FIX Global Technical Committee
Errors and Omissions 2022

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Revision 0.2

Proposal Status: Released

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Document History

Revision	Date	Author	Revision Comments
0.1	April 1, 2023	GTC Technical Staff	Initial draft of document
0.2	August 15, 2023	GTC Technical Staff	Minor clarifications and corrections for ASBUILT publication

1 Introduction

This proposal seeks to correct errors and omissions discovered in the FIX Latest 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-2022/16385) 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 by FIX version in no specific order.

2.1 FIX.Latest E&O

2.1.1 Correct data type XID description - correct XID reference (SPEC-2668)

Typo: description of datatype XID has "ID" instead of "XID" in one place:

The constraint added by this datatype is that the values of all the fields that have an XID datatype in a FIX message must be unique.

2.1.2 Add codeset and Reserved100Plus union data type to TriggerTradingSessionID(1113) and TriggerTradingSessionSubID(1114) (SPEC-2656)

TriggerTradingSessionID(1113) and TriggerTradingSessionSubID(1114) of the TriggeringInstruction component do not use the same code sets as TradingSessionID(336) and TradingSessionSubID(625) respectively. They do not use any code set and are also missing the union datatype Reserved100Plus to permit user-defined values.

2.1.3 Correct elaboration text for TradeContingency(2387) = 0 (Does not apply) (SPEC-2671)

Typo in elaboration of enum value 0 of TradeContingency(2387):

The trade is for an ==for== asset class that is not traded with contingency.

Remove an extra "for" - should be

The trade is for an asset class that is not traded with contingency.

2.1.4   Correct sort order of TradeConditionCodeSet(277) = 0 (Cancel) (SPEC-2657)

Error in sort order of TradeConditionCodeSet in FIXimate. Value 0=Cancel shows up between values AK and AL but should instead show up between values BE and 1=Implied Trade.

2.1.5   Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

1. PartyIDSource(447) = H (CSD participant/member code (e.g.. Euroclear, DTC, CREST or Kassenverein number)

2. AcctIDSource(660) = 6 (Special Segregated Account ID) elaboration
Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing..

3. LegPaymentStreamPricingDayOfWeek(41597) description
The day of the week on which pricing takes place..

4. NestedParties(ID=1008) Synopsis
It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message..

5. NestedParties2(ID=1009) Synopsis
It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message..

6. NestedParties3(ID=1010) Synopsis
It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message..

7. Message NewOrderList(35=E) field reference ListExecInstType(433) field usage text
Controls when execution should begin For CIV Orders indicates order of execution..

8. Message OrderCancelReplaceRequest(35=G) field reference ClOrdID(11) field usage text
Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor..

9. Message QuoteRequest(35=R) component reference RootParties usage text
Insert here the set of "Root Parties" fields defined in "common components of application messages"
Used for acting parties that applies to the whole message, not individual legs, sides, etc..

Note missing period after first sentence as well.

10. Message MultilegOrderCancelReplace(35=AC) field reference ClOrdID(11) field usage text
Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor..

11. Message QuoteRequestReject(35=AG) component reference RootParties usage text
Insert here the set of "Root Parties" fields defined in "common components of application messages"
Used for acting parties that applies to the whole message, not individual legs, sides, etc..

Note missing period after first sentence as well.

2.1.6 Correct typo for relevant in group usage text in ProvisionOptionRelevantUnderlyingDate and UnderlyingProvisionOptionRelevantUnderlyingDate (SPEC-2659)

Typo "relevent" instead of "relevant" in group usage comment of

> ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp in
> ProvisionOptionRelevantUnderlyingDate(ID=4016)

The specified values would be specific to this instance of the provisional option relevant underlying date.

> UnderlyingProvisionOptionRelevantUnderlyingDateBusinessCenterGrp in
> UnderlyingProvisionOptionRelevantUnderlyingDate(ID=4305)

The specified values would be specific to this instance of the provisional option relevent underlying date.

2.1.7 Correct abbreviation of DerivativeSettleOnOpenFlag(1254) to be SettlOnOpenFlag (SPEC-2660)

DerivativeSettleOnOpenFlag(1254) has the wrong abbreviation. It uses OpenCloseSettlFlag instead of SettlOnOpenFlag like the related field SettleOnOpenFlag(966) does.

The abbreviation OpenCloseSettlFlag can easily be confused with OpenClsSettlFlag used by the field OpenCloseSettlFlag(286).

2.1.8 Correct field name to be DerivativeOptPayoutAmount(1225) to match xxxOptPayoutAmount field pattern (SPEC-2661)

Field name of DerivativeOptPayAmount(1225) should be DerivativeOptPayoutAmount to align with the other XXXOptPayoutAmount fields.

OptPayoutAmount(1195)
LegOptPayoutAmount(2194)
UnderlyingOptPayoutAmount(2029)
ComplexOptPayoutAmount(1485)
LegComplexOptPayoutAmount(2223)
UnderlyingComplexOptPayoutAmount(2047)

2.1.9   Correct enum descriptions for MassCancelRequestType(530), MassCancelResponseType(531), MassStatusRequestType(585), MassActionScope(1374), MassActionRejectReason(1376), and QuoteCancelType(298) (SPEC-2662)

MassCancelRequestType(530) does not use lowercase for all values and values B/C should be "Cancel orders for…"

3 = Cancel orders for a product
5 = Cancel orders for a security type
B = Cancel orders for an ~~security~~ issuer
C = Cancel orders for an issuer of underlying security

MassCancelResponseType(531) does not use lowercase for all values

2 = Cancel orders for an underlying security
3 = Cancel orders for a product
4 = Cancel orders for a CFI Code
5 = Cancel orders for a security type
7 = Cancel all orders
B = Cancel orders for an ~~security~~ issuer
C = Cancel orders for an issuer of underlying security

MassStatusRequestType(585) does not use lowercase for all values and values 9/10 should be "Status for orders for a …"

3 = Status for orders for a product~~)~~
9 = Status for orders for an ~~security~~ issuer
10 = Status for orders for an issuer of underlying security

MassActionScope(1374) does not use lowercase for all values and values 11/12 should be "All orders for…" in conjunction with a change of the symbolic name.

3 = All orders for a product
4 = All orders for a CFI Code
5 = All orders for a security type
8 = All orders for a market
10 = All orders for a security group
11 = ~~Cancel a~~All orders for an ~~security~~ issuer

12 = ~~Cancel a~~All orders for an issuer of underlying security

MassActionRejectReason(1376) does not use lowercase for all values

0 = Mass action not supported
3 = Invalid or unknown product
4 = Invalid or unknown CFI Code
5 = Invalid or unknown security type
7 = Invalid or unknown market
8 = Invalid or unknown market segment
9 = Invalid or unknown security group
10 = Invalid or unknown ~~security~~ issuer
11 = Invalid or unknown issuer of underlying security

QuoteCancelType(298) does not use lowercase for all values and values 1-3,7-8 should be "Cancel quotes for…"

1 = Cancel quotes for one or more securities
2 = Cancel quotes for security type(s)
3 = Cancel quotes for underlying security
4 = Cancel all quotes
6 = Cancel by type of quote
7 = Cancel quotes for an ~~security~~ issuer
8 = Cancel quotes for an issuer of underlying security

2.1.10 Correct missing enum values for SettlPriceDeterminationMethod(2451) (SPEC-2663)

SettlPriceDeterminationMethod(2451) is missing its standard values. Only the union datatype Reserved100Plus is shown. The field was added with EP190 and was supposed to have the following values:

0 = Unknown (Symbolic name: [Unknown])
1 = Last trade price (Symbolic name: [LastTradePrice])
2 = Last bid price (Symbolic name: [LastBidPrice])
3 = Last offer price (Symbolic name: [LastOfferPrice])
4 = Mid price [Elaboration] The price at the mid-point between last bid and last offer price (Symbolic name: [MidPrice])
5 = Average of last trade prices [Elaboration] The average price across a bi-laterally agreed number of trades, e.g. last five trades. (Symbolic name: [AverageLastTradePrice])
6 = Average of last trade period [Elaboration] Average price across bi-laterally agreed time period, e.g. last minute of trading (Symbolic name: [AverageLastTradePeriod])
7 = Underlying price [Elaboration] Based on price of underlying instrument (Symbolic name: [UnderlyingPrice])
8 = Calculated price [Elaboration]Other calculation method, e.g. theoretical price (Symbolic name: [CalculatedPrice])
9 = Manual price [Elaboration]Manually entered price (Symbolic name: [ManualPrice])

2.1.11 Consolidate code sets for AvgPxIndicator(819) and SideAvgPriceIndicator(1853) into single code set (SPEC-2664)

AvgPxIndicator and SideAvgPxIndicator have their own code sets and do not share a single one. AvgPxIndicator has two additional values (3=NVAP, 4=Trade is average priced) that the side-level field does not have. There is no reason for this separation and both fields should use the same code set.

Remove enumerations from SideAvgPxIndicator(1853) and add codeset AvgPxIndicator(819) to SideAvgPxIndicator(1853).

2.1.12 Correct elaboration of ExecMethod(2405) = 0 (Manual) (SPEC-2666)

Remove reference to MMT encoding from elaboration. Add text describing the business requirement:

In the context of Market Model Typology (MMT), this value represents an off book non-automated transaction type.

2.1.13 Enhance elaboration of deprecated fields TargetStrategyParameters(848) and ParticipationRate(849) to include replacement information (SPEC-2667)

Omission: information related to the replacements for deprecated fields TargetStrategyParameters(848) and ParticipationRate(849) (add elaboration to fields in data dictionary).

From Appendix 6-E (Deprecated (Phased-out) Features and Supported Approach):

Deprecated TargetStrategyParameters (848) and ParticipationRate (849) [deprecated in FIX 5.0]

Deprecated TargetStrategyParameters (848) and ParticipationRate (849) from the following message types: NewOrderSingle (D), NewOrderMultileg (AB), OrderCancelReplaceRequest (G), MultilegOrderCancelReplaceRequest (AC), ExecutionReport (8), NewOrderCross (s), CrossOrderCancelReplaceRequest (t), NewOrderList (E)

The StrategyParametersGrp repeating group is used instead to convey target strategy parameters and values. See Volume 7 - "PRODUCT: EQUITIES" section for additional usage.

2.1.14 Correct missing/redundant quotation marks text fields (SPEC-2669)

Missing/redundant quotation marks in Orchestra XML file of FIX Latest (not all visible in FIXimate but causing html issues in appendices of online spec):

- MsgType(35=Y), field usage comment for Parties component is missing the closing quotation mark for "Common Components of Application Messages

- MsgType(35=AS), MsgType(35=BB), and MsgType(35=BG) field usage comment for Instrument component is missing parts of the first sentence, change to "Insert here the set of "Instrument" (symbology) fields defined in "Common..."

- Code set SecurityIDSourceCodeSet, elaboration for W=Index name is missing a closing quotation mark for iTraxx Australia.

2.1.15 Correct missing code set for InstrumentScopeSymbolSfx(1537) (SPEC-2670)

InstrumentScopeSymbolSfx(1537) does not use the code set from SymbolSfx(65). The description is correct in saying "See SymbolSfx(65) field for description."

The other related fields (DerivativeSymbolSfx(1215), LegSymbolSfx(601), UnderlyingSymbolSfx(312)) all use the code set.

InstrumentScopeSymbolSfx(1537) should use the code set from SymbolSfx(65).

2.1.16 Update field usage text for Side(54) in Quote(35=S) (SPEC-2651)

Field usage text for Side(54) in Quote(35=S) states it is required for tradeable or counter quote. This is incorrect for tradeable quotes that are 2-sided.

Update usage text to read:
"Required for 1-sided tradeable or counter quotes of single instruments. Omit for 2-sided tradeable quote."

2.1.17 Correct tag number references (SPEC-2673)

References to various tag numbers of FIX fields are missing "1" in the number, e.g. CFICode(46). These references also have a space between the field name and the opening parenthesis that needs to be removed.

LastForwardPoints(195) field description should be
"F/X forward points added to LastSpotRate-(194). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199."

LastForwardPoints2(641) field description should be
"F/X forward points of the future part of a F/X swap order added to LastSpotRate-(194). May be a negative value."

AllocLinkType(197) field and code set description should be
"Identifies the type of Allocation linkage when AllocLinkID (1 96) is used."

MaturyMonthYear(200) field description should be
"Can be used with standardized derivatives vs. the MaturityDate(54 1) field. Month and Year of the maturity (used for standardized futures and options)."

RegistRefID(508) description should be
"Reference identifier for the RegistID(51 3) with Cancel and Replace RegistTransType(51 4) transaction types."

LegMaturityDate(611) field description should be
"Multileg instrument's individual security's MaturityDate.
See MaturityDate (54 1) field for description."

SecurityListUpdateReport(35=BK) field usage text for MarketSegmentID(1300) should be
"Identifies the segment of the market ~~specified in MarketID(96)~~to which the specific trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.

ClOrdID(11) field description should be
"...(identified by SenderCompID (49) or OnBehalfOfCompID (11 5) as appropriate)."

SettlCurrFxRate(155) field description should be
"Foreign exchange rate used to compute SettlCurrAmt (11 9) from Currency (1 5) to SettlCurrency (1 20) "

Spread(218) field description should be
"... (the BenchmarkCurveName (22 1) field)."

AllocNetMoney(154) field description should be
"NetMoney (11 8) for a specific AllocAccount (79) "

UnderlyingIssuer(306) field description should be
"See Issuer (1 06) field for description"

2.1.18 Correct field usage description of PayRequestStatus(2813) in PayManagementRequestAck(35=DZ) (SPEC-2612)

Typo in field name reference. Change as follows:

FROM: Only PayRequestStuats(2813)=0 (Received) is applicable in this message.
TO: Only PayRequestStatus(2813)=0 (Received) is applicable in this message.

2.1.19 Correct field usage description of FirmGroupID(1728) in AllocationInstruction(35=J) (SPEC-2606)

Field usage description for FirmGroupID(1728) in AllocationInstruction(35=J) refers to the allocation and not the group. Change as follows:

FROM: Firm assigned entity identifier for the allocation
TO: Group identifier assigned by the firm

EP118 initially called this field FirmAllocID and changed the name with v0.4 (see EP118 document history). Apparently, the semantic was changed as well but not the description. Aligning it with the field usage description of AllocGroupID (Group identifier assigned by the clearinghouse) makes the usage clear.

2.1.20 Correct pedigree of TradeReportTransType values (SPEC-2675)

Pedigree "Added EP-1" is incorrect for values 0-4. Values 0,1,2 were added with FIX 4.3 and updated with FIX 4.4. Values 3 and 4 were added with FIX 4.4.

2.1.1 Change field description for ResponseTransportType(725) in data dictionary (SPEC-247)

Remove the text "Details specified via ResponseDestination (726)" from field description as it is redundant to the text in the elaboration for value 1=Out of band.

2.2 FIX 4.4 E&O

FIX 4.4 is a supported version the FIX Protocol. However, corrections are only applied to the Orchestra XML file representing the machine-readable version of FIX 4.4. It is available from GitHub: https://github.com/FIXTradingCommunity/orchestrations/tree/master/FIX%20Standard.

2.2.1 Correct string datatype in FIX 4.4 Orchestra XML (SPEC-2676)

The datatypes MultipleCharValue and MultipleStringValue were not introduced until FIX 5.0. Previously, there was only one datatype called MultipleValueString. The FIX 4.4 Orchestra XML file correctly uses that for the respective code sets, e.g. ExecInstCodeSet. However the datatype section contains the two FIX 5.0 datatypes instead of the single FIX 4.4 datatype.

Add the following datatype definition (right after the definition for "String"):
<fixr:datatype name="MultipleValueString" baseType="String" added="FIX.4.2">
<fixr:annotation>
<fixr:documentation purpose="SYNOPSIS">
     String field containing one or more space delimited multiple character values.
</fixr:documentation>

</fixr:annotation>
</fixr:datatype>

Remove the following two datatype definitions starting as follows:
<fixr:datatype name="MultipleCharValue" baseType="String" added="FIX.4.4">
<fixr:datatype name="MultipleStringValue" baseType="String" added="FIX.4.2">

2.2.2   Typo in TestMessageIndicator(464) = N (False) enum in data dictionary (SPEC-238)

Enum value says: "N = ==Fales== (Production)", should be "N = False (Production)".

2.2.3   Typo in field ContractMultiplier(231) in data dictionary (SPEC-245)

Description contains "==calsses==" instead of "classes".

2.2.4   Change field description for ResponseTransportType(725) in data dictionary (SPEC-247)

Remove the text "Details specified via ResponseDestination (726)" from field description as it is redundant to the text in the elaboration for value 1=Out of band.

~~Change "==meachnizm==" to "mechanism" in description for enum value 2.~~ (No change required, typo was previously corrected in the FIX 4.4 Orchestra XML file.)

2.2.5   Correct tag number references (SPEC-1708)

References to various tag numbers of FIX fields are missing "1" in the number, e.g. CFICode(46). These references also have a space between the field name and the opening parenthesis that needs to be removed.

CFICode(46) needs to be changed to CFICode(461) in the following places:
- Field definition of CFICode(461) has "ISO 0962" instead of "ISO 10962"
- Field definitions of SecurityType(167), Product(460), UnderlyingCFICode(463), LegCFICode(608)
- Code set definition of SecurityTypeCodeSet, ProductCodeSet

SecurityType(67) needs to be changed to SecurityType(167) in the following places:
- Field definitions of SymbolSfx(65), OptAttribute(206), RepoCollateralSecurityType(239), UnderlyingSecurityType(310), Product(460), CFICode(461), LegSecurityType(609)
- Code set definition of ProductCodeSet

MaturityDate(54) needs to be changed to MaturityDate(541) in the following places:
- Field definitions of MaturityMonthYear(200), UnderlyingMaturityDate(542), LegMaturityDate(611)

SettlCurrency(20) needs to be changed to SettlCurrency(120) in the following places:
- Field definitions of SettlCurrFxRate(155), LegSettlCurrency(675)

SettlCurrencyFxRate(55) needs to be changed to SettlCurrencyFXRate(155) in the following places:
- Field definition of SettlCurrFxRateCalc(156)
- Code set definition of SettlCurrFxRateCalcCodeSet

SettlCurrAmt(9) needs to be changed to SettlCurrAmt(119) in the following places:
- Field definition of SettlCurrFxRate(155)

NetMoney(8) needs to be changed to NetMoney(118) in the following places:
- Field definition of AllocNetMoney(154)

Currency(5) needs to be changed to Currency(15) in the following places:
- Field definitions of SettlCurrFxRate(155), UnderlyingCurrency(318)

BenchmarkCurveName(22) needs to be changed to BenchmarkCurveName(221) in the following places:
- Field definitions of Spread(218), LegBenchmarkCurveName(677)

AllocLinkID(96) needs to be changed to AllocLinkID(196) in the following places:
- Field definition of AllocLinkType(197)
- Code set definition of AllocLinkTypeCodeSet

AllocAcctIDSource(66) needs to be changed to AllocAcctIDSource(661) in the following places:
- Field definition of LegAllocAcctIDSource(674)

LegAllocAccount(67) needs to be changed to LegAllocAccount(671) in the following places:
- Field definition of LegAllocAcctIDSource(674)

LastSpotRate(94) needs to be changed to LastSpotRate(194) in the following places:
- Field definitions of LastForwardPoints(195), LastForwardPoints2(641)

Issuer(06) needs to be changed to Issuer(106) in the following places:
- Field definitions of SecurityType(167), UnderlyingIssuer(306)
- Code set definition of SecurityTypeCodeSet

RegistID(53) needs to be changed to RegistID(513) in the following places:
- Field definition of RegistRefID(508)

RegistTransType(54) needs to be changed to RegistTransType(514) in the following places:
- Field definition of RegistRefID(508)

OnBehalfOfCompID(5) needs to be changed to OnBehalfOfCompID(115) in the following places:
- Field definitions of ClOrdID(11), HopCompID(628), HopSendingTime(629), HopRefID(630)

2.2.6   Incorrect enumeration in field usage for ConfirmRejReason(774) in the ConfirmationAck(35=AU) message. (SPEC-2161)

~~The field usage for ConfirmRejReason(774) in the ConfirmationAck(35=AU) message incorrectly identifies the incorrect enumeration value in the field usage text.~~

~~Field usage text should read~~
~~"Required for~~ ==ConfirmationStatus(665) = 5== ~~(Request Rejected)."~~

No change required, field usage text has previously been corrected in the FIX 4.4 Orchestra XML file.

2.2.7   Restore missing enum values for TradeReportTransType(487) (SPEC-2520)

Data type changed from FIX 4.3 to FIX 4.4 from N,R,C to 0,1,2 but FIXimate shows no values at all in legacy version FIX 4.4.

TradeReportTransTypeCodeSet

0 = New	Added EP-1	[New]
1 = Cancel	Added EP-1	[Cancel]
2 = Replace	Added EP-1	[Replace]
3 = Release	Added EP-1	[Release]
4 = Reverse	Added EP-1	[Reverse]

Pedigree "Added EP-1" is incorrect. Values 0,1,2 were added with FIX 4.3 and updated with FIX 4.4. Values 3 and 4 were added with FIX 4.4.

2.3 FIX 4.2 E&O

FIX 4.2 is a supported version the FIX Protocol. However, corrections are only applied to the Orchestra XML file representing the machine-readable version of FIX 4.2. It is available from GitHub: https://github.com/FIXTradingCommunity/orchestrations/tree/master/FIX%20Standard.

2.3.1   Correct message name for AllocationAck(35=P) in FIX 4.2 (SPEC-2665)

FIXimate for legacy version FIX 4.2 shows the FIX 4.4 name for the acknowledgement message of an allocation (AllocationInstructionAck) instead of the FIX 4.2 name (AllocationAck): https://fiximate.fixtrading.org/legacy/en/FIX.4.2/body_505280.html

2.3.2   SettlLocation(166) = "ISO Country Code" looks to be an erroneous enumeration (SPEC-308)

Deprecate enum value "ISO Country Code" and change field description as follows

FROM: "Identifies Settlement Depository or Country Code (ISITC spec)."
TO "Identifies Settlement Depository or Country Code (ISITC spec) using ISO 3166 (2 character) representing the country of settlement."

3 Issues and Discussion Points

None

4 Proposed Message Flow

None

5 FIX Message Tables

5.1 FIX Message NewOrderList(35=E)

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	NewOrderList
Message Abbreviated Name (for FIXML)	<NewOrdList>
Category	ProgramTrading
Action	__New _X_ Change
Message Synopsis	The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	E
Repository Component ID	15

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			MsgType =
	<truncated>				
433	ListExecInstType	N	CHANGE SPEC-2658		Controls when execution should begin For CIV Orders indicates order of execution..
	<truncated>				
	Standard Trailer	Y			

5.2 *FIX Message OrderCancelReplaceRequest(35=G)*

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	OrderCancelReplaceRequest
Message Abbreviated Name (for FIXML)	<OrdCxlRplcReq>
Category	SingleGeneralOrderHandling
Action	__New __X_Change
Message Synopsis	The order cancel/replace request is used to change the parameters of an existing order. Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	G
Repository Component ID	15

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
	Standard Header	Y			MsgType =
			<truncated>		
11	ClOrdID	N	CHANGE SPEC-2658		Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
			<truncated>		
	Standard Trailer	Y			

5.3 FIX Message AllocationInstruction(35=J)

Correct field usage description of PayRequestStatus(2813) in PayManagementRequestAck(35=DZ) (SPEC-2606)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	AllocationInstruction
Message Abbreviated Name (for FIXML)	<AllocInstrctn>
Category	Allocation
Action	__New X_Change
Message Synopsis	The Allocation Instruction message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts. In versions of FIX prior to version 4.4, this same message was known as the Allocation message. Note in versions of FIX prior to version 4.4, the allocation message was also used to communicate fee and expense details from the Sellside to the Buyside. This role has now been removed from the Allocation Instruction and is now performed by the new (to version 4.4) Allocation Report and Confirmation messages.,The Allocation Report message should be used for the Sell-side Initiated Allocation role as defined in previous versions of the protocol.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	J
Repository Component ID	19

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =
	<truncated>				
1728	FirmGroupID	N	CHANGE SPEC-2606		~~Firm assigned entity identifier for the allocation~~Group identifier assigned by the firm.
	<truncated>				
	Standard Trailer	Y			

5.4 FIX Message QuoteRequest(35=R)

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	QuoteRequest
Message Abbreviated Name (for FIXML)	<QuotReq>
Category	QuotationNegotiation
Action	__New __X_ Change
Message Synopsis	In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as an Request For Quote (RFQ)
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	R
Repository Component ID	26

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			MsgType =
			<truncated>		
	RootParties	N	CHANGE SPEC-2658		Insert here the set of "Root Parties" fields defined in "common components of application messages". Used for acting parties that applies to the whole message, not individual legs, sides, etc..
			<truncated>		
	Standard Trailer	Y			

5.5 FIX Message Quote(35=S)

Update field usage text for Side(54) in Quote(35=S) (SPEC-26511)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	Quote
Message Abbreviated Name (for FIXML)	<Quot>
Category	QuotationNegotiation
Action	__New _X_ Change
Message Synopsis	The Quote message is used as the response to a Quote Request or a Quote Response message in both indicative, tradeable, and restricted tradeable quoting markets.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	S
Repository Component ID	27

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =
	<truncated>				
54	Side	N	CHANGE SPEC-2651		Required for 1-sided Ttradeable or Ccounter quotes of single instruments. Omit for 2-sided tradeable quote.
	<truncated>				
	Standard Trailer	Y			

5.6 *FIX Message MultilegOrderCancelReplace(35=AC)*

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MultilegOrderCancelReplace
Message Abbreviated Name (for FIXML)	<QuotReq>
Category	QuotationNegotiation
Action	__New _X_ Change
Message Synopsis	Used to modify a multileg order previously submitted using the New Order - Multileg message. See Order Cancel Replace Request for details concerning message usage.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AC
Repository Component ID	62

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =
			<truncated>		
11	ClOrdID	N	CHANGE SPEC-2658		Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
			<truncated>		
	Standard Trailer	Y			

5.7 *FIX Message QuoteRequestReject(35=AG)*

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	MultilegOrderCancelReplace
Message Abbreviated Name (for FIXML)	<QuotReqRej>
Category	QuotationNegotiation
Action	__New _X_ Change
Message Synopsis	The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	AG
Repository Component ID	66

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	*FIX Spec Comments*
	Standard Header	Y			MsgType =
	<truncated>				
	RootParties	N	CHANGE SPEC-2658		Insert here the set of "Root Parties" fields defined in "common components of application messages". Used for acting parties that applies to the whole message, not individual legs, sides, etc..
	<truncated>				
	Standard Trailer	Y			

5.8 FIX Message SecurityListUpdateReport(35=BK)

Correct tag number references identified in E&O 2022 (SPEC-2673)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SecurityListUpdateReport
Message Abbreviated Name (for FIXML)	<SecListUpd>
Category	SecuritiesReferenceData
Action	__New _X_Change
Message Synopsis	The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	BK
Repository Component ID	96

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			MsgType =
	<truncated>				
1300	MarketSegmentID	N	CHANGE SPEC-2673		Identifies the segment of the market ~~specified in MarketID(96)~~to which the specific trading rules and listing rules apply. The segment may indicate the venue, whether retail or wholesale, or even segregation by nationality.
	<truncated>				
	Standard Trailer	Y			

5.9 FIX Message PayManagementRequestAck(35=DZ)

Correct field usage description of PayRequestStatus(2813) in PayManagementRequestAck(35=DZ)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	PayManagementRequestAck
Message Abbreviated Name (for FIXML)	<SecListUpd>
Category	SecuritiesReferenceData
Action	__New X_Change
Message Synopsis	The Security List Update Report is used for reporting updates to a Contract Security Masterfile. Updates could be due to Corporate Actions or other business events. Update may include additions, modifications and deletions.
Message Elaboration	

To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	BK
Repository Component ID	96

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
	Standard Header	Y			MsgType =
			<truncated>		
2813	PayRequestStatus	N	CHANGE SPEC-2673		Only PayRequestStatuats(2813)=0 (Received) is applicable in this message.
			<truncated>		
	Standard Trailer	Y			

6 FIX Component Blocks

6.1 Component NestedParties

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties
Component Abbreviated Name (for FIXML)	Pty
Type	_X_ Group ___ Component
Category	Common
Action	__New _X_Change
Component Synopsis	The NestedParties component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	1008

6.2 Component NestedParties2

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties2
Component Abbreviated Name (for FIXML)	Pty
Type	_X_ Group ___ Component
Category	Common
Action	__New <mark>_X_Change</mark>
Component Synopsis	The NestedParties component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message.<mark>.</mark> Use of NestedParties under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	1009

6.3 Component NestedParties3

Correct typo ".." with single "." at end of sentence where occurs (SPEC-2658)

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	NestedParties3
Component Abbreviated Name (for FIXML)	Pty
Type	_X_ Group ___ Component
Category	Common
Action	__New <mark>_X_Change</mark>

Component Synopsis	The NestedParties component block is identical to the Parties Block. It is used in other component blocks and repeating groups when nesting will take place resulting in multiple occurrences of the Parties block within a single FIX message. Use of NestedParties under these conditions avoids multiple references to the Parties block within the same message which is not allowed in FIX tag/value syntax.
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	1010

6.4 Component ProvisionOptionRelevantUnderlyingDate(ID=4016)

Correct typo for relevant in group usage text in ProvisionOptionRelevantUnderlyingDate and UnderlyingProvisionOptionRelevantUnderlyingDate (SPEC-2659)

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	ProvisionOptionRelevantUnderlyingDate
Component Abbreviated Name (for FIXML)	OptRelvntUndlyDt
Type	___ Group _X_ Component
Category	Common
Action	__New _X_Change
Component Synopsis	The ProvisionOptionRelevantUnderlyingDate is a subcomponent within the ProvisionGrp component used to report the option relevant underlying date defined in the provision.
Component Elaboration	[enter the component elaboration here]
To be finalized by FPL Technical Office	
Repository Component ID	4016

Component FIXML Abbreviation: <Component name>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
<truncated>					
	ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp	N	CHANGE SPEC-2659		The specified values would be specific to this instance of the provisional option ~~relevent~~relevant underlying date.
<truncated>					
</Component name>					

6.5 Component UnderlyingProvisionOptionRelevantUnderlyingDate(ID=4305)

Correct typo for relevant in group usage text in ProvisionOptionRelevantUnderlyingDate and UnderlyingProvisionOptionRelevantUnderlyingDate (SPEC-2659)

To be completed at the time of the proposal – all information provided will be included in the repository		
Component Name	UnderlyingProvisionOptionRelevantUnderlyingDate	
Component Abbreviated Name (for FIXML)	OptRelvntUndlyDt	
Type	___ Group _X_ Component	
Category	Common	
Action	__New _X_Change	
Component Synopsis	The UnderlyingProvisionOptionRelevantUnderlyingDate is a subcomponent within the UnderlyingProvisionGrp component used to report the option relevant underlying date defined in the provision.	
Component Elaboration		
To be finalized by FPL Technical Office		

Repository Component ID	4305

Component FIXML Abbreviation: <Component name>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
<truncated>					
ProvisionOptionRelevantUnderlyingDateBusinessCenterGrp		N	CHANGE SPEC-2659		The specified values would be specific to this instance of the provisional option ~~relevent~~relevant underlying date.
<truncated>					
</Component name>					

7 Category Changes

NONE

8 FIX Specification Errata

To be used only by GTC Project Management.

Jira Item	Affected EP/Version	Synopsis of change.

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
11	ClOrdID	CHANGE SPEC-2673		Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID-(49) or OnBehalfOfCompID-(115) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID(11) field.		
22	SecurityIDSource	CHANGE SPEC-2669	String / Reserved 100Plus	Identifies class or source of the SecurityID(48) value. SecurityIDSourceCodeSet … W – Index name [Elaboration: Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx Australia".]	Src	
154	AllocNetMoney	CHANGE SPEC-2673		NetMoney(118) for a specific AllocAccount-(79).		
155	SettlCurrFxRate	CHANGE SPEC-2673		Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120).		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
195	LastForwrdPoints	CHANGE SPEC-2673	PriceOffset	F/X forward points added to LastSpotRate-(194). May be a negative value. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199.	LastFwdPnts	
197	AllocLinkType	CHANGE SPEC-2673	int	Identifies the type of Allocation linkage when AllocLinkID-(196) is used.		
200	MaturityMonthYear	CHANGE SPEC-2673	MonthYear	Can be used with standardized derivatives vs. the MaturityDate(541) field. Month and Year of the maturity (used for standardized futures and options). Format: YYYYMM (e.g. 199903) YYYYMMDD (e.g. 20030323) YYYYMMwN (e.g. 200303w) for week A specific date or can be appended to the MaturityMonthYear. For instance, if multiple standard products exist that mature in the same Year and Month, but actually mature at a different time, a value can be appended, such as w or w2 to indicate week as opposed to week 2 expiration. Likewise, the date (0-3) can be appended to indicate a specific expiration (maturity date).	MMY	
218	Spread	CHANGE SPEC-2673	PriceOffset	For Fixed Income. Either Swap Spread or Spread to Benchmark depending upon the order type. Spread to Benchmark: Basis points relative to a benchmark. To be expressed as count of basis points (vs. an absolute value). E.g. High Grade Corporate Bonds		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				may express price as basis points relative to benchmark (the BenchmarkCurveName (221) field). Note: Basis points can be negative. Swap Spread: Target spread for a swap.		
277	TradeCondition	CHANGE SPEC-2657	MultipleStringValue	Type of market data entry. Codeset/enumerations … BE – National Best Bid and Offer 0 – Cancel 1 – Implied Trade …	TrdCond	
298	QuoteCancelType	CHANGE SPEC-2662	int Reserved 100Plus	Identifies the type of quote cancel. QuoteCancelTypeCodeSet … 1 = Cancel quotes for one or more securities 2 = Cancel quotes for security type(s) 3 = Cancel quotes for underlying security 4 = Cancel all quotes … 7 = Cancel quotes for an security issuer 8 = Cancel quotes for an issuer of underlying security	CxlTyp	
306	UnderlyingIssuer	CHANGE SPEC-2673		Underlying security's Issuer. See Issuer (106) field for description.		
447	PartyIDSource	CHANGE SPEC-2658	char	Identifies class or source of the PartyID (448) value. Required if PartyID is	Src	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				specified. Note: applicable values depend upon PartyRole-(452) specified. See Appendix 6-G - Use of <Parties> Component Block PartyIDSourceCodeSet … H - CSD participant/member code (e.g.- Euroclear, DTC, CREST or Kassenverein number) …		
508	RegistRefID	CHANGE SPEC-2673	String	Reference identifier for the RegistID(5**1**3) with Cancel and Replace RegistTransType(5**1**4) transaction types.	RefID / RefID in RegistrationInstruction	
530	MassCancelRequest Type	CHANGE SPEC-2662	char	Specifies scope of OrderMassCancelRequest(35=q). MassCancelRequestTypeCodeSet … 3 = Cancel orders for a ~~P~~product … 5 = Cancel orders for a ~~S~~security~~T~~ type … B = Cancel orders for an ~~S~~security Iissuer C = Cancel orders for an issuer of ~~Uu~~nderlying ~~S~~security	MassCxlReqTyp / ReqTyp in OrderMassHandling	
531	MassCancelRespons e	CHANGE SPEC-2662	char	Specifies the action taken by counterparty order handling system as a result of the OrderMassCancelRequest(35=q). MassCancelResponseCodeSet	MassCxlRsp / Rsp in OrderMassHandling	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				… 2 = Cancel orders for an ~~U~~underlying ~~S~~security 3 = Cancel orders for a ~~P~~product 4 = Cancel orders for a CFI Code 5 = Cancel orders for a ~~S~~security~~T~~ type … 7 = Cancel ~~A~~all ~~O~~orders … B = Cancel ~~O~~orders for an ~~Ssecurity~~ ~~I~~issuer C = Cancel ~~O~~orders for an ~~I~~issuer of ~~U~~underlying ~~S~~security		
585	MassStatusRequest Type	CHANGE SPEC-2662	char Reserved 100Plus	Specifies the type or scope of the mass order status request. MassStatusReqTypeCodeSet … 3 = Status for orders for a product~~)~~ … 9 = Status for orders for an ~~security~~ issuer 10 = Status for orders for an issuer of underlying security		
611	LegMaturityDate	CHANGE SPEC-2673	LocalMkt Date	Multileg instrument's individual security's MaturityDate. See MaturityDate ~~-~~(54**1**) field for description**.**		
641	LastForwardPoints2	CHANGE SPEC-2673	PriceOffs et	F/X forward points of the future part of a F/X swap order added to LastSpotRate ~~-~~(**1**94). May be a negative value.	LastFwdPnts2	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
660	AcctIDSource	CHANGE SPEC-2658	int	Used to identify the source of the Account-(1) code. This is especially useful if the account is a new account that the Respondent may not have setup yet in their system. AcctIDSourceCodeSet … 6 - Special Segregated Account ID [Elaboration: Also referred to as SPSA ID. The Special Segregated Account identifier issued by Hong Kong Exchanges and Clearing.- …	AcctIDSrc	
725	ResponseTransportType	CHANGE SPEC-247	int	Identifies how the response to the request should be transmitted. Details specified via ResponseDestination (726).	RspTransportTyp	
848	TargetStrategyParameters	CHANGE SPEC-2667	String	Field to allow further specification of the TargetStrategy - usage to be agreed between counterparties. [Elaboration: The StrategyParametersGrp repeating group is used instead to convey target strategy parameters and values.]	TgtStrategyParameters	
849	ParticipationRate	CHANGE SPEC-2667	Percentage	For a TargetStrategy=Participate order specifies the target particpation rate. For other order types this is a volume limit (i.e. do not be more than this percent of the market volume).	ParticipationRt	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: The StrategyParametersGrp repeating group is used instead to convey target strategy parameters and values.]		
1113	TriggerTradingSessionID	CHANGE SPEC-2656	String Reserved 100Plus	Defines the trading session at which the order will be activated. Uses enum values from TradingSessionID(326) codeset	TrgrTrdSessID	
1114	TriggerTradingSessionSubID	CHANGE SPEC-2656	String Reserved 100Plus	Defines the subordinate trading session at which the order will be activated. Uses enum values from TradingSessionSubID(625) codeset	TrgrTrdSessSubID	
1225	DerivativeOptPayoutAmount	CHANGE SPEC-2661	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	
1254	DerivativeSettleOnOpenFlag	CHANGE SPEC-2660	String	Indicator to determine if instrument is settle on open. See SettleOnOpenFlag(966) for complete definition.	OpenCloseSettlFlagSettlOnOpenFlag	
1374	MassActionScope	CHANGE SPEC-2662	int Reserved 100Plus	Specifies scope of OrderMassActionRequest(35=CA). MassActionScopeCodeSet ... 3 = All orders for a Pproduct 4 = All orders for a CFI Code 5 = All orders for a Ssecurity-T type 8 = All orders for a Mmarket 10 = All orders for a Ssecurity Ggroup	MassActionScope	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				11 = ~~Cancel~~ All orders for an ~~S~~security ~~I~~issuer [Symbolic name: AllOrdersForIssuer] 12 = ~~Cancel~~ All orders for an ~~I~~issuer of ~~Uu~~nderlying ~~S~~security [Symbolic name: AllOrdersForIssuerOfUnderlying]		
1376	MassActionRejectReason	CHANGE SPEC-2662	int Reserved 100Plus	Reason OrderMassActionRequest(35=CA) was rejected. MassActionRejectReasonCodeSet 0 = Mass ~~A~~action ~~Nn~~ot ~~S~~supported … 3 = Invalid or unknown ~~P~~product 4 = Invalid or unknown CFI Code 5 = Invalid or unknown ~~S~~security ~~T~~type … 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 ~~Uu~~nderlying ~~S~~security …		
1537	InstrumentScopeSymbolSfx	CHANGE SPEC-2670	String	Used to limit instrument scope to specified symbol suffix. See SymbolSfx(65) field for description. Uses enumerations from SymbolSfxCodeSet	Sfx	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
1853	SideAvgPxIndicator	CHANGE SPEC-2664	int	Used to indicate whether a trade or a sub-allocation should be allocated at the trade price (e.g. no average pricing), or whether it should be grouped with other trades/sub-allocations and allocated at the average price of the group. SideAvgPxIndicatorCodeSet 0 = No average pricing 1 = Trade is part of the average price group identified by the SideAvgPxGroupID(1854) 2 = Last trade is the average price group identified by the SideAvgPxGroupID(1854) Uses enumerations from AvgPxIndicatorCodeSet	AvgPxInd	
2387	TradeContingency	CHANGE SPEC-2671	int	Indicates the contingency attribute for a trade in an asset class that may be contingent on the clearing of a corresponding paired trade (for example Exchange for Physical (EFP), Exchange for Swap (EFS), Exchange for Related (EFR) or Exchange for Option (EFO), collectively called EFRPs). Once the paired trade clears or fails to clear, the related trade (the trade which carries this attribute) ceases to exist. Codeset 0 - Does not apply (default if not specified)	Cntgncy	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				[Elaboration: The trade is for an ~~for~~ asset class that is not traded with contingency. …		
2405	ExecMethod	CHANGE SPEC-2666		Specifies how the transaction was executed, e.g. via an automated execution platform or other method. ExecMethodCodeSet … 1 = Manual [Elaboration: The transaction was executed in a manual or other non-automated manner, e.g. by voice directly between the counterparties. ~~Also used to identify MTT code M Off Book Non-Automated.~~ In the context of Market Model Typology (MMT), this value represents an off book non-automated transaction type.] …	ExecMeth	
2451	SettlPriceDetermina tionMethod	CHANGE SPEC-2663	int Reserved 100Plus	Calculation method used to determine settlement price. SettlPriceDeterminationMethodCodeSet 0 = Unknown (Symbolic name: [Unknown]) 1 = Last trade price (Symbolic name: [LastTradePrice]) 2 = Last bid price (Symbolic name: [LastBidPrice]) 3 = Last offer price	SettlPx DtrmnMeth	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				(Symbolic name: [LastOfferPrice]) 4 = Mid price [Elaboration: The price at the mid-point between last bid and last offer price] (Symbolic name: [MidPrice]) 5 = Average of last trade prices [Elaboration: The average price across a bi-laterally agreed number of trades, e.g. last five trades.] (Symbolic name: [AverageLastTradePrice]) 6 = Average of last trade period [Elaboration: Average price across bi-laterally agreed time period, e.g. last minute of trading] (Symbolic name: [AverageLastTradePeriod]) 7 = Underlying price [Elaboration: Based on price of underlying instrument] (Symbolic name: [UnderlyingPrice]) 8 = Calculated price [Elaboration: Other calculation method, e.g. theoretical price] (Symbolic name: [CalculatedPrice]) 9 = Manual price [Elaboration: Manually entered price] (Symbolic name: [ManualPrice])		
41597	LegPaymentStreamPricingDayOfWeek	CHANGE SPEC-2658	int	The day of the week on which pricing takes place.	DayOfWk	

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples

[Examples may be entered below this line]

Appendix E – Disposition of Public Comments

E.1. *Public comments from [forum user] on [date of post]*

GTC Resolution:

E.2. *Public comments from [forum user] on [date of post]*

GTC Resolution: