2ID(43118) Uses enums from SecurityIDSourceCodeSet(cds22)	Ndx2IDSrc	LegPaymentStreamFloatingRate component
43120	UnderlyingPaymentStreamRateIndex2	NEW SPEC-2540	String	The payment stream's second floating rate index.	Ndx2	UnderlyingPaymentStreamFloatingRate component
43121	UnderlyingPaymentStreamRateIndex2Source	NEW SPEC-2540	int	The source of the payment stream's second floating rate index. Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790)	Ndx2Src	UnderlyingPaymentStreamFloatingRate component
43122	UnderlyingPaymentStreamRateIndex2ID	NEW SPEC-2540	String	Security identifier of the second floating rate index	Ndx2ID	UnderlyingPaymentStreamFloatingRate component
43123	UnderlyingPaymentStreamRateIndex2IDSource	NEW SPEC-2540	String	Source for the second floating rate index identified in UnderlyingPaymentStreamRateIndex2ID(43122) Uses enums from SecurityIDSourceCodeSet(cds22)	Ndx2IDSrc	UnderlyingPaymentStreamFloatingRate component
35	MsgType	CHANGE SPEC-2550	String	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 ***	MsgTyp	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				AM=PositionMaintenanceReport [Elaboration: 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.]		
63	SettlType	CHANGE SPEC-482	String	B=Broken date [Elaboration: 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~~B (Broken Date).]		
88	AllocRejCode	CHANGE SPEC-2208 SPEC-2330 SPEC-2570	int Reserved 100Plus	Identifies reason for rejection. 2= Incorrect or missing average price [Symbolic name: IncorrectAverage~~g~~Price] 5=Unknown OrderID(37) 6=Unknown ListID(66) 10=Unknown or stale ExcecID(17) 12=Unknown ClOrdID(11) 14= Duplicate or missing IndividualAllocI~~d~~D(467) [Symbolic name:		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				DuplicateOrMissingIndividualAllocI~~d~~D]		
103	OrdRejReason	CHANGE SPEC-2549	int Reserved 100Plus	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. 21= Algorithm risk threshold breached [Symbolic name: AlgorithmRiskThresholdBreached]	RejRsn	
213	XmlData	CHANGE SPEC-2361 SPEC-2552	XMLD~~d~~ata	Actual XML data stream (e.g. FIXML). See appropriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.	XmlData	
277	TradeCondition	CHANGE SPEC-2545	MultipleStringValue	Type of market data entry. AN= Official Closing Price (duplicate enumeration - use 'AJ' instead) [Symbolic name: OfficialClosingPriceDup]	TrdCond	
290	MDEntryPositionNo	CHANGE SPEC-2171	int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.	PosNo	
305	UnderlyingSecurityIDSource	CHANGE SPEC-2574	String Reserved 100Plus	Underlying security's SecurityIDSource. ~~Valid values: See SecurityIDSource (22) field~~		
373	SessionRejectReason	CHANGE SPEC-2605	int	Code to identify reason for a session-level Reject message. 17= Non Data value includes field delimiter (<SOH> character)	SessRejRsn	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Symbolic name: NonDataValueIncludesFieldDelimiter] 18= Invalid/Unsupported Application Version [Symbolic name: InvalidUnsupportedApplVer]		
385	MsgDirection	CHANGE SPEC-2553	char	Specifies the direction of the mess~~s~~age.	MsgDirctn	
394	BidType	CHANGE SPEC-2363	int	Code to identify the type of Bid Request. 2="Disclosed" sty~~t~~le (e.g. Japanese)	BidTyp	
423	PriceType	CHANGE SPEC-2567	int	Code to represent the price type. [Elaboration: ~~For Financing transactions PriceType(423) implies the repo type - Fixed or Floating - 9 (Yield) or 6 (Spread) respectively - and Price(44) gives the corresponding repo rate.~~ ~~See Volume 1 Glossary for further value definitions.~~]	PxTyp	
452	PartyRole	CHANGE SPEC-2340	int	Identifies the type or role of the PartyID (448) specified. Supported values: 81 = Broker ~~cient ID~~ clearing identifier	R	
456	SecurityAltIDSource	CHANGE SPEC-2574 SPEC-2164	String Reserved 100Plus	Identifies class or source of the SecurityAltID(455) value. ~~Required if SecurityAltID is specified.~~	AltIDSrc	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Uses enums from SecurityIDSource(22)		
459	UnderlyingSecurityAltIDSource	CHANGE SPEC-2574 SPEC-2164	String Reserved 100Plus	Identifies class or source of the UnderlyingSecurityAltID(458) value. Required if UnderlyingSecurityAltID is specified. ~~Valid values:~~ ~~Same valid values as the SecurityIDSource (22) field~~	AltIDSrc	
475	InvestorCountryOfResidence	CHANGE SPEC-2481	Country	The ISO 3166 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes.	InvestorCtryOfResidence	
477	DistribPaymentMethod	CHANGE SPEC-2389	int Reserved 1000Plus	~~A code identifying the payment method for a (fractional) distribution.~~ ~~13 through 998 are reserved for future use~~ ~~Values above 1000 are available for use by private agreement among counterparties.~~ Identifies the payment method for a (fractional) distribution. Used for CIV. Supported values: 999=Other Uses enums from DistribPaymentMethodCodeSet(cds477)	DistribPmtMethod	
492	PaymentMethod	CHANGE SPEC-2389	int Reserved 1000Plus	~~A code identifying the Settlement payment method. 16 through 998 are reserved for future use~~ ~~Values above 1000 are available for use by private agreement among counterparties.~~ Identifies the settlement payment method.	PmtMethod	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Supported values: 999=Other Uses enums from PaymentMethodCodeSet(cds492)		
495	TaxAdvantageType	CHANGE SPEC-2389	int Reserved 1000Plus	~~For CIV - a code identifying the type of tax exempt account in which purchased shares/units are to be held.~~ ~~30 - 998 are reserved for future use by recognized taxation authorities~~ ~~999=Other~~ ~~Values above 1000 are available for use by private agreement among counterparties.~~ Identifies the type of tax exempt account in which purchases shares/units are to be held. Used for CIV Uses enums from TaxAdvantageTypeCodeSet(cds495)	TaxAdvantageTyp	
585	MassStatusReqType	CHANGE SPEC-2380	int Reserved 100Plus	~~Mass Status Request Type~~ Specifies the type or scope of the mass order status request. Supported values: 8 = Status for orders for a ~~PartyID~~ party identifier	MassStatReqTyp ReqTyp in OrderMassHandling	
532	MassCancelRejectReason	CHANGE SPEC-2546	int Reserved 100Plus	Reason Order Mass Cancel Request was rejected. 1=Invalid or ~~U~~unknown ~~S~~security	MassCxlRejRsn	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				2= Invalid or u~~U~~nknown ~~U~~underlying security [Symbolic name: InvalidOrUnknownUnderlyingSecurity] 3=Invalid or ~~U~~unknown ~~P~~product 4=Invalid or ~~U~~unknown CFI Code 5= Invalid or ~~U~~unknown ~~S~~security ~~T~~type 6= Invalid or ~~U~~unknown ~~T~~trading ~~S~~session 7= Invalid or unknown ~~M~~market 8=Invalid or unknown ~~M~~market ~~S~~segment 9= Invalid or unknown ~~S~~security ~~G~~group 10=Invalid or unknown ~~S~~security ~~I~~issuer 11=Invalid or unknown ~~I~~issuer of ~~U~~underlying ~~S~~security		
606	LegSecurityAltIDSource	CHANGE SPEC-2574 SPEC-2164	String Reserved 100Plus	~~Multileg instrument's individual security's SecurityAltIDSource~~Alternate identifier for individual leg security of a multileg instrument. See SecurityAltIDSource (456) field for complete definition.	AltIDSrc	
674	LegAllocAcctIDSource	CHANGE SPEC-2477 SPEC-2575	~~String~~ int	Identifies ~~T~~the source of the LegAllocAccount(671). ~~See AllocAcctIDSource (661) for description and valid values.~~ Uses enums from AcctIDSource(660)	AllocAcctIDSrc	
687	LegQty	CHANGE SPEC-502	Qty	This field is deprecated and has been replaced by LegOrderQty(~~865~~685). This field will likely be removed from the FIX standard in a future version.	Qty	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
728	PosReqResultCodeSet	CHANGE SPEC-2547	int	Result of Request for Positions. Supported values: 99 = Other ~~(use Text (58) in conjunction with this code for an explaination)~~ [Elaboration: Use Text(58) for further explanation.]	Rslt	
761	BenchmarkSecurityIDSource	CHANGE SPEC-2623	String	Identifies class or source of the BenchmarkSecurityID (699) value. Required if BenchmarkSecurityID is specified. ~~Same values as the SecurityIDSource (22) field~~	SecIDSrc	
770	TrdRegTimestampType	CHANGE SPEC-2333	int	Trading / Regulatory timestamp type. Note of applicability: Values are required in various regulatory environments: required for US futures markets to support computerized trade reconstruction, required by MiFID II / MiFIR for transaction reporting and publication, and required by FINRA for reporting to the Consolidated Audit Trail (CAT). 9=Orderbook entry time [Elaboration: Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry time cannot change	Typ	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				during the lifetime of the order.]		
872	InstrAttribVaue	CHANGE SPEC-719	String	Attribute value appropriate to the InstrAttribType (871) field.	Val	
939	TrdRptStatus	CHANGE SPEC-2342	int	Trade Report Status 9=Deemed verified [Elaboration: 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 ~~by~~ but have not been confirmed by the trading parties.]	TrdRptStat	
965	SecurityStatus	CHANGE SPEC-2165	String	~~Used for derivatives. Denotes~~ Indicates the current state of the Instrument.	Status	
998	UnderlyingUnitOfMeasure	CHANGE SPEC-2555	String	Underlying instrument unit of measure. See UnitOfMeasure(996) for complete definition.	UOM	
999	LegUnitOfMeasure	CHANGE SPEC-2555	String	Multileg instrument unit of measure. See UnitOfMeasure(996) for complete definition.	UOM	
1023	MDPriceLevel	CHANGE SPEC-2171	int	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 ~~P~~price level.	MDPxLvl	
1008	SideTrdSubType	CHANGE SPEC-2494	int	Used on a multi-sided trade to specify the type of trade for a given side. Same values as TrdSubType(829).	TrdSubTyp	
1036	ExecAckStatus	CHANGE SPEC-2494	char	The status of this execution acknowledgement message.		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				2=Don't know / Rejected [Symbolic name: DontKnow]		
1146	MinPriceIncrementAmount	CHANGE SPEC-2429	Amt	Minimum price increment amount associated with ~~the~~ MinPriceIncrement (~~tag~~ 969). For listed derivatives, the value can be calculated ~~by~~ with multiplying MinPriceIncrement(969) by ContractMultiplier~~ValueFactor~~(231).	MinPxIncrAmt	
1214	DerivativeSymbol	CHANGE SPEC-719	String	~~Refer to definition for Symbol(55)~~Ticker symbol. Common, human understood representation of the security. See Symbol(55) for complete definition.	Sym	
1215	DerivativeSymbolSfx	CHANGE SPEC-719	String	~~Refer to definition for SymbolSfx(65)~~Additional information about the security (e.g. preferred, warrants, etc.). See SymbolSfx(65) for complete definition.	Sfx	
1216	DerivativeSecurityID	CHANGE SPEC-719	String	~~Refer to definition for SecurityID(48)~~Security identifier value (e.g. CUSIP, SEDOL, ISIN, etc). Requires DerivativeSecurityIDSource(1217). See SecurityID(48) for complete definition.	ID	
1217	DerivativeSecurityIDSource	CHANGE SPEC-719	String Reserved 100Plus	~~Refer to definition for SecurityIDSoruce(22)~~Identifies class or source of the DerivativeSecurityID(1217) value. See SecurityIDSource(22) for complete definition.	Src	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1218	NoDerivativeSecurityAltID	CHANGE SPEC-719	NumInGroup	~~Refer to definition for NoSecurityAltID(454)~~Number of alternate derivatuve security IDs.		
1219	DerivativeSecurityAltID	CHANGE SPEC-719	String	~~Refer to definition for SecurityAltID(455)~~Alternate derivative security identifier value of DerivativeSecurityAltIDSource(1220) type. Requires DerivativeSecurityAltIDSource(1220).	ID	
1220	DerivativeSecurityAltIDSource	CHANGE SPEC-2574 SPEC-2164 SPEC-719	String Reserved 100Plus	~~Refer to definition for SecurityAltIDSource(456)~~Identifies class or source of the DerivativeSecurityAltID(1219) value.	Src	
1225	DerivativeOptPayAmount	Change SPEC-719	Amt	Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount. See OptPayoutAmount(1195) for complete definition.	OptPayAmt	
1228	DerivativeProductComplex	CHANGE SPEC-719	String	~~Refer to ProductComplex(1227)~~Identifies an entire suite of products for a given market. See ProductComplex(1227) for complete definition.	ProdCmplx	
1243	DerivFlexProductEligibilityIndicator	CHANGE SPEC-719	Boolean	~~Refer to FlexProductEligibilityIndicator(1242)~~Used to indicate if a product or group of product supports the creation of flexible securities. See FlexProductEligibilityIndicator(1242)	FlexProdElig	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				for complete definition.		
1246	DerivativeProduct	CHANGE SPEC-719	int	The type of product the security is associated with. See Product(460) for complete definition.	Prod	
1247	DerivativeSecurityGroup	CHANGE SPEC-719	String	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.	Grp	
1248	DerivativeCFICode	CHANGE SPEC-719	String	The type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. See CFICode(461) for complete definition.	CFI	
1249	DerivativeSecurityType	CHANGE SPEC-719	String	The type of security. See SecurityType(167) for complete definition.	SecTyp	
1250	DerivativeSecuritySubType	CHANGE SPEC-719	String	Sub-type qualification/identification of the security type. See SecuritySubType(762) for complete definition.	SecSubTyp	
1251	DerivativeMaturityMonthYear	CHANGE SPEC-719	MonthYear	Month and Year of the maturity (used for standardized futures and options). See MaturityMonthYear(200) for complete definition.	MMY	
1252	DerivativeMaturityDate	CHANGE SPEC-719	LocalMktDate	Date of maturity. See MaturityDate(541) for complete definition.	MatDt	
1253	DerivativeMaturityTime	CHANGE SPEC-719	TZTimeOnly	Time of security's maturity expressed in local time with offset to UTC specified.	MatTm	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				See MaturityTime(1079) for complete definition.		
1254	DerivativeSettleOnOpenFlag	CHANGE SPEC-719	String	Indicator to determine if instrument is settle on open. See SettleOnOpenFlag(966) for complete definition.	SettlOnOpenFlag	
1255	DerivativeInstrmtAssignmentMethod	CHANGE SPEC-719	char	Method under which assignment was conducted. See InstrmtAssignmentMethod(1049) for complete definition.	AsgMeth	
1256	DerivativeSecurityStatus	CHANGE SPEC-2165 SPEC-719	String	Indicates the current state of the derivative instrument. See SecurityStatus(965) for complete definition.	Status	
1257	DerivativeInstrRegistry	CHANGE SPEC-719	String	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.	Rgstry	
1258	DerivativeCountryOfIssue	CHANGE SPEC-719	Country	ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). See CountryOfIssue(470) for complete definition.	Ctry	
1259	DerivativeStateOrProvinceOfIssue	CHANGE SPEC-719	String	A two-character state or province abbreviation. See StateOrProvinceOfIssue(471) for complete definition.	StPrv	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1260	DerivativeLocaleOfIssue	CHANGE SPEC-719	String	Identifies the locale or region of issue. ~~Refer to~~ See LocaleOfIssue(472) for complete definition.	Lcl	
1261	DerivativeStrikePrice	CHANGE SPEC-719	Price	Strike price for an option. See StrikePrice(202) for complete definition.	StrkPx	
1262	DerivativeStrikeCurrency	CHANGE SPEC-719	Currency	Currency in which the strike price is denominated. See StrikeCurrency(947) for complete definition.	StrkCcy	
1263	DerivativeStrikeMultiplier	CHANGE SPEC-719	float	Multiplier applied to the strike price for the purpose of calculating the settlement value. See StrikeMultiplier(967) for complete definition.	StrkMult	
1264	DerivativeStrikeValue	CHANGE SPEC-719	float	The number of shares/units for the financial instrument involved in the option trade. See StrikeValue(968) for complete definition.	StrkValu	
1265	DerivativeOptAttribute	CHANGE SPEC-719	char	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.	OptAt	
1266	DerivativeContractMultiplier	CHANGE SPEC-719	float	Specifies the ratio or multiply factor to convert from nominal units (e.g. contracts) to total units (e.g. shares) (e.g.	Mult	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				1.0, 100, 1000, etc.). See ContractMultiplier(231) for complete definition.		
1267	DerivativeMinPriceIncrement	CHANGE SPEC-719	float	Minimum price increase for a given exchange-traded Instrument. See MinPriceIncrement(969) for complete definition.	MinPxIncr	
1268	DerivativeMinPriceIncrementAmount	CHANGE SPEC-719	Amt	Minimum price increment amount associated with the minimum price increment. See MinPriceIncrementAmount(1146) for complete definition.	MinPxIncrAmt	
1269	DerivativeUnitOfMeasure	CHANGE SPEC-719	String	The unit of measure of the underlying commodity upon which the contract is based. See UnitOfMeasure(996) for complete definition.	UOM	
1270	DerivativeUnitOfMeasureQty	CHANGE SPEC-719	Qty	Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based. See UnitOfMeasureQty(11147) for complete definition.	UOMQty	
1271	DerivativeTimeUnit	CHANGE SPEC-719	String	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.	TmUnit	
1272	DerivativeSecurityExchange	CHANGE SPEC-719	Exchange	Market used to help identify a security. See SecurityExchange(207) for complete definition.	Exch	

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Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1273	DerivativePositionLimit	CHANGE SPEC-719	int	Position limit for a given exchange-traded product. See PositionLimit(970) for complete definition.	PosLmt	
1274	DerivativeNTPositionLimit	CHANGE SPEC-719	int	Position limit in the near-term contract for a given exchange-traded product. See NTPositionLimit(971) for complete definition.	NTPosLmt	
1275	DerivativeIssuer	CHANGE SPEC-719	String	Name of security issuer. See Issuer(106) for complete definition.	Issr	
1276	DerivativeIssueDate	CHANGE SPEC-719	LocalMkt Date	The date on which the security is issued. See IssueDate(225) for complete definition.	IssDt	
1277	DerivativeEncodedIssuerLen	CHANGE SPEC-719	Length	Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field. See EncodedIssuerLen(348) for complete definition.	EncIssrLen	
1278	DerivativeEncodedIssuer	CHANGE SPEC-719	Data	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.	EncIssr	
1279	DerivativeSecurityD	CHANGE	String	Can be used by the venue or one of the	Desc	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
	esc	SPEC-719		trading parties to provide a non-normative textual description for the financial instrument. See SecurityDesc(107) for complete definition.		
1280	DerivativeEncodedSecurityDescLen	CHANGE SPEC-719	Length	Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field. See EncodedSecurityDescLen(350) for complete definition.	EncSecDescLen	
1281	DerivativeEncodedSecurityDesc	CHANGE SPEC-719	data	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.	EncSecDesc	
1282	DerivativeSecurityXMLLen	CHANGE SPEC-719	Length	The length of the DerivativeSecurityXML(1283) data block. See SecurityXMLLen(1184) for complete definition.	SecXMLLen	
1283	DerivativeSecurityXML	CHANGE SPEC-719 SPEC-2593	XMLdata	~~Refer to definition of SecurityXML(1185)~~ XML definition for the security. See SecurityXML(1185) for complete definition.	SecXML	
1284	DerivativeSecurityX	CHANGE	String	~~Refer to definition of~~	Schema	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
	MLSchema	SPEC-719		~~SecurityXMLSchema(1186)~~The schema used to validate the contents of DerivativeSecurityXML(1283). See SecurityXMLSchema(1186) for complete definition.		
1285	DerivativeContractSettlMonth	CHANGE SPEC-719	MonthYear	Specifies when the contract (i.e. MBS/TBA) will settle. See ContractSettlMonth(667) for complete definition.	CSetMo	
1286	NoDerivativeEvents	CHANGE SPEC-719	NumInGroup	Number of repeating DerivativeEventType entries.		
1287	DerivativeEventType	CHANGE SPEC-719	Int	Code to represent the type of event. See EventType(865) for complete definition.	EventTyp	
1288	DerivativeEventDate	CHANGE SPEC-719	LocalMktDate	Date of event. See EventDate(866) for complete definition.	Dt	
1289	DerivativeEventTime	CHANGE SPEC-719	UTCTimestamp	Specific time of event. To be used in combination with DerivativeEventDate(1288). See EventTime(1145) for complete definition.	Tm	
1290	DerivativeEventPx	CHANGE SPEC-719	Price	Predetermined price of issue at event. See EventPx(867) for complete definition.	Px	
1291	DerivativeEventText	CHANGE SPEC-719	String	Comments related to the event. See EventText(868) for complete definition.	Txt	
1292	NoDerivativeInstrumentParties	CHANGE SPEC-719	NumInGroup	~~Refer to definition of NoParties(453)~~Number of repeating		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				derivative instrument party entries.		
1293	DerivativeInstrumentPartyID	CHANGE SPEC-719	String	~~Refer to definition of PartyID(448)~~Party identifier/code. See PartyID(448) for complete definition.	ID	
1294	DerivativeInstrumentPartyIDSource	CHANGE SPEC-719	char	~~Refer to definition of PartyIDSource(447)~~Identifies class or source of the DerivativeInstrumentPartyID (1293) value. Required if DerivativeInstrumentPartyID(1293) is specified. See PartyIDSource(447) for complete definition.	Src	
1295	DerivativeInstrumentPartyRole	CHANGE SPEC-719	int	~~REfer to definition of PartyRole(452)~~Identifies the type or role of the DerivativeInstrumentPartyID (1293) specified. See PartyRole(452) for complete definition.	R	
1296	NoDerivativeInstrumentPartySubIDs	CHANGE SPEC-719	NumInGroup	~~Refer to definition for NoPartySubIDs(802)~~Number of derivative instrument party sub IDs.		
1297	erivativeInstrumentPartySubID	CHANGE SPEC-719	String	Party sub-identifier. ~~Refer to definition for PartySubID(523)~~ See PartySubID(523) for co0mplete definition.	ID	
1298	DerivativeInstrumentPartySubIDType	CHANGE SPEC-719	int	Type of party sub-identifier. ~~Refer to definition for PartySubIDType(803)~~ See PartySubIDType(803) for complete	Typ	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				definition.		
1299	DerivativeExerciseStyle	CHANGE SPEC-719	int	Type of exercise.~~ of a derivatives security~~ See ExerciseStyle(1194) for complete definition.	ExerStyle	
1311	NoDerivativeInstrAttrib	CHANGE SPEC-719	NumInGroup	Number of instrument attributes.		
1313	DerivativeInstrAttribType	CHANGE SPEC-719	int	Type of instrument attribute. ~~Refer to definition of InstrAttribType(871)~~ See InstrAttribType(871) for complete definition.	Typ	
1314	DerivativeInstrAttribValue	CHANGE SPEC-719	String	Attribute value appropriate to the DerivativeInstrAttribValue(1313) field. ~~Refer to definition of InstrAttribValue(872)~~ See InstrAttribValue(872) for complete definition.	Val	
1315	DerivativePriceUnitOfMeasure	CHANGE SPEC-719	String	Used to express the UOM of the price if different from the contract. See PriceUnitOfMeasure(1191) for complete definition.	PxUOM	
1316	DerivativePriceUnitOfMeasureQty	CHANGE SPEC-719	Qty	Used to express the UOM Quantity of the price if different from the contract. See PriceUnitOfMeasureQty(1192) for complete definition.	PxUOMQty	
1317	DerivativeSettlMethod	CHANGE SPEC-719	String	Settlement method for a contract or instrument. ~~Additional values may be used with bilateral agreement.~~ See SettlMethod(1193) for complete definition.	SettlMeth	
1318	DerivativePriceQuot	CHANGE	String	~~Refer to definition of~~	PxQteMeth	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
	eMethod	SPEC-719		~~PriceQuoteMethod(1196)~~Specifies the method for price quotation. See PriceQuoteMethod(1196) for complete definition.		
1319	DerivativeValuation Method	CHANGE SPEC-719	String	~~Refer to definition of PriceQuoteMethod(1196)~~Specifies the method for price quotation. See ValuationMethod(1197) for complete definition.	ValMeth	
1320	DerivativeListMetho d	CHANGE SPEC-719	Int	Indicates whether instruments are pre-listed only or can also be defined via user request. See ListMethod(1198) for complete definition.	ListMeth	
1321	DerivativeCapPrice	CHANGE SPEC-719	Price	~~Refer to definition of CapPrice(1199)~~Used to express the ceiling price of a capped call. See CapPrice(1199) for complete definition.	CapPx	
1322	DerivativeFloorPrice	CHANGE SPEC-719	Price	~~Refer to definition of FloorPrice(1200)~~Used to express the floor price of a capped put. See FloorPrice(1200) for complete definition.	FlrPx	
1323	DerivativePutOrCall	CHANGE SPEC-719	int	Indicates whether an option contract is a put, call, chooser or undetermined. See PutOrCall(201) for complete definition.	PutCall	
1430	VenueType	CHANGE SPEC-2332	char	Identifies the type of venue where a trade was executed.	VenuTyp	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				V=Voice negotiation		
1436	LegContractMultiplierUnit	CHANGE SPEC-2514	int	"Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit LegContractMultiplier(~~tag~~ 614) is expressed in."	MultTyp	
1438	DerivativeContractMultiplierUnit	CHANGE SPEC-719	int	Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit DerivativeContractMultiplier(~~tag~~ 1266)is expressed in. **See ContractMultiplierUnit(1435) for complete definition.**	MultTyp	
1442	DerivativeFlowScheduleType	CHANGE SPEC-719	int	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.	FlowSchedTyp	
1468	EncodedSecurityListDescLen	CHANGE SPEC-2587 SPEC-2588	Length	Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc(~~tbd~~1469) field.	EncListDescLen	
1469	EncodedSecurityListDesc	CHANGE SPEC-2588	data	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	EncListDesc	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				be specified in the SecurityListDesc(1467) field.		
1473	NewsCategory	CHANGE SPEC-2556	int	Category of news message.	NewsCatgy	
1542	InstrumentScopeSecurityAltIDSource	CHANGE SPEC-2574 SPEC-2164	String Reserved 100Plus	Used to limit instrument scope to specified security alternate identifier source. See SecurityAltIDSource(456) field for complete definition. Uses enum from SecurityIDSource(22).	AltIDSrc	
1576	DerivativePriceQuoteCurrency	CHANGE SPEC-719	Currency	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.	PxQteCcy	
1620	InstrumentScopeEncodedSecurityDescLen	CHANGE SPEC-2589	Length	Byte length of encoded (non-ASCII characters) InstrumentScopeEncodedSecurityDesc(1621) field	EncDescLen	
1621	InstrumentScopeEncodedSecurityDesc	CHANGE SPEC-2589	data	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	EncDesc	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				InstrumentScopeSecurityDesc(1556) field.		
1652	RelatedSecurityType	CHANGE SPEC-2315	String	Security type of the related instrument. Use enum values from SecurityType(167)	SecTyp	
1722	DerivativeUnitOfMeasureCurrency	CHANGE SPEC-719	Currency	Indicates the currency of the unit of measure. Conditionally required when DerivativeUnitOfMeasure(1269) = Ccy. See UnitOfMeasureCurrency(1716) for complete definition.	UOMCcy	
1723	DerivativePriceUnitOfMeasureCurrency	CHANGE SPEC-719	Currency	Indicates the currency of the price unit of measure. Conditionally required when DerivativePriceUnitOfMeasure(1315) = Ccy. See PriceUnitOfMeasureCurrency(1717) for complete definition.		
1777	NoEntitlementAttrib	CHANGE SPEC-2364	~~int~~NumInGroup	Number of entitlement attributes.		
1905	RegulatoryTradeIDSource	CHANGE SPEC-2537	String	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entit~~i~~y identifier may be assigned by a regulator.	Src	
1994	UnderlyingObligationID	CHANGE SPEC-2557	String	For a CDS basket or pool identifies the reference obligation. [Elaboration: UnderlyingObligationID(1994) is reserved for the reference entity for baskets or pools. In a CDS single name the reference	ObligID	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				entity is identified in instrument ID and the obligations are identified in UnderlyingObligationID(1994).]		
2011	UnderlyingSecurityStatus	CHANGE SPEC-2165	String	~~Gives~~ Indicates the current state of the underlying instrument.	Status	
2087	ValuationBusinessCenter	CHANGE SPEC-2539	String	Identifies the business center whose calendar is used for valuation, e.g. ~~GLOB~~GBLO. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values.	ValBizCtr	
2109	AttachmentEncodingType	CHANGE SPEC-2504	Int Reserved 100Plus	The encoding type of the content provided in EncodedAttachment(2112). [Elaboration: ~~MessageEncoding(347) that defines how FIX fields of type Data are encoded.~~ The AttachmentEncodingType(2109) is a distinct and separate concept from MessageEncoding(347) that defines how FIX fields of type data are encoded. The MessageEncoding(347) is used to embed text in another character set (e.g. Unicode or Shift-JIS) within FIX.] Supported values: 0 = Base64 encoding [Elaboration: ~~Base64 encoding~~] 1 = ~~Unencoded binary content~~ Raw binary		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: Unencoded binary content]		
2148	LegSecurityStatus	CHANGE SPEC-2165	String	~~Used for derivatives. Denotes~~ Indicates the current state of the ~~InstrumentLeg~~ leg instrument.	Status	
2377	DerivativeInstrumentPartyRoleQualifier	CHANGE SPEC-719	int	Used to further qualify the value of DerivativeInstrumentPartyRole(1295). ~~See InstrumentPartyRoleQualifier(2378) for complete definition.~~	Qual	
2424	MassOrderReportID	CHANGE SPEC-2455	String	Unique message identifier for the response to a mass order request as assigned by the receiver of the orders.	MassOrdRptID	
2594	OrderAttributeType	CHANGE SPEC-2525 SPEC-2583	int Reserved 100Plus	The type of order attribute. 5=Systematic internaliser order [Elaboration: When OrderAttributeValue(2595)=Y, it signifies the order is submitted by a systematic internaliser.] [Symbolic name: SystematicInternaliserOrder] 8=Large in scale [Elaboration: ~~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 above normal market size.~~ In the context of MiFIR Article 4(1)(c) and Article 9(1)(a), when	Typ	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				OrderAttributeValue(2595)=Y, it signifies that the order is large in scale compared to normal market size.]		
2670	TrdRegPublicationReason	CHANGE SPEC-2590	int	Additional reason for trade publication type specified in TrdRegPublicationType(2669). Reasons may be specific to regulatory trade publication rules. 10= No public price and/or size quoted due to order being hidden [Elaboration: In the ~~c~~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.]	Rsn	
2676	MaximumPrice~~Percentage~~Deviation	CHANGE SPEC-2335	Percentage	Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.</	MaxPx~~Pctage~~Deviatn	
2684	DerivativeInTheMoneyCondition	CHANGE SPEC-719	int	Specifies an option instrument's "in the money" condition in general terms. See InTheMoneyCondition(2681) for complete definition.	ITMCond	
2688	DerivativeContraryInstructionEligibilityIndicator	CHANGE SPEC-719	Boolean	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	CntraryInstEligInd	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				context of DerivativeInTheMoneyCondition(2684). When not specified, the eligibility is undefined or not applicable. See ContraryInstructionEligibilityIndicator(2685) for complete definition.		
2725	CommissionAmountSubType	CHANGE SPEC-2551	int	Further sub classification of the CommissionAmountType(2641). 21= Commission sharing agreement (CSA)	SubTyp	
2763	AveragePriceType	CHANGE SPEC-2603	int	The average pricing model used for block trades. 2= Percent of volume average price [Symbolic name: PercentOfVolumeAv~~v~~eragePrice]	Typ	
2798	EncodedMatchEx~~ecc~~eptionText	CHANGE SPEC-2561	data	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.	EncTxt	
2892	DerivativeUPICode	CHANGE SPEC-719	String	Uniquely identifies the product of a derivative instrument using ISO 4914. See UPICode(2891) for ~~further detail~~ **complete definition**.	UPI	
40028	CashSettlQuoteAmo	CHANGE	Amt	When determining the cash settlement	QteAmt	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
	unt	SPEC-2543		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.		
40030	UnderlyingCashSettlMinimumQuoteAmount	CHANGE SPEC-2543	Amt	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 releveant obligation currency) or the (minimum) quoted amount.	MinQteAmt	
40045	ContractualMatrixTerm	CHANGE SPEC-2558	String	Specifies the applicable key into the releveant 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.	Trm	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
40197	ProtectionTermEventDayType	CHANGE SPEC-2596	int	Day type for events that specify a period and unit. Remove enumDatatype 40810.	DayTyp	
40206	PysicalSettlBusinessDays	CHANGE SPEC-2559	Int	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.	BizDays	
40207	PhysicalSettlMaximumBusinessDays	CHANGE SPEC-2559	int	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.	MaxBizDays	
40323	LegPaymentStreamRateCutoffDateOffsetPeriod	CHANGE SPEC-2542	int	Time unit multiplier for the relative rate cut-off date offset. This is generally the number of days preceeding the period end date or termination date, as appropriate, for the specified floating rate index.	CutoffPeriod	
40535	LegProvisionPartyIDSource	CHANGE SPEC-2614	char ~~Reserved 4000Plus~~	Identifies the class or source of LegProvisionPartyID(40534).		
40649	UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizDayConvention	CHANGE SPEC-2538	int	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	BizDayCnvtn	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				component.		
40698	UnderlyingPaymentScheduleInterimExchangeDates~~Business~~BizDayConvention(	CHANGE SPEC-2538	int	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.	BizDayCnvtn	
40960	NoStreamEffective**Date**BusinessCenters	CHANGE SPEC-2456	NumInGroup	Number of business centers in the repeating group.	-	
40968	NoUnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenters	CHANGE SPEC-2538	NumInGroup	Number of business centers in the repeating group.	-	
41352	LegCashSettlQuoteAmount	CHANGE SPEC-2543	Amt	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.	QteAmt	
41354	LegCashSettlMinimumQuoteAmount	CHANGE SPEC-2543	Amt	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		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				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 releveant obligation currency) or the (minimum) quoted amount.		
41602	LegPhysicalSettlBusinessDays	CHANGE SPEC-2559	int	The number of business days used in the determination of physical settlement. Its precise meaning depends on the context in which this is used.	BizDays	
41603	LegPhysicalSettlMaximumBusinessDays	CHANGE SPEC-2559	int	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.	MaxBizDays	
41617	LegProtectionTermXID	CHANGE SPEC-2442	XID	A named string value referenced from Underlying~~Leg~~ProtectionTermXIDRef(41314).	XID	
41631	LegProtectionTermEventDayType	CHANGE SPEC-2596	int	Day type for events that specify a period and unit. .	DayTyp	
41873	EncodedUnderlyingMarketDisruptionFallbackUnderlierSec~~urity~~DescLen	CHANGE SPEC-2538	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41874) field.	EncDescLen	
41885	UnderlyingPaymentScheduleRateConversionFactor(	CHANGE SPEC-2560	float	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 ommitted, the schedule rate conversion factor is 1.	RtFctr	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
42049	UnderlyingCashSettlQuoteAmount	CHANGE SPEC-2543	Amt	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.	QteAmt	
42051	UnderlyingCashSettlMinimumQuoteAmount	CHANGE SPEC-2543	Amt	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 relev~~e~~ant obligation currency) or the (minimum) quoted amount.	MinQteAmt	
42064	UnderlyingPhysicalSettlTermXID	CHANGE SPEC-2443	XID	A named string value referenced by UnderlyingSettl~~ement~~TermXIDRef(41315).	XID	
42083	UnderlyingProtectionTermEventDayType	CHANGE SPEC-2596	int	Day type for events that specify a period and unit. Change enumDatatype from 40810 to 40197.	DayTyp	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
42143	UnderlyingProvisionOptionRelevantUnderlyingDateBiz~~usiness~~DayConvention	CHANGE SPEC-2538	int	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.	Typ	
42206	LegContractualMatrixTerm	CHANGE SPEC-2558	String	Specifies the applicable key into the releveant 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.	Trm	
43109	PaymentStreamFormulaLength	CHANGE SPEC-2586	Length	Byte length of encoded (non-ASCII characters) PaymentStreamFormula(42648) field.	FrmlaLen	
43110	LegPaymentStreamFormulaLength	CHANGE SPEC-2586	Length	Byte length of encoded (non-ASCII characters) LegPaymentStreamFormula(42486) field.	FrmlaLen	
43111	UnderlyingPaymentStreamFormulaLength	CHANGE SPEC-2586	Length	Byte length of encoded (non-ASCII characters) UnderlyingPaymentStreamFormula(42982) field.	FrmlaLen	

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used
Deviation	Deviatn	MaximumPriceDeviation

Appendix D - Usage Examples

NONE