FINANCIAL INFORMATION
EXCHANGE PROTOCOL
(FIX)

Version 4.4 with Errata 20030618

VOLUME 6 – FIX DATA DICTIONARY

Includes Errata adjustments as of June 18, 2003

Errata Purpose:

This document includes a list of minor adjustments to the FIX 4.4 Specification document due to typographical errors or ambiguities. The nature and scope of Errata adjustments do not introduce new functionality, additional fields, new values for existing fields, or new messages. **Regretably some functionality was introduced in FIX 4.4 which contained errors that required a new value or field on a specific message in order to make the intended functionality implementable. Any such exceptions to the "do not introduce", "additional fields", or "new messages" Errata rules were kept to a minimum using the "required to make the intended functionality implementable" rationale.** The list of items has been reviewed and approved by the FIX Technical Committee and Steering Committees. Implementers of FIX version 4.4 should refer to this document to ensure the most consistent implementation and clearest understanding of the FIX protocol.

The specific adjustments made to the original FIX version 4.4 specification as a result of the Errata can be seen and printed via Microsoft Word's revision feature of this document. A separate document with an itemized list of changes is available via the FIX website.

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Deleted: April30, 2003

Contents – Volume 6

Deleted: April30, 2003

Deleted: April30, 2003

Field Definitions

The following is a catalog of fields used to define the application and session protocol messages.

Please refer to Volume 1 “Data Types” section for the definition and format of values within the “Format” column as well. Note that Tags themselves are of data type *TagNum*.

Field ID (TAG)	Field Name	Data type	Description	FIXML DTD Syntax
1	Account	String	Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.	<!ELEMENT Acct (#PCDATA)> <!ATTLIST Acct FIXTag CDATA #FIXED '1' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Account' ComponentType CDATA #FIXED 'Field' >
2	AdvId	String	Unique identifier of advertisement message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AdvId (#PCDATA)> <!ATTLIST AdvId FIXTag CDATA #FIXED '2' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AdvId' ComponentType CDATA #FIXED 'Field' >
3	AdvRefID	String	Reference identifier used with CANCEL and REPLACE transaction types. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AdvRefID (#PCDATA)> <!ATTLIST AdvRefID FIXTag CDATA #FIXED '3' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AdvRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Account (#PCDATA)>¶ <!ATTLIST Account FIXTag CDATA #FIXED '1'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT AdvID (#PCDATA)>¶ <!ATTLIST AdvID FIXTag CDATA #FIXED '2'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT AdvRefID (#PCDATA)>¶ <!ATTLIST AdvRefID FIXTag CDATA #FIXED '3'¶ DataType CDATA #FIXED 'String' >

4	AdvSide	char	Broker''s side of advertised trade Valid values: B = Buy S = Sell X = Cross T = Trade	<!ELEMENT AdvSide EMPTY> <!ATTLIST AdvSide FIXTag CDATA #FIXED '4' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'AdvSide' ComponentType CDATA #FIXED 'Field' Value (B | S | X | T) #REQUIRED SDValue (Buy | Sell | Cross | Trade) #IMPLIED >
5	AdvTransType	String	Identifies advertisement message transaction type Valid values: N = New C = Cancel R = Replace	<!ELEMENT AdvTransTyp EMPTY> <!ATTLIST AdvTransTyp FIXTag CDATA #FIXED '5' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AdvTransType' ComponentType CDATA #FIXED 'Field' Value (N | C | R) #REQUIRED SDValue (AdvNew | AdvCancel | AdvReplace) #IMPLIED >
6	AvgPx	Price	Calculated average price of all fills on this order. For Fixed Income trades AvgPx is always expressed as percent-of-par, regardless of the PriceType (423) of LastPx (31). I.e., AvgPx will contain an average of percent-of-par values (see LastParPx (669)) for issues traded in Yield, Spread or Discount.	<!ELEMENT AvgPx (#PCDATA)> <!ATTLIST AvgPx FIXTag CDATA #FIXED '6' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'AvgPx' ComponentType CDATA #FIXED 'Field' >
7	BeginSeqNo	SeqNum	Message sequence number of first message in range to be resent	[na - not used in FIXML DTD]
8	BeginString	String	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) Valid values: FIX.4.4	[na - not used in FIXML DTD]

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Deleted: <!ELEMENT AdvSide EMPTY>¶ <!ATTLIST AdvSide FIXTag CDATA #FIXED '4'¶ DataType CDATA #FIXED 'Char'¶ Value (B | S | X | T) #REQUIRED¶ SDValue (Buy | Sell | Cross | Trade) #IMPLIED >

Deleted: <!ELEMENT AdvTransType (AdvNew | AdvCancel | AdvReplace)>

Deleted: <!ELEMENT AvgPx (#PCDATA)>¶ <!ATTLIST AvgPx FIXTag CDATA #FIXED '6'¶ DataType CDATA #FIXED 'Price' >

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9	BodyLength	Length	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)	[na - not used in FIXML DTD]
10	CheckSum	String	Three byte, simple checksum (see Volume 2: "Checksum Calculation" for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted)	[na - not used in FIXML DTD]

11	ClOrdID	String	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 field.	`<!ELEMENT ClOrdID (#PCDATA)>`
				`<!ATTLIST ClOrdID`
				`FIXTag CDATA #FIXED '11'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'ClOrdID'`
				`ComponentType CDATA #FIXED 'Field' >`

12	Commission	Amt	Commission. Note if CommType (13) is percentage, Commission of 5% should be represented as .05.	`<!ELEMENT Comm (#PCDATA)>`
				`<!ATTLIST Comm`
				`FIXTag CDATA #FIXED '12'`
				`DataType CDATA #FIXED 'Amt'`
				`FullName CDATA #FIXED 'Commission'`
				`ComponentType CDATA #FIXED 'Field' >`

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Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT ClOrdID (#PCDATA)>¶
<!ATTLIST ClOrdID FIXTag CDATA #FIXED '11'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT Commission (#PCDATA)>¶
<!ATTLIST Commission FIXTag CDATA #FIXED '12'¶
DataType CDATA #FIXED 'Amt' >

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13	CommType	char	Commission type Valid values: 1 = per unit (implying shares, par, currency, etc) 2 = percentage 3 = absolute (total monetary amount) 4 = (for CIV buy orders) percentage waived – cash discount 5 = (for CIV buy orders) percentage waived – enhanced units 6 = points per bond or or contract [Supply ContractMultiplier (231) in the <Instrument> component block if the object security is denominated in a size other than the industry default - 1000 par for bonds.]	<!ELEMENT CommTyp EMPTY> <!ATTLIST CommTyp FIXTag CDATA #FIXED '13' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'CommType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (PerShare | Percent | Absolute | PctWaivedCshDisc | PctWaivedEnUnits | PerBond) #IMPLIED >
14	CumQty	Qty	Total quantity (e.g. number of shares) filled. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT CumQty (#PCDATA)> <!ATTLIST CumQty FIXTag CDATA #FIXED '14' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'CumQty' ComponentType CDATA #FIXED 'Field' >
15	Currency	Currency	Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values.	<!ELEMENT Ccy EMPTY> <!ATTLIST Ccy FIXTag CDATA #FIXED '15' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'Currency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
16	EndSeqNo	SeqNum	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).	[na - not used in FIXML DTD]

Deleted: <!ELEMENT CommType EMPTY>¶
<!ATTLIST CommType FIXTag CDATA #FIXED '13'¶
DataType CDATA #FIXED 'char'¶
Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶
SDValue (PerShare | Percent | Absolute | PctWaivedCshDisc | PctWaivedEnUnits | PerBond) #IMPLIED >

Deleted: <!ELEMENT CumQty (#PCDATA)>¶
<!ATTLIST CumQty FIXTag CDATA #FIXED '14'¶
DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT Currency EMPTY>¶
<!ATTLIST Currency FIXTag CDATA #FIXED '15'¶
DataType CDATA #FIXED 'Currency'¶
Value (%isoCurrencyCode;) #REQUIRED>

Deleted: [n/a for FIXML – not used]

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17	ExecID	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (150) =I (Order Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT ExecID (#PCDATA)> <!ATTLIST ExecID FIXTag CDATA #FIXED '17' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ExecID' ComponentType CDATA #FIXED 'Field' >
18	ExecInst	MultipleValueString	Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. Valid values: 1 = Not held 2 = Work 3 = Go along 4 = Over the day 5 = Held 6 = Participate don't initiate 7 = Strict scale 8 = Try to scale 9 = Stay on bidside 0 = Stay on offerside A = No cross (cross is forbidden) B = OK to cross C = Call first D = Percent of volume "(indicates that the sender does not want to be all of the volume on the floor vs. a specific percentage)" (…values continued in next row….)	<!ELEMENT ExecInst EMPTY> <!ATTLIST ExecInst FIXTag CDATA #FIXED '18' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'ExecInst' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 0 | A | B | C | D | E | F | G | H | I | J | K | L | M | N | O | P | Q | R | S | U | V | W | X | Y | Z | a | b | c | d | e) #REQUIRED SDValue (NotHeld | Work | GoAlong | OverDay | Held | PartNotInit | StrictScale | TryToScale | StayBid | StayOffer | NoCross | OkCross | CallFirst | PercVol | DNI | DNR | AON | RestateOnSysFail | InstitOnly | RestateOnTradingHalt | CancelOnTradingHalt | LastPeg | MidPrcPeg | NonNego | OpenPeg | MarkPeg | CancelOnSysFail | PrimPeg | Suspend | CustDispInst | Netting | PegVWAP | TradeAlong | TryToStop | CxlifNotBest | TrailStopPeg | StrictLimit | IgnorePriceChk | PegToLimit | WorkToStrategy) #IMPLIED >

Deleted: <!ELEMENT ExecID (#PCDATA)>¶
<!ATTLIST ExecID FIXTag CDATA #FIXED '17'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ExecInst EMPTY>¶
<!ATTLIST ExecInst FIXTag CDATA #FIXED '18'¶
DataType CDATA #FIXED 'String'¶
Value (1 \| 2 \| …¶
SDValue (NotHeld \| Work \| …

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			E = Do not increase - DNI F = Do not reduce - DNR G = All or none - AON H = Reinstate on System Failure (mutually exclusive with Q) I = Institutions only J = Reinstate on Trading Halt (mutually exclusive with K) K = Cancel on Trading Halt (mutually exclusive with L) L = Last peg (last sale) M = Mid-price peg (midprice of inside quote) N = Non-negotiable O = Opening peg P = Market peg Q = Cancel on System Failure (mutually exclusive with H) R = Primary peg (primary market - buy at bid/sell at offer) S = Suspend ~~T = Fixed Peg to Local best bid or offer at time of order~~U = Customer Display Instruction (Rule11Ac1-1/4) V = Netting (for Forex) W = Peg to VWAP X = Trade Along Y = Try to Stop (…values continued in next row….)	
			Z = Cancel if Not Best a = Trailing Stop Peg b = Strict Limit (No Price Improvement) c = Ignore Price Validity Checks d = Peg to Limit Price e = Work to Target Strategy ***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" ***** (see Volume 1: "Glossary" for value definitions)	

Deleted: April30, 2003

19	ExecRefID	String	Reference identifier used with Trade Cancel and Trade Correct execution types.
			(Prior to FIX 4.1 this field was of type int)
				`<!ELEMENT ExecRefID (#PCDATA)>`
				`<!ATTLIST ExecRefID`
				`FIXTag CDATA #FIXED '19'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'ExecRefID'`
				`ComponentType CDATA #FIXED 'Field' >`

~~20~~	~~ExecTransType~~ (replaced)	char	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Identifies transaction type~~ ~~Valid values:~~ ~~0 = New~~ ~~1 = Cancel~~ ~~2 = Correct~~ ~~3 = Status~~	[na - not used in FIXML DTD]

21	HandlInst	char	Instructions for order handling on Broker trading floor
			Valid values:
			1 = Automated execution order, private, no Broker intervention
			2 = Automated execution order, public, Broker intervention OK
			3 = Manual order, best execution
				`<!ELEMENT HandlInst EMPTY>`
				`<!ATTLIST HandlInst`
				`FIXTag CDATA #FIXED '21'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'HandlInst'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 1 | 2 | 3 ) #REQUIRED`
				`SDValue ( AutoExecPriv | AutoExecPub | Manual ) #IMPLIED >`

Deleted: <!ELEMENT ExecRefID (#PCDATA)>¶ <!ATTLIST ExecRefID FIXTag CDATA #FIXED '19'¶ DataType CDATA #FIXED 'String' >

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT HandInst EMPTY>¶ <!ATTLIST HandlInst FIXTag CDATA #FIXED '21'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (AutoExecPriv | AutoExecPub | Manual) #IMPLIED >

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22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)	String	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. Valid values: 1 = CUSIP 2 = SEDOL 3 = QUIK 4 = ISIN number 5 = RIC code 6 = ISO Currency Code 7 = ISO Country Code 8 = Exchange Symbol 9 = Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format) A = Bloomberg Symbol B = Wertpapier C = Dutch D = Valoren E = Sicovam F = Belgian G = "Common" (Clearstream and Euroclear) H = Clearing House / Clearing Organization I = ISDA/FpML Product Specification J = Options Price Reporting Authority 100+ are reserved for private security identifications	<!ELEMENT SecIDSrc EMPTY> <!ATTLIST SecIDSrc FIXTag CDATA #FIXED '22' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityIDSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg | Wertpapier | Dutch | Valoren | Sicovam | Belgian | Common | ClearingHouse | FpML | OptionPriceReportingAuthority) #IMPLIED >
23	IOIid	String	Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT IOIID (#PCDATA)> <!ATTLIST IOIID FIXTag CDATA #FIXED '23' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'IOIID' ComponentType CDATA #FIXED 'Field' >
~~24~~	~~IOIOthSvc~~ (no longer used)	char	No longer used as of FIX 4.2. Included here for reference to prior versions.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT SecurityIDSource EMPTY>¶ <!ATTLIST SecurityIDSource FIXTag CDATA #FIXED '22'¶ DataType CDATA #FIXED 'String'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G) #REQUIRED¶ SDValue (CUSIP | ¶ SEDOL | ¶ QUIK | ¶ ISIN | ¶ RIC | ¶ ISOCurr | ¶ ISOCountry | ¶ ExchSymb | ¶ CTA | ¶ Blmbrg | Wertpapier | Dutch | Valoren | Sicovam | Belgian | Common) #IMPLIED >

Deleted: <!ELEMENT IOI_ID (#PCDATA)>¶ <!ATTLIST IOI_ID FIXTag CDATA #FIXED '23'¶ DataType CDATA #FIXED 'String' >

Deleted: [n/a for FIXML – replaced]

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<table>
<tr><td>25</td><td>IOIQltyInd</td><td>char</td><td>Relative quality of indication

Valid values:
L = Low
M = Medium
H = High</td><td><!ELEMENT IOIQltyInd EMPTY>
<!ATTLIST IOIQltyInd
FIXTag CDATA #FIXED '25'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'IOIQltyInd'
ComponentType CDATA #FIXED 'Field'
Value (L | M | H) #REQUIRED
SDValue (Low | Medium | High) #IMPLIED ></td></tr>
<tr><td>26</td><td>IOIRefID</td><td>String</td><td>Reference identifier used with CANCEL and REPLACE, transaction types.

(Prior to FIX 4.1 this field was of type int)</td><td><!ELEMENT IOIRefID (#PCDATA)>
<!ATTLIST IOIRefID
FIXTag CDATA #FIXED '26'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'IOIRefID'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>27</td><td>IOIQty (formerly named: IOIShares prior to FIX 4.3)</td><td>String</td><td>Quantity (e.g. number of shares) in numeric form or relative size.

Valid values:
0 - 1000000000
S = Small
M = Medium
L = Large</td><td><!ELEMENT IOIQty (#PCDATA)>
<!ATTLIST IOIQty
FIXTag CDATA #FIXED '27'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'IOIQty'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>28</td><td>IOITransType</td><td>char</td><td>Identifies IOI message transaction type

Valid values:
N = New
C = Cancel
R = Replace</td><td><!ELEMENT IOITransTyp EMPTY>
<!ATTLIST IOITransTyp
FIXTag CDATA #FIXED '28'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'IOITransType'
ComponentType CDATA #FIXED 'Field'
Value (N | C | R) #REQUIRED
SDValue (IOINew | IOICancel | IOIReplace) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT IOI_QltyInd EMPTY>¶ <!ATTLIST IOI_QltyInd FIXTag CDATA #FIXED '25'¶ DataType CDATA #FIXED 'char'¶ Value (L | M | H) #REQUIRED¶ SDValue (Low | Medium | High) #IMPLIED >

Deleted: <!ELEMENT IOI_RefID (#PCDATA)>¶ <!ATTLIST IOI_RefID FIXTag CDATA #FIXED '26'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT IOI_Qty (#PCDATA)>¶ <!ATTLIST IOI_Qty FIXTag CDATA #FIXED '27'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT IOI_TransType (IOI_New | IOI_Cancel | IOI_Replace)>

<table>
<tr><td>29</td><td>LastCapacity</td><td>char</td><td>Broker capacity in order execution

Valid values:
1 = Agent
2 = Cross as agent
3 = Cross as principal
4 = Principal</td><td><!ELEMENT LastCpcty EMPTY>
<!ATTLIST LastCpcty
FIXTag CDATA #FIXED '29'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'LastCapacity'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3 | 4) #REQUIRED
SDValue (A | XA | XP | P) #IMPLIED
></td></tr>
<tr><td>30</td><td>LastMkt</td><td>Exchange</td><td>Market of execution for last fill, or an indication of the market where an order was routed

Valid values:
See "Appendix 6-C"</td><td><!ELEMENT LastMkt EMPTY>
<!ATTLIST LastMkt
FIXTag CDATA #FIXED '30'
DataType CDATA #FIXED 'Exchange'
FullName CDATA #FIXED 'LastMkt'
ComponentType CDATA #FIXED 'Field'
Value (%isoMICCode;) #REQUIRED ></td></tr>
<tr><td>31</td><td>LastPx</td><td>Price</td><td>Price of this (last) fill.</td><td><!ELEMENT LastPx (#PCDATA)>
<!ATTLIST LastPx
FIXTag CDATA #FIXED '31'
DataType CDATA #FIXED 'Price'
FullName CDATA #FIXED 'LastPx'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>32</td><td>LastQty

(formerly named: LastShares prior to FIX 4.3)</td><td>Qty</td><td>Quantity (e.g. shares) bought/sold on this (last) fill.

(Prior to FIX 4.2 this field was of type int)</td><td><!ELEMENT LastQty (#PCDATA)>
<!ATTLIST LastQty
FIXTag CDATA #FIXED '32'
DataType CDATA #FIXED 'Qty'
FullName CDATA #FIXED 'LastQty'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT LastCapacity EMPTY>¶
<!ATTLIST LastCapacity FIXTag CDATA #FIXED '29'¶
DataType CDATA #FIXED 'char'¶
Value (1 | 2 | 3 | 4) #REQUIRED¶
SDValue (A | XA | XP | P) #IMPLIED >

Deleted: <!ELEMENT LastMkt EMPTY>¶
<!ATTLIST LastMkt FIXTag CDATA #FIXED '30'¶
DataType CDATA #FIXED 'Exchange'¶
Value (%isoMICCode;) #REQUIRED >

Deleted: <!ELEMENT LastPx (#PCDATA)>¶
<!ATTLIST LastPx FIXTag CDATA #FIXED '31'¶
DataType CDATA #FIXED 'Price' >

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Deleted: <!ELEMENT LastQty (#PCDATA)>¶
<!ATTLIST LastQty FIXTag CDATA #FIXED '32'¶
DataType CDATA #FIXED 'Qty' >

33	LinesOfText	NumInGroup	Identifies number of lines of text body	<!ELEMENT NoLinesOfText (#PCDATA)> <!ATTLIST NoLinesOfText FIXTag CDATA #FIXED '33' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoLinesOfText' ComponentType CDATA #FIXED 'Field' >
34	MsgSeqNum	SeqNum	Integer message sequence number.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT LinesOfText (#PCDATA)>¶ <!ATTLIST LinesOfText FIXTag CDATA #FIXED '33'¶ DataType CDATA #FIXED 'NumInGroup' >

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35	MsgType	String	Defines message type. ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A "U" as the first character in the MsgType field (i.e. U1, U2, etc) indicates that the message format is privately defined between the sender and receiver. Valid values: *** Note the use of lower case letters *** 0 = Heartbeat 1 = Test Request 2 = Resend Request 3 = Reject 4 = Sequence Reset 5 = Logout 6 = Indication of Interest 7 = Advertisement 8 = Execution Report 9 = Order Cancel Reject A = Logon B = News C = Email D = Order – Single E = Order – List F = Order Cancel Request G= Order Cancel/Replace Request H= Order Status Request J = Allocation Instruction K = List Cancel Request L = List Execute M = List Status Request N = List Status P = Allocation Instruction Ack Q = Don't Know Trade (DK) (…values continued in next row….)	[na - not used in FIXML DTD]

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			R = Quote Request S = Quote T = Settlement Instructions V = Market Data Request W = Market Data-Snapshot/Full Refresh X = Market Data-Incremental Refresh Y = Market Data Request Reject Z = Quote Cancel (…values continued in next row….)	

Deleted: April30, 2003

			a = Quote Status Request b = Mass Quote Acknowledgement c = Security Definition Request d = Security Definition e = Security Status Request f = Security Status g = Trading Session Status Request h = Trading Session Status i = Mass Quote j = Business Message Reject k = Bid Request l = Bid Response (lowercase L) m = List Strike Price n = XML message (e.g. non-FIX MsgType) o = Registration Instructions p = Registration Instructions Response q = Order Mass Cancel Request r = Order Mass Cancel Report s = New Order - Cross t = Cross Order Cancel/Replace Request (a.k.a. Cross Order Modification Request) u = Cross Order Cancel Request v = Security Type Request w = Security Types x = Security List Request y = Security List z = Derivative Security List Request (…values continued in next row….)	

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			AA = Derivative Security List AB = New Order - Multileg AC = Multileg Order Cancel/Replace (a.k.a. Multileg Order Modification Request) AD = Trade Capture Report Request AE = Trade Capture Report AF = Order Mass Status Request AG = Quote Request Reject AH = RFQ Request AI = Quote Status Report AJ = Quote Response AK = Confirmation AL = Position Maintenance Request AM = Position Maintenance Report AN = Request For Positions AO = Request For Positions Ack AP = Position Report AQ = Trade Capture Report Request Ack AR = Trade Capture Report Ack AS = Allocation Report (aka Allocation Claim) AT = Allocation Report Ack (aka Allocation Claim Ack) AU = Confirmation Ack (aka Affirmation) AV = Settlement Instruction Request AW = Assignment Report AX = Collateral Request AY = Collateral Assignment AZ = Collateral Response BA = Collateral Report BB = Collateral Inquiry BC = Network (Counterparty System) Status Request BD = Network (Counterparty System) Status Response BE = User Request BF = User Response BG = Collateral Inquiry Ack BH = Confirmation Request	

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36	NewSeqNo	SeqNum	New sequence number	[na - not used in FIXML DTD]
37	OrderID	String	Unique identifier for Order as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.	<!ELEMENT OrdID (#PCDATA)> <!ATTLIST OrdID FIXTag CDATA #FIXED '37' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OrderID' ComponentType CDATA #FIXED 'Field' >
38	OrderQty	Qty	Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT OrdQty (#PCDATA)> <!ATTLIST OrdQty FIXTag CDATA #FIXED '38' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'OrderQty' ComponentType CDATA #FIXED 'Field' >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT OrderID (#PCDATA)>¶
<!ATTLIST OrderID FIXTag CDATA #FIXED '37'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT OrderQty (#PCDATA)>¶
<!ATTLIST OrderQty FIXTag CDATA #FIXED '38'¶
DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

39	OrdStatus	char	Identifies current status of order. Valid values: 0 = New 1 = Partially filled 2 = Filled 3 = Done for day 4 = Canceled ~~5 = Replaced~~ **(Removed/Replaced)** 6 = Pending Cancel (e.g. result of Order Cancel Request) 7 = Stopped 8 = Rejected 9 = Suspended A = Pending New B = Calculated C = Expired D = Accepted for bidding E = Pending Replace (e.g. result of Order Cancel/Replace Request) ***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" ***** (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrdStat EMPTY> <!ATTLIST OrdStat FIXTag CDATA #FIXED '39' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'OrdStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 6 | 7 | 8 | 9 | A | B | C | D | E) #REQUIRED SDValue (New | Partial | Filled | Done | Canceled | PendingCR | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | AcceptBidding | PendingRep) #IMPLIED >

Deleted: <!ELEMENT OrdStatus EMPTY>¶
<!ATTLIST OrdStatus FIXTag CDATA #FIXED '39'¶
DataType CDATA #FIXED 'char'¶
Value (0 | 1 | 2 | 3 | 4 | | 7 | 8 | 9 | A | B | ¶
C | D | E) #REQUIRED¶
SDValue (New | Partial | Filled | Done | Canceled | ¶
PendingCR | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | AcceptBidding | ¶
PendingRep) #IMPLIED >

Deleted: April30, 2003

40	OrdType	char	Order type. Valid values: 1 = Market 2 = Limit 3 = Stop 4 = Stop limit ~~5 = Market on close~~ (No longer used) 6 = With or without 7 = Limit or better (Deprecated) 8 = Limit with or without 9 = On basis ~~A = On close~~ (No longer used) ~~B = Limit on close~~ (No longer used) ~~C = Forex - Market~~ (No longer used) D = Previously quoted E = Previously indicated ~~F = Forex - Limit~~ (No longer used) G = Forex - Swap ~~H = Forex - Previously Quoted~~ (No longer used) I = Funari (Limit Day Order with unexecuted portion handled as Market On Close. E.g. Japan) J = Market If Touched (MIT) K = Market with Leftover as Limit (market order then unexecuted quantity becomes limit order at last price) L = Previous Fund Valuation Point (Historic pricing) (for CIV) M = Next Fund Valuation Point –(Forward pricing) (for CIV) P = Pegged ***** SOME VALUES ARE NO LONGER USED - See "*Deprecated (Phased-out) Features and Supported Approach*" ***** (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrdTyp EMPTY> <!ATTLIST OrdTyp FIXTag CDATA #FIXED '40' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'OrdType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J | K | L | M | P) #REQUIRED SDValue (Market | Limit | Stop | StopLimit | MarketOnClose | WithOrWithout | LimitOrBetter | LimitWithOrWithout | OnBasis | OnClose | LimitOnClose | ForexMarket | PreviouslyQuoted | PreviouslyIndicated | ForexLimit | ForexSwap | ForexPreviouslyQuoted | Funari | MarketIfTouched | MarketWithLeftOverLimit | PreviousFundValuationPoint | NextFundValuationPoint | Pegged) #IMPLIED >

Deleted: <!ELEMENT OrdType EMPTY>¶
<!ATTLIST OrdType FIXTag CDATA #FIXED '40'¶
DataType CDATA #FIXED 'char'¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J | K | L | M | P) #REQUIRED¶
SDValue (Market | Limit | Stop | StopLimit | MarketOnClose | WithOrWithout | LimitOrBetter ¶
| LimitWithOrWithout | OnBasis | OnClose | LimitOnClose | ForexMarket | PreviouslyQuoted | PreviouslyIndicated | ForexLimit | ForexSwap | ForexPreviouslyQuoted | Funari | MarketIfTouched | MarketWithLeftOverLimit | PreviousFundValuationPoint ¶
| NextFundValuationPoint | Pegged) #IMPLIED >

Deleted: April30, 2003

41	OrigClOrdID	String	ClOrdID (11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.	<!ELEMENT OrigClOrdID (#PCDATA)> <!ATTLIST OrigClOrdID FIXTag CDATA #FIXED '41' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OrigClOrdID' ComponentType CDATA #FIXED 'Field' >
42	OrigTime	UTCTimestamp	Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))	<!ELEMENT OrigTm (#PCDATA)> <!ATTLIST OrigTm FIXTag CDATA #FIXED '42' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'OrigTime' ComponentType CDATA #FIXED 'Field' >
43	PossDupFlag	Boolean	Indicates possible retransmission of message with this sequence number Valid values: Y = Possible duplicate N = Original transmission	<!ELEMENT PossDupFlag EMPTY> <!ATTLIST PossDupFlag FIXTag CDATA #FIXED '43' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'PossDupFlag' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (PossDup | OrigTrans) #IMPLIED >
44	Price	Price	Price per unit of quantity (e.g. per share)	<!ELEMENT Px (#PCDATA)> <!ATTLIST Px FIXTag CDATA #FIXED '44' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'Price' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT OrigClOrdID (#PCDATA)>¶
<!ATTLIST OrigClOrdID FIXTag CDATA #FIXED '41'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT OrigTime (#PCDATA)>¶
<!ATTLIST OrigTime FIXTag CDATA #FIXED '42'¶
DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT PossDupFlag EMPTY>¶
<!ATTLIST PossDupFlag FIXTag CDATA #FIXED '43'¶
DataType CDATA #FIXED 'Boolean'¶
Value (Y | N) #REQUIRED¶
SDValue (PossDup | OrigTrans) #IMPLIED >

Deleted: April30, 2003

Deleted: <!ELEMENT Price (#PCDATA)>¶
<!ATTLIST Price FIXTag CDATA #FIXED '44'¶
DataType CDATA #FIXED 'Price' >

45	RefSeqNum	SeqNum	Reference message sequence number	<!ELEMENT RefSeqNum (#PCDATA)> <!ATTLIST RefSeqNum FIXTag CDATA #FIXED '45' DataType CDATA #FIXED 'SeqNum' FullName CDATA #FIXED 'RefSeqNum' ComponentType CDATA #FIXED 'Field' >
~~46~~	~~RelatdSym~~ (no longer used)	String	No longer used as of FIX 4.3. Included here for reference to prior versions.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT RefSeqNum (#PCDATA)>¶
<!ATTLIST RefSeqNum FIXTag CDATA #FIXED '45'¶
DataType CDATA #FIXED 'SeqNum' >

Deleted: [n/a for FIXML – replaced]

Deleted: April30, 2003

~~47~~	~~Rule80A~~ (No Longer Used)	char	No longer used as of FIX.4.4. Included here for reference to prior versions. ~~Note that the name of this field is changing to “OrderCapacity” as Rule80A is a very US market-specific term. Other world markets need to convey similar information, however, often a subset of the US values. See the “Rule80A (aka OrderCapacity) Usage by Market” appendix for market-specific usage of this field.~~ Valid values: A = Agency single order B = Short exempt transaction (refer to A type) C = Program Order, non-index arb, for Member firm/org D = Program Order, index arb, for Member firm/org E = Short Exempt Transaction for Principal (was incorrectly identified in the FIX spec as “Registered Equity Market Maker trades”) F = Short exempt transaction (refer to W type) H = Short exempt transaction (refer to I type) I = Individual Investor, single order J = Program Order, index arb, for individual customer K = Program Order, non-index arb, for individual customer L = Short exempt transaction for member competing market-maker affiliated with the firm clearing the trade (refer to P and O types) M = Program Order, index arb, for other member N = Program Order, non-index arb, for other member (…values continued in next row….)	[na - not used in FIXML DTD]

Deleted: <!ELEMENT Rule80A EMPTY>¶
¶
<!ATTLIST Rule80A FIXTag CDATA #FIXED '47'¶
DataType CDATA #FIXED 'char'¶
Value (A \| B \| C \| D \| E \| F \| H \| I \| J \| K \| L \| M \| N \| O \| P \| R \| S \| T \| U \| W \| X \| Y \| Z) #REQUIRED¶
SDValue (AgencySingle \| ShtExTranA \| PrgNonIndexArbMem \| PrgIndexArbMem \| MarketMaker \| ShtExTranW \| ShtExTranI \| InvInestor \| PrgNonIndexArbInv \| PrgIndexArbInv \| ShtExTranMem \| PrgNonIndexArbOthMem \| PrgIndexArbOthMem \| CompetingDealer \| Principal \| CompDealer1 \| Specialist \| CompDealer2 \| PrgIndexArbOthAgn \| AllOtherAgn \| ShtExTranMem_WT \| PrgNonIndexArbOthAgn \| ShtExTranNonMem) #IMPLIED >

Deleted: April30, 2003

			O = Proprietary transactions for competing market-maker that is affiliated with the clearing member (was incorrectly identified in the FIX spec as “Competing dealer trades”) P = Principal R = Transactions for the account of a non-member competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”) S = Specialist trades T = Transactions for the account of an unaffiliated member’s competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”) U = Program Order, index arb, for other agency W = All other orders as agent for other member X = Short exempt transaction for member competing market-maker not affiliated with the firm clearing the trade (refer to W and T types) Y = Program Order, non-index arb, for other agency Z = Short exempt transaction for non-member competing market-maker (refer to A and R types)	

48	SecurityID	String	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource.	`<!ELEMENT SecID (#PCDATA)>`
				`<!ATTLIST SecID`
				`FIXTag CDATA #FIXED '48'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'SecurityID'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT SecurityID (#PCDATA)>¶ <!ATTLIST SecurityID FIXTag CDATA #FIXED '48'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

49	SenderCompID	String	Assigned value used to identify firm sending message.	<!ELEMENT SndCompID (#PCDATA)> <!ATTLIST SndCompID FIXTag CDATA #FIXED '49' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SenderCompID' ComponentType CDATA #FIXED 'Field' >
50	SenderSubID	String	Assigned value used to identify specific message originator (desk, trader, etc.)	<!ELEMENT SndSubID (#PCDATA)> <!ATTLIST SndSubID FIXTag CDATA #FIXED '50' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SenderSubID' ComponentType CDATA #FIXED 'Field' >
~~51~~	~~SendingDate~~ (no longer used)	LocalMkt Date	No longer used. Included here for reference to prior versions.	[na - not used in FIXML DTD]
52	SendingTime	UTCTime stamp	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as “GMT”)	<!ELEMENT SndgTm (#PCDATA)> <!ATTLIST SndgTm FIXTag CDATA #FIXED '52' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'SendingTime' ComponentType CDATA #FIXED 'Field' >
53	Quantity (formerly named: Shares prior to FIX 4.3)	Qty	Overall/total quantity (e.g. number of shares) (Prior to FIX 4.2 this field was of type int)	<!ELEMENT Qty (#PCDATA)> <!ATTLIST Qty FIXTag CDATA #FIXED '53' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'Quantity' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Sender (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT Sender (CompID , SubID? , LocationID?)>

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT SendingTime (#PCDATA)>¶ <!ATTLIST SendingTime FIXTag CDATA #FIXED '52'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT Quantity (#PCDATA)>¶ <!ATTLIST Quantity FIXTag CDATA #FIXED '53'¶ DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

54	Side	char	Side of order Valid values: 1 = Buy 2 = Sell 3 = Buy minus 4 = Sell plus 5 = Sell short 6 = Sell short exempt 7 = Undisclosed (valid for IOI and List Order messages only) 8 = Cross (orders where counterparty is an exchange, valid for all messages except IOIs) 9 = Cross short A = Cross short exempt B = “As Defined” (for use with multileg instruments) C = “Opposite” (for use with multileg instruments) D = Subscribe (e.g. CIV) E = Redeem (e.g. CIV) F = Lend (FINANCING - identifies direction of collateral) G = Borrow (FINANCING - identifies direction of collateral) (see Volume 1: "Glossary" for value definitions)	<!ELEMENT Side EMPTY> <!ATTLIST Side FIXTag CDATA #FIXED '54' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'Side' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G) #REQUIRED SDValue (Buy | Sell | BuyMin | SellPlus | SellSht | SellShtEx | Undisc | Cross | CrossShort | CrossShortEx | AsDefined | Opposite | Subscribe | Redeem | LendFinancing | BorrowFinancing) #IMPLIED >
55	Symbol	String	Ticker symbol. Common, "human understood" representation of the security. SecurityID (48) value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles) Use “[N/A]” for products which do not have a symbol.	<!ELEMENT Sym (#PCDATA)> <!ATTLIST Sym FIXTag CDATA #FIXED '55' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Symbol' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Side EMPTY>¶
<!ATTLIST Side FIXTag CDATA #FIXED '54'¶
DataType CDATA #FIXED 'char'¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C) #REQUIRED¶
SDValue (Buy | ¶
Sell | ¶
BuyMin | ¶
SellPlus | ¶
SellSht | ¶
SellShtEx | ¶
Undisc | ¶
Cross | ¶
CrossShort | ¶
CrossShortEx | AsDefined | Opposite | Subscribe | Redeem) #IMPLIED >

Deleted: <!ELEMENT Symbol (#PCDATA)>¶
<!ATTLIST Symbol FIXTag CDATA #FIXED '55'¶
DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

56	TargetCompID	String	Assigned value used to identify receiving firm.	<!ELEMENT TgtCompID (#PCDATA)> <!ATTLIST TgtCompID FIXTag CDATA #FIXED '56' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TargetCompID' ComponentType CDATA #FIXED 'Field' >
57	TargetSubID	String	Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.	<!ELEMENT TgtSubID (#PCDATA)> <!ATTLIST TgtSubID FIXTag CDATA #FIXED '57' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TargetSubID' ComponentType CDATA #FIXED 'Field' >
58	Text	String	Free format text string (Note: this field does not have a specified maximum length)	<!ELEMENT Text (#PCDATA)> <!ATTLIST Text FIXTag CDATA #FIXED '58' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Text' ComponentType CDATA #FIXED 'Field' >
59	TimeInForce	char	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. NOTE not applicable to CIV Orders. Valid values: 0 = Day (or session) 1 = Good Till Cancel (GTC) 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 5 = Good Till Crossing (GTX) 6 = Good Till Date 7 = At the Close (see Volume 1: "Glossary" for value definitions)	<!ELEMENT TmInForce EMPTY> <!ATTLIST TmInForce FIXTag CDATA #FIXED '59' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'TimeInForce' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (Day | GoodTillCancel | AtTheOpening | ImmediateOrCancel | FillOrKill | GoodTillCrossing | GoodTillDate | AtTheClose) #IMPLIED >

Deleted: <!ELEMENT Target (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT Target (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT Text (#PCDATA)>¶ <!ATTLIST Text FIXTag CDATA #FIXED '58'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT TimeInForce EMPTY>¶ <!ATTLIST TimeInForce FIXTag CDATA #FIXED '59'¶ DataType CDATA #FIXED 'cChar'¶ Value (0 \| 1 \| 2 \| 3 \| 4 \| 5 \| 7) #REQUIRED¶ SDValue (Day \| GoodTillCancel \| AtTheOpening \| ImmediateOrCancel \| FillOrKill \| GoodTillCrossing \| ¶ AtTheClose) #IMPLIED >¶ <!ELEMENT GTD_TimeInForce (ExpireDate \| ExpireTime)>¶ ¶ <!ATTLIST GTD_TimeInForce FIXTag CDATA #FIXED '59'¶ DataType CDATA #FIXED 'cChar'¶ Value CDATA #FIXED '6'¶ SDValue CDATA #FIXED 'GoodTillDate' >

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<table>
<tr><td>60</td><td>TransactTime</td><td>UTCTimestamp</td><td>Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as “GMT”)</td><td><!ELEMENT TransactTm (#PCDATA)>
<!ATTLIST TransactTm
FIXTag CDATA #FIXED '60'
DataType CDATA #FIXED 'UTCTimestamp'
FullName CDATA #FIXED 'TransactTime'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>61</td><td>Urgency</td><td>char</td><td>Urgency flag
Valid values:
0 = Normal
1 = Flash
2 = Background</td><td><!ELEMENT Urgency EMPTY>
<!ATTLIST Urgency
FIXTag CDATA #FIXED '61'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'Urgency'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2) #REQUIRED
SDValue (Normal | Flash | Background) #IMPLIED ></td></tr>
<tr><td>62</td><td>ValidUntilTime</td><td>UTCTimestamp</td><td>Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as “GMT”)</td><td><!ELEMENT ValidUntilTm (#PCDATA)>
<!ATTLIST ValidUntilTm
FIXTag CDATA #FIXED '62'
DataType CDATA #FIXED 'UTCTimestamp'
FullName CDATA #FIXED 'ValidUntilTime'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT TransactTime (#PCDATA)>¶ <!ATTLIST TransactTime FIXTag CDATA #FIXED '60'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT Urgency EMPTY>¶ <!ATTLIST Urgency FIXTag CDATA #FIXED '61'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (Normal | Flash | Background) #IMPLIED >

Deleted: <!ELEMENT ValidUntilTime (#PCDATA)>¶ <!ATTLIST ValidUntilTime FIXTag CDATA #FIXED '62'¶ DataType CDATA #FIXED 'UTCTimestamp' >

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63	SettlType (formerly named SettlmntTyp prior to FIX 4.4)	char	Indicates order settlement period. If present, SettlDate (64) overrides this field. If both SettlType (63) and SettDate (64) are omitted, the default for SettlType (63) is 0 (Regular) Regular is defined as the default settlement period for the particular security on the exchange of execution. In Fixed Income the contents of this field may influence the instrument definition if the SecurityID (48) is ambiguous. In the US an active Treasury offering may be re-opened, and for a time one CUSIP will apply to both the current and "when-issued" securities. Supplying a value of "7" clarifies the instrument description; any other value or the absence of this field should cause the respondent to default to the active issue. Valid values: 0 = Regular 1 = Cash 2 = Next Day (T+1) 3 = T+2 4 = T+3 5 = T+4 6 = Future 7 = When And If Issued 8 = Sellers Option 9 = T+ 5 ~~A = T+1~~ **(Removed in FIX 4.4, use "2 = Next Day (T+1)" value)**	<!ELEMENT SettlTyp EMPTY> <!ATTLIST SettlTyp FIXTag CDATA #FIXED '63' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SettlType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED SDValue (Regular | Cash | NextDay | T2 | T3 | T4 | Future | WhenIssued | T5 | T1) #IMPLIED >
64	SettlDate (formerly named FutSettDate prior to FIX 4.4)	LocalMkt Date	Specific date of trade settlement (SettlementDate) in YYYYMMDD format. If present, this field overrides SettlType (63). This field is required if the value of SettlType (63) is 6 (Future) or 8 (Sellers Option). This field must be omitted if the value of SettlType (63) is 7 (When and If Issued) (expressed in local time at place of settlement)	<!ELEMENT SettlDt (#PCDATA)> <!ATTLIST SettlDt FIXTag CDATA #FIXED '64' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'SettlDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Settlement (SettType \| FutureSettlement \| SellersOptSettlement)>¶
<!ELEMENT SettType (FutSettDate?)>¶
<!ATTLIST SettType FIXTag CDATA #FIXED '63'¶
DataType CDATA #FIXED 'char'¶
Value (0 \| 1 \| 2 \| 3 \| 4 \| 5 \| 7 \| 9 \| A) #REQUIRED¶
SDValue (Regular \| Cash \| NextDay \| T2 \| T3 \| T4 \| WhenIssued \| T5 \| T1) #IMPLIED >¶
<!ELEMENT FutureSettlement (FutSettDate)>¶
¶
<!ATTLIST FutureSettlement FIXTag CDATA #FIXED '63'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '6'¶
SDValue CDATA #FIXED 'Future' >¶
<!ELEMENT SellersOptSettlement (FutSettDate)>¶
¶
<!ATTLIST SellersOptSettlement FIXTag CDATA #FIXED '63'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '8'¶
SDValue CDATA #FIXED 'SellersOpt' >

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Deleted: <!ELEMENT FutSettDate (#PCDATA)>¶
<!ATTLIST FutSettDate FIXTag CDATA #FIXED '64'¶
DataType CDATA #FIXED 'LocalMktDate' >

65	SymbolSfx	String	Additional information about the security (e.g. preferred, warrants, etc.). Note also see SecurityType (167). Valid values: As defined in the NYSE Stock and bond Symbol Directory and in the AMEX Fitch Directory Fixed Income use: WI = “When Issued” for a security to be reissued under an old CUSIP or ISIN CD = a EUCP with lump-sum interest rather than discount price	<!ELEMENT SymSfx EMPTY> <!ATTLIST SymSfx FIXTag CDATA #FIXED '65' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SymbolSfx' ComponentType CDATA #FIXED 'Field' Value (WI | CD) #REQUIRED SDValue (WhenIssued | EUCPLumpsumInterest) #IMPLIED >
66	ListID	String	Unique identifier for list as assigned by institution, used to associate multiple individual orders. Uniqueness must be guaranteed within a single trading day. Firms which generate multi-day orders should consider embedding a date within the ListID field to assure uniqueness across days.	<!ELEMENT ListID (#PCDATA)> <!ATTLIST ListID FIXTag CDATA #FIXED '66' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ListID' ComponentType CDATA #FIXED 'Field' >
67	ListSeqNo	int	Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . .)	<!ELEMENT ListSeqNo (#PCDATA)> <!ATTLIST ListSeqNo FIXTag CDATA #FIXED '67' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ListSeqNo' ComponentType CDATA #FIXED 'Field' >
68	TotNoOrders (formerly named: ListNoOrds)	int	Total number of list order entries across all messages. Should be the sum of all NoOrders (73) in each message that has repeating list order entries related to the same ListID (66). Used to support fragmentation. (Prior to FIX 4.2 this field was named "ListNoOrds")	<!ELEMENT TotNoOrds (#PCDATA)> <!ATTLIST TotNoOrds FIXTag CDATA #FIXED '68' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoOrders' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SymbolSfx (#PCDATA)>¶
<!ATTLIST SymbolSfx FIXTag CDATA #FIXED '65'¶
DataType CDATA #FIXED 'String'>

Deleted: <!ELEMENT ListID (#PCDATA)>¶
<!ATTLIST ListID FIXTag CDATA #FIXED '66'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ListSeqNo (#PCDATA)>¶
<!ATTLIST ListSeqNo FIXTag CDATA #FIXED '67'¶
DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

Deleted: <!ELEMENT TotNoOrders (#PCDATA)>¶
<!ATTLIST TotNoOrders FIXTag CDATA #FIXED '68'¶
DataType CDATA #FIXED 'int' >

69	ListExecInst	String	Free format text message containing list handling and execution instructions.	<!ELEMENT ListExecInst (#PCDATA)> <!ATTLIST ListExecInst FIXTag CDATA #FIXED '69' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ListExecInst' ComponentType CDATA #FIXED 'Field' >
70	AllocID	String	Unique identifier for allocation message. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT AllocID (#PCDATA)> <!ATTLIST AllocID FIXTag CDATA #FIXED '70' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AllocID' ComponentType CDATA #FIXED 'Field' >
71	AllocTransType	char	Identifies allocation transaction type Valid values: 0 = New 1 = Replace 2 = Cancel ~~3 = Preliminary (without MiscFees and NetMoney)~~ **(Removed/Replaced)** 4 = ~~Calculated (includes MiscFees and NetMoney)~~ **(Removed/Replaced)** 5 = ~~Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney)~~ **(Removed/Replaced)** ***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" *****	<!ELEMENT AllocTransTyp EMPTY> <!ATTLIST AllocTransTyp FIXTag CDATA #FIXED '71' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'AllocTransType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (New | Replace | Cancel | Preliminary | Calculated | CalculatedWithoutPreliminary) #IMPLIED >

Deleted: <!ELEMENT ListExecInst (#PCDATA)>¶
<!ATTLIST ListExecInst FIXTag CDATA #FIXED '69'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT AllocID (#PCDATA)>¶
<!ATTLIST AllocID FIXTag CDATA #FIXED '70'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT AllocTransType (AllocNew | AllocReplace | AllocCancel)>¶
¶
<!--RefAllocID required for Calc, replace, or cancel Calc includes fees and net monies -->¶
<!ELEMENT AllocNew EMPTY>¶
<!ATTLIST AllocNew FIXTag CDATA #FIXED '71'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '0' >¶
¶
<!ELEMENT AllocReplace (RefAllocID)>¶
<!ATTLIST AllocReplace FIXTag CDATA #FIXED '71'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '1' >¶
¶
<!ELEMENT AllocCancel (RefAllocID)>¶
<!ATTLIST AllocCancel FIXTag CDATA #FIXED '71'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '2' > ¶
<!ELEMENT AllocCalc EMPTY>¶
<!ATTLIST AllocCalc FIXTag CDATA #FIXED '71'¶
DataType CDATA #FIXED 'char'¶
Value CDATA #FIXED '4' >¶
¶
<!ELEMENT AllocCalcXPrelim EMPTY>¶
<!ATTLIST AllocCalcXPrelim FIXTag CDATA #FIXED '71 ... [1]

Deleted: April30, 2003

72	RefAllocID	String	Reference identifier to be used with AllocTransType (71) =Replace or Cancel. (Prior to FIX 4.1 this field was of type int)	<!ELEMENT RefAllocID (#PCDATA)> <!ATTLIST RefAllocID FIXTag CDATA #FIXED '72' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RefAllocID' ComponentType CDATA #FIXED 'Field' >
73	NoOrders	NumInGroup	Indicates number of orders to be combined for average pricing and allocation.	<!ELEMENT NoOrds (#PCDATA)> <!ATTLIST NoOrds FIXTag CDATA #FIXED '73' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoOrders' ComponentType CDATA #FIXED 'Field' >
74	AvgPxPrecision (formerly named AvgPrxPrecision prior to FIX 4.4)	int	Indicates number of decimal places to be used for average pricing. Absence of this field indicates that default precision arranged by the broker/institution is to be used.	<!ELEMENT AvgPxPrcsn (#PCDATA)> <!ATTLIST AvgPxPrcsn FIXTag CDATA #FIXED '74' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AvgPxPrecision' ComponentType CDATA #FIXED 'Field' >
75	TradeDate	LocalMktDate	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).	<!ELEMENT TrdDt (#PCDATA)> <!ATTLIST TrdDt FIXTag CDATA #FIXED '75' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'TradeDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RefAllocID (#PCDATA)>¶
<!ATTLIST RefAllocID FIXTag CDATA #FIXED '72'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoOrders (#PCDATA)>¶
<!ATTLIST NoOrders FIXTag CDATA #FIXED '73'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT AvgPrxPrecision (#PCDATA)>¶
<!ATTLIST AvgPrxPrecision FIXTag CDATA #FIXED '74'¶
DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT TradeDate (#PCDATA)>¶
<!ATTLIST TradeDate FIXTag CDATA #FIXED '75'¶
DataType CDATA #FIXED 'LocalMktDate' >

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~~76~~	~~ExecBroker~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Identifies executing / give-up broker. Standard NASD market-maker mnemonic is preferred.~~	[na - not used in FIXML DTD]
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)	char	Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together. Valid Values: O = Open C = Close R = Rolled F = FIFO	<!ELEMENT PosEfct EMPTY> <!ATTLIST PosEfct FIXTag CDATA #FIXED '77' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'PositionEffect' ComponentType CDATA #FIXED 'Field' Value (O | C | R | F) #REQUIRED SDValue (Open | Close | Rolled | FIFO) #IMPLIED >
78	NoAllocs	NumInGroup	Number of repeating AllocAccount (79)/AllocPrice (366) entries.	<!ELEMENT NoAllocs (#PCDATA)> <!ATTLIST NoAllocs FIXTag CDATA #FIXED '78' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoAllocs' ComponentType CDATA #FIXED 'Field' >
79	AllocAccount	String	Sub-account mnemonic	<!ELEMENT AllocAcct (#PCDATA)> <!ATTLIST AllocAcct FIXTag CDATA #FIXED '79' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AllocAccount' ComponentType CDATA #FIXED 'Field' >

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT PositionEffect EMPTY>¶ <!ATTLIST PositionEffect FIXTag CDATA #FIXED '77'¶ DataType CDATA #FIXED 'char'¶ Value (O | C | R | F) #REQUIRED¶ SDValue (Open | Close | Rolled | FIFO) #IMPLIED >

Deleted: <!ELEMENT NoAllocs (#PCDATA)>¶ <!ATTLIST NoAllocs FIXTag CDATA #FIXED '78'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

Deleted: <!ELEMENT AllocAccount (#PCDATA)>¶ <!ATTLIST AllocAccount FIXTag CDATA #FIXED '79'¶ DataType CDATA #FIXED 'String' >

<table>
<tr><td>80</td><td>AllocQty
(formerly named: AllocShares prior to FIX 4.3)</td><td>Qty</td><td>Quantity to be allocated to specific sub-account
(Prior to FIX 4.2 this field was of type int)</td><td><!ELEMENT AllocQty (#PCDATA)>
<!ATTLIST AllocQty
FIXTag CDATA #FIXED '80'
DataType CDATA #FIXED 'Qty'
FullName CDATA #FIXED 'AllocQty'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>81</td><td>ProcessCode</td><td>char</td><td>Processing code for sub-account. Absence of this field in AllocAccount (79) / AllocPrice (366) /AllocQty (80) / ProcessCode instance indicates regular trade.
Valid values:
0 = regular
1 = soft dollar
2 = step-in
3 = step-out
4 = soft-dollar step-in
5 = soft-dollar step-out
6 = plan sponsor</td><td><!ELEMENT ProcCode EMPTY>
<!ATTLIST ProcCode
FIXTag CDATA #FIXED '81'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'ProcessCode'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED
SDValue (Regular | SoftDollar | StepIn | StepOut | StepInSoft | StepOutSoft | PlanSponsor) #IMPLIED ></td></tr>
<tr><td>82</td><td>NoRpts</td><td>NumInGroup</td><td>Total number of reports within series.</td><td><!ELEMENT NoRpts (#PCDATA)>
<!ATTLIST NoRpts
FIXTag CDATA #FIXED '82'
DataType CDATA #FIXED 'NumInGroup'
FullName CDATA #FIXED 'NoRpts'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>83</td><td>RptSeq</td><td>int</td><td>Sequence number of message within report series.</td><td><!ELEMENT RptSeq (#PCDATA)>
<!ATTLIST RptSeq
FIXTag CDATA #FIXED '83'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'RptSeq'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT AllocQty (#PCDATA)>¶ <!ATTLIST AllocQty FIXTag CDATA #FIXED '80'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT ProcessCode EMPTY>¶ <!ATTLIST ProcessCode FIXTag CDATA #FIXED '81'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED ¶ SDValue (Regular | SoftDollar | StepIn | StepOut | StepInSoft | StepOutSoft | PlanSponsor) #IMPLIED >

Deleted: <!ELEMENT NoRpts (#PCDATA)>¶ <!ATTLIST NoRpts FIXTag CDATA #FIXED '82'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

Deleted: <!ELEMENT RptSeq (#PCDATA)>¶ <!ATTLIST RptSeq FIXTag CDATA #FIXED '83'¶ DataType CDATA #FIXED 'int' >

<table>
<tr><th></th><th></th><th></th><th></th><th></th></tr>
<tr><td>84</td><td>CxlQty</td><td>Qty</td><td>Total quantity canceled for this order.
(Prior to FIX 4.2 this field was of type int)</td><td><!ELEMENT CxlQty (#PCDATA)>
<!ATTLIST CxlQty
FIXTag CDATA #FIXED '84'
DataType CDATA #FIXED 'Qty'
FullName CDATA #FIXED 'CxlQty'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>85</td><td>NoDlvyInst</td><td>NumInGroup</td><td>Number of delivery instruction fields in repeating group.

Note this field was removed in FIX 4.1 and reinstated in FIX 4.4.</td><td><!ELEMENT NoDlvyInst (#PCDATA)>
<!ATTLIST NoDlvyInst
FIXTag CDATA #FIXED '85'
DataType CDATA #FIXED 'NumInGroup'
FullName CDATA #FIXED 'NoDlvyInst'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>~~86~~</td><td>~~DlvyInst~~
(no longer used)</td><td>String</td><td>Free format text field to indicate delivery instructions
No longer used. Included here for reference to prior versions.</td><td>[na - not used in FIXML DTD]</td></tr>
<tr><td>87</td><td>AllocStatus</td><td>int</td><td>Identifies status of allocation.
Valid values:
0 = accepted (successfully processed)
1 = block level reject
2 = account level reject
3 = received (received, not yet processed)
4 = incomplete
5 = rejected by intermediary</td><td><!ELEMENT AllocStat EMPTY>
<!ATTLIST AllocStat
FIXTag CDATA #FIXED '87'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'AllocStatus'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED
SDValue (acceptedSuccessfullyProcessed | blockLevelReject | accountLevelReject | receivedReceivedNotYetProcessed | incomplete | rejectedByIntermediary) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT CxlQty (#PCDATA)>¶
<!ATTLIST CxlQty FIXTag CDATA #FIXED '84'¶
DataType CDATA #FIXED 'Qty' >

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT AllocStatus (AllocStatusAccepted | AllocStatusRejected | AllocStatusPartialAccept | AllocStatusReceived)>¶
<!ELEMENT AllocStatusAccepted EMPTY>¶
<!ATTLIST AllocStatusAccepted FIXTag CDATA #FIXED '87'¶
DataType CDATA #FIXED 'int'¶
Value CDATA #FIXED '0' >¶
¶
<!ELEMENT AllocStatusRejected (AllocRejCode)>¶
<!ATTLIST AllocStatusRejected FIXTag CDATA #FIXED '87'¶
DataType CDATA #FIXED 'int'¶
Value CDATA #FIXED '1' >¶
¶
<!ELEMENT AllocStatusPartialAccept EMPTY>¶
<!ATTLIST AllocStatusPartialAccept FIXTag CDATA #FIXED '87'¶
DataType CDATA #FIXED 'int'¶
Value CDATA #FIXED '2' >¶
<!ELEMENT AllocStatusReceived EMPTY>¶
<!ATTLIST AllocStatusReceived FIXTag CDATA #FIXED '87'¶
DataType CDATA #FIXED 'int'¶
Value CDATA #FIXED '3' >

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88	AllocRejCode	int	Identifies reason for rejection. Valid values: 0 = unknown account(s) 1 = incorrect quantity 2 = incorrect average price 3 = unknown executing broker mnemonic 4 = commission difference 5 = unknown OrderID (37) 6 = unknown ListID (66) 7 = other (further in Note 58=) 8 = incorrect allocated quantity 9 = calculation difference 10 = unknown or stale ExecID (17) 11 = mismatched data value (further in Note 58=) 12 = unknown ClOrdID (11) 13 = warehouse request rejected	<!ELEMENT AllocRejCode EMPTY> <!ATTLIST AllocRejCode FIXTag CDATA #FIXED '88' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocRejCode' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (UnknownAcct | IncorrectQty | IncorrectAvgPrc | IncorrectBrkMnc | CommDiff | UnknownOrdID | UnknownListID | Other | incorrectAllocatedQuantity | calculationDifference | unknownOrStaleExecID | mismatchedData | unknownClOrdID | warehouseRequestRejected) #IMPLIED >
89	Signature	data	Electronic signature	[na - not used in FIXML DTD]
90	SecureDataLen	Length	Length of encrypted message	[na - not used in FIXML DTD]
91	SecureData	data	Actual encrypted data stream	[na - not used in FIXML DTD]
~~92~~	~~BrokerOfCredit~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. *** REPLACED FIELD - See "***Replaced Features and Supported Approach***" *** ~~Broker to receive trade credit.~~	[na - not used in FIXML DTD]
93	SignatureLength	Length	Number of bytes in signature field.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT AllocRejCode EMPTY>¶
¶
<!ATTLIST AllocRejCode FIXTag CDATA #FIXED '88'¶
DataType CDATA #FIXED 'int'¶
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED¶
SDValue (UnknownAcct | IncorrectQty | IncorrectAvgPrc | IncorrectBrkMnc | CommDiff | UnknownOrdID | ¶
UnknownListID | ¶
Other) #IMPLIED >

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – replaced]

Deleted: [n/a for FIXML – not used]

Deleted: April30, 2003

<table>
<tr><td>94</td><td>EmailType</td><td>char</td><td>Email message type.

Valid values:
0 = New
1 = Reply
2 = Admin Reply</td><td><!ELEMENT EmailTyp EMPTY>
<!ATTLIST EmailTyp
FIXTag CDATA #FIXED '94'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'EmailType'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2) #REQUIRED
SDValue (New | Reply | AdminReply) #IMPLIED ></td></tr>
<tr><td>95</td><td>RawDataLength</td><td>Length</td><td>Number of bytes in raw data field.</td><td><!ELEMENT RawDataLength (#PCDATA)>
<!ATTLIST RawDataLength
FIXTag CDATA #FIXED '95'
DataType CDATA #FIXED 'Length'
FullName CDATA #FIXED 'RawDataLength'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>96</td><td>RawData</td><td>data</td><td>Unformatted raw data, can include bitmaps, word processor documents, etc.</td><td><!ELEMENT RawData (#PCDATA)>
<!ATTLIST RawData
FIXTag CDATA #FIXED '96'
DataType CDATA #FIXED 'data'
FullName CDATA #FIXED 'RawData'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>97</td><td>PossResend</td><td>Boolean</td><td>Indicates that message may contain information that has been sent under another sequence number.

Valid Values:
Y=Possible resend
N=Original transmission</td><td><!ELEMENT PossResend EMPTY>
<!ATTLIST PossResend
FIXTag CDATA #FIXED '97'
DataType CDATA #FIXED 'Boolean'
FullName CDATA #FIXED 'PossResend'
ComponentType CDATA #FIXED 'Field'
Value (Y | N) #REQUIRED
SDValue (PossResend | OrigTrans) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT EmailType EMPTY>¶ <!ATTLIST EmailType FIXTag CDATA #FIXED '94'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (New | Reply | AdminReply) #IMPLIED >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT RawData (#PCDATA)>¶ <!ATTLIST RawData FIXTag CDATA #FIXED '96'¶ packed (base64 | none) #IMPLIED¶ packedFIXTag CDATA #FIXED 'XXX' >

Deleted: April30, 2003

Deleted: <!ELEMENT PossResend EMPTY>¶ <!ATTLIST PossResend FIXTag CDATA #FIXED '97'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (PossResend | OrigTrans) #IMPLIED >

98	EncryptMethod	int	Method of encryption. Valid values: 0 = None / other 1 = PKCS (proprietary) 2 = DES (ECB mode) 3 = PKCS/DES (proprietary) 4 = PGP/DES (defunct) 5 = PGP/DES-MD5 (see app note on FIX web site) 6 = PEM/DES-MD5 (see app note on FIX web site)	[na - not used in FIXML DTD]
99	StopPx	Price	Price per unit of quantity (e.g. per share)	<!ELEMENT StopPx (#PCDATA)> <!ATTLIST StopPx FIXTag CDATA #FIXED '99' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'StopPx' ComponentType CDATA #FIXED 'Field' >
100	ExDestination	Exchange	Execution destination as defined by institution when order is entered. Valid values: See "Appendix 6-C"	<!ELEMENT ExDest EMPTY> <!ATTLIST ExDest FIXTag CDATA #FIXED '100' DataType CDATA #FIXED 'Exchange' FullName CDATA #FIXED 'ExDestination' ComponentType CDATA #FIXED 'Field' Value (%isoMICCode;) #REQUIRED >
~~101~~	(Not Defined)	n/a	This field has not been defined.	[na - not used in FIXML DTD]

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT StopPx (#PCDATA)>¶
<!ATTLIST StopPx FIXTag CDATA #FIXED '99'¶
DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT ExDestination EMPTY>¶
<!ATTLIST ExDestination FIXTag CDATA #FIXED '100'¶
DataType CDATA #FIXED 'Exchange'¶
Value (%isoMICCode;) #REQUIRED >

Deleted: [n/a for FIXML – replaced]

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<table>
<tr><th></th><th></th><th></th><th></th><th></th></tr>
<tr><td>102</td><td>CxlRejReason</td><td>int</td><td>Code to identify reason for cancel rejection.

Valid values:
0 = Too late to cancel
1 = Unknown order
2 = Broker / Exchange Option
3 = Order already in Pending Cancel or Pending Replace status
4 = Unable to process Order Mass Cancel Request
5 = OrigOrdModTime (586) did not match last TransactTime (60) of order
6 = Duplicate ClOrdID (11) received
99 = Other</td><td><!ELEMENT CxlRejRsn EMPTY>
<!ATTLIST CxlRejRsn
FIXTag CDATA #FIXED '102'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'CxlRejReason'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 99) #REQUIRED
SDValue (TooLate | Unknown | BrokerOpt | AlreadyPendingCxl | UnableToProcess | OrigOrdModTimeMismatch | DupClOrdID | Other) #IMPLIED ></td></tr>
<tr><td>103</td><td>OrdRejReason</td><td>int</td><td>Code to identify reason for order rejection.

Valid values:
0 = Broker / Exchange option
1 = Unknown symbol
2 = Exchange closed
3 = Order exceeds limit
4 = Too late to enter
5 = Unknown Order
6 = Duplicate Order (e.g. dupe ClOrdID (11))
7 = Duplicate of a verbally communicated order
8 = Stale Order
9 = Trade Along required
10 = Invalid Investor ID
11 = Unsupported order characteristic12 = Surveillence Option
13 = Incorrect quantity
14 = Incorrect allocated quantity
15 = Unknown account(s)
99 = Other

Note: Values 13, 14, and 15 will be used when rejecting an order due to pre-allocation information errors.</td><td><!ELEMENT OrdRejRsn EMPTY>
<!ATTLIST OrdRejRsn
FIXTag CDATA #FIXED '103'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'OrdRejReason'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 99) #REQUIRED
SDValue (BrokerOpt | UnknownSym | ExchClosed | ExceedsLim | TooLate | Unknown | Duplicate | DuplicateVerbal | Stale | TradeAlongReq | InvInvID | UnsuppOrderChar | Surveillence | IncorrectQuantity | IncorrectAllocatedQuantity | UnknownAccounts | Other) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT CxlRejReason EMPTY>¶
<!ATTLIST CxlRejReason FIXTag CDATA #FIXED '102'¶
DataType CDATA #FIXED 'int'¶
Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶
SDValue (TooLate | Unknown | BrokerOpt | AlreadyPendingCxl | UnableToProcess | OrigOrdModTimeMismatch | DupClOrdID) #IMPLIED >

Deleted: <!ELEMENT OrderRejReason EMPTY>¶
<!ATTLIST OrderRejReason FIXTag CDATA #FIXED '103'¶
DataType CDATA #FIXED 'int'¶
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED¶
SDValue (BrokerOpt | ¶
UnknownSym | ¶
ExchClosed | ¶
ExceedsLim | ¶
TooLate | ¶
Unknown | ¶
Duplicate | ¶
DuplicateVerbal | ¶
Stale | TradeAlongReq | InvInvID | UnsuppOrderChar | Surveillence) #IMPLIED >

Deleted: April30, 2003

104	IOIQualifier	char	Code to qualify IOI use. Valid values: A = All or none B = Market On Close (MOC) (held to close) C = At the close (around/not held to close) D = VWAP (Volume Weighted Avg Price) I = In touch with L = Limit M = More behind O = At the open P = Taking a position Q = At the Market (previously called Current Quote) R = Ready to trade S = Portfolio shown T = Through the day V = Versus W = Indication - Working away X = Crossing opportunity Y = At the Midpoint Z = Pre-open (see Volume 1: "Glossary" for value definitions)	<!ELEMENT IOIQual EMPTY> <!ATTLIST IOIQual FIXTag CDATA #FIXED '104' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'IOIQualifier' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | I | L | M | O | P | Q | R | S | T | V | W | X | Y | Z) #REQUIRED SDValue (AON | MOC | AtClose | VWAP | InTouch | Limit | MoreBehind | AtOpen | TakePosition | AtMarket | ReadyTrade | PortShow | ThroughDay | Versus | IndWrkAway | CrossOpp | AtMid | PreOpen) #IMPLIED >
~~105~~	~~WaveNo~~	String	No longer used as of FIX 4.3. Included here for reference to prior versions.	[na - not used in FIXML DTD]
106	Issuer	String	Name of security issuer (e.g. International Business Machines, GNMA). ***see also Volume 7: "PRODUCT: FIXED INCOME - Euro Issuer Values"***	<!ELEMENT Issr (#PCDATA)> <!ATTLIST Issr FIXTag CDATA #FIXED '106' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Issuer' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT IOI_Qualifier EMPTY>¶ <!ATTLIST IOI_Qualifier FIXTag CDATA #FIXED '104'¶ DataType CDATA #FIXED 'char'¶ Value (A \| C \| D \| I \| L \| M \| O \| P \| Q \| R \| S \| T \| V \| W \| X \| Y \| Z) #REQUIRED¶ SDValue (AON \| AtClose \| VWAP \| InTouch \| Limit \| MoreBehind \| AtOpen \| TakePosition \| AtMarket \| ReadyTrade \| PortShow \| ThroughDay \| Versus \| IndWrkAway \| CrossOpp \| AtMid \| PreOpen) #IMPLIED >

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT Issuer (#PCDATA)>¶ <!ATTLIST Issuer FIXTag CDATA #FIXED '106'¶ DataType CDATA #FIXED 'String' >

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107	SecurityDesc	String	Security description.	<!ELEMENT SecDesc (#PCDATA)> <!ATTLIST SecDesc FIXTag CDATA #FIXED '107' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityDesc' ComponentType CDATA #FIXED 'Field' >
108	HeartBtInt	int	Heartbeat interval (seconds)	[na - not used in FIXML DTD]
~~109~~	~~ClientID~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Firm identifier used in third party-transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).~~	[na - not used in FIXML DTD]
110	MinQty	Qty	Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT MinQty (#PCDATA)> <!ATTLIST MinQty FIXTag CDATA #FIXED '110' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MinQty' ComponentType CDATA #FIXED 'Field' >
111	MaxFloor	Qty	Maximum quantity (e.g. number of shares) within an order to be shown on the exchange floor at any given time. (Prior to FIX 4.2 this field was of type int)	<!ELEMENT MaxFloor (#PCDATA)> <!ATTLIST MaxFloor FIXTag CDATA #FIXED '111' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MaxFloor' ComponentType CDATA #FIXED 'Field' >
112	TestReqID	String	Identifier included in Test Request message to be returned in resulting Heartbeat	[na - not used in FIXML DTD]

Deleted: <!ELEMENT SecurityDesc (#PCDATA)>¶ <!ATTLIST SecurityDesc FIXTag CDATA #FIXED '107'¶ DataType CDATA #FIXED 'String' >

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT MinQty (#PCDATA)>¶ <!ATTLIST MinQty FIXTag CDATA #FIXED '110'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT MaxFloor (#PCDATA)>¶ <!ATTLIST MaxFloor FIXTag CDATA #FIXED '111'¶ DataType CDATA #FIXED 'Qty' >

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113	ReportToExch	Boolean	Identifies party of trade responsible for exchange reporting. Valid values: Y = Indicates that party receiving message must report trade N = Indicates that party sending message will report trade	<!ELEMENT RptToExch EMPTY> <!ATTLIST RptToExch FIXTag CDATA #FIXED '113' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'ReportToExch' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (PartyMustRpt | PartySendingWillRpt) #IMPLIED >
114	LocateReqd	Boolean	Indicates whether the broker is to locate the stock in conjunction with a short sell order. Valid values: Y = Indicates the broker is responsible for locating the stock N = Indicates the broker is not required to locate	<!ELEMENT LocReqd EMPTY> <!ATTLIST LocReqd FIXTag CDATA #FIXED '114' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'LocateReqd' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (BrokerLocates | BrokerNotLocate) #IMPLIED >
115	OnBehalfOfCompID	String	Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field.	<!ELEMENT OnBhfOfCompID (#PCDATA)> <!ATTLIST OnBhfOfCompID FIXTag CDATA #FIXED '115' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OnBehalfOfCompID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT ReportToExch EMPTY>¶ <!ATTLIST ReportToExch FIXTag CDATA #FIXED '113'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (PartyMustRpt | PartySendingWillRpt) #IMPLIED >

Deleted: <!ELEMENT LocateReqd EMPTY>¶ <!ATTLIST LocateReqd FIXTag CDATA #FIXED '114'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (BrokerLocates | BrokerNotLocate) #IMPLIED >

Deleted: <!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>

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116	OnBehalfOfSubID	String	Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party	<!ELEMENT OnBhfOfSubID (#PCDATA)> <!ATTLIST OnBhfOfSubID FIXTag CDATA #FIXED '116' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OnBehalfOfSubID' ComponentType CDATA #FIXED 'Field' >
117	QuoteID	String	Unique identifier for quote	<!ELEMENT QuotID (#PCDATA)> <!ATTLIST QuotID FIXTag CDATA #FIXED '117' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteID' ComponentType CDATA #FIXED 'Field' >
118	NetMoney	Amt	Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution.	<!ELEMENT NetMny (#PCDATA)> <!ATTLIST NetMny FIXTag CDATA #FIXED '118' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'NetMoney' ComponentType CDATA #FIXED 'Field' >
119	SettlCurrAmt	Amt	Total amount due expressed in settlement currency (includes the effect of the forex transaction)	<!ELEMENT SettlCurrAmt (#PCDATA)> <!ATTLIST SettlCurrAmt FIXTag CDATA #FIXED '119' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'SettlCurrAmt' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT QuoteID (#PCDATA)>¶
<!ATTLIST QuoteID FIXTag CDATA #FIXED '117'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NetMoney (#PCDATA)>¶
<!ATTLIST NetMoney FIXTag CDATA #FIXED '118'¶
DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT SettlCurrAmt (#PCDATA)>¶
<!ATTLIST SettlCurrAmt FIXTag CDATA #FIXED '119'¶
DataType CDATA #FIXED 'Amt' >

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120	SettlCurrency	Currency	Currency code of settlement denomination.	<!ELEMENT SettlCcy EMPTY> <!ATTLIST SettlCcy FIXTag CDATA #FIXED '120' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'SettlCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
121	ForexReq	Boolean	Indicates request for forex accommodation trade to be executed along with security transaction. Valid values: Y = Execute Forex after security trade N = Do not execute Forex after security trade	<!ELEMENT ForexReq EMPTY> <!ATTLIST ForexReq FIXTag CDATA #FIXED '121' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'ForexReq' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (ExecuteForexAfterSecurityTrade | DoNotExecuteForexAfterSecurityTrade) #IMPLIED >
122	OrigSendingTime	UTCTimestamp	Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request.	[na - not used in FIXML DTD]
123	GapFillFlag	Boolean	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Valid values: Y = Gap Fill message, MsgSeqNum field valid N = Sequence Reset, ignore MsgSeqNum	[na - not used in FIXML DTD]
124	NoExecs	NumInGroup	No of execution repeating group entries to follow.	<!ELEMENT NoExecs (#PCDATA)> <!ATTLIST NoExecs FIXTag CDATA #FIXED '124' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoExecs' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SettlCurrency (#PCDATA)>¶ <!ATTLIST SettlCurrency FIXTag CDATA #FIXED '120'¶ DataType CDATA #FIXED 'Currency' >

Deleted: <!ELEMENT ForexReqOrder (SettlCurrency)>¶ ¶ <!ATTLIST ForexReqOrder FIXTag CDATA #FIXED '121'¶ DataType CDATA #FIXED 'Boolean'¶ Value CDATA #FIXED 'Y'¶ SDValue CDATA #FIXED 'Yes' >¶ ¶ ¶ <!ELEMENT ForexReq EMPTY>¶ ¶ <!ATTLIST ForexReq FIXTag CDATA #FIXED '121'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

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Deleted: <!ELEMENT NoExecs (#PCDATA)>¶ <!ATTLIST NoExecs FIXTag CDATA #FIXED '124'¶ DataType CDATA #FIXED 'NumInGroup' >

~~125~~	~~CxlType~~ (no longer used)	char	No longer used. Included here for reference to prior versions.	[na - not used in FIXML DTD]
126	ExpireTime	UTCTimestamp	Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT") The meaning of expiration is specific to the context where the field is used. • For orders, this is the expiration time of a Good Til Date TimeInForce. • For Quotes - this is the expiration of the quote. • Expiration time is provided across the quote message dialog to control the length of time of the overall quoting process. • For collateral requests, this is the time by which collateral must be assigned. • For collateral assignments, this is the time by which a response to the assignment is expected.	<!ELEMENT ExpireTm (#PCDATA)> <!ATTLIST ExpireTm FIXTag CDATA #FIXED '126' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'ExpireTime' ComponentType CDATA #FIXED 'Field' >
127	DKReason	char	Reason for execution rejection. Valid values: A = Unknown symbol B = Wrong side C = Quantity exceeds order D = No matching order E = Price exceeds limit F = Calculation difference Z = Other	<!ELEMENT DkRsn EMPTY> <!ATTLIST DkRsn FIXTag CDATA #FIXED '127' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'DKReason' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | E | F | Z) #REQUIRED SDValue (UnknownSymbol | WrongSide | QuantityExceedsOrder | NoMatch | PriceExceedsLimit | CalculationDifference | Other) #IMPLIED >

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Deleted: <!ELEMENT ExpireTime (#PCDATA)>¶
<!ATTLIST ExpireTime FIXTag CDATA #FIXED '126'¶
DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT DK_Reason EMPTY>¶
<!ATTLIST DK_Reason FIXTag CDATA #FIXED '127'¶
DataType CDATA #FIXED 'char'¶
Value (A | B | C | D | E | Z) #REQUIRED¶
SDValue (UnknownSymbol | WrongSide | QuantityExceedsOrder | NoMatch | PriceExceedsLimit | Other) #IMPLIED >

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128	DeliverToCompID	String	Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID (56) field and the ultimate receiver firm ID in this field.	<!ELEMENT DlvrToCompID (#PCDATA)> <!ATTLIST DlvrToCompID FIXTag CDATA #FIXED '128' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'DeliverToCompID' ComponentType CDATA #FIXED 'Field' >
129	DeliverToSubID	String	Assigned value used to identify specific message recipient (i.e. trader) if the message is delivered by a third party	<!ELEMENT DlvrToSubID (#PCDATA)> <!ATTLIST DlvrToSubID FIXTag CDATA #FIXED '129' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'DeliverToSubID' ComponentType CDATA #FIXED 'Field' >
130	IOINaturalFlag	Boolean	Indicates that IOI is the result of an existing agency order or a facilitation position resulting from an agency order, not from principal trading or order solicitation activity. Valid values: Y = Natural N = Not natural	<!ELEMENT IOINaturalFlag EMPTY> <!ATTLIST IOINaturalFlag FIXTag CDATA #FIXED '130' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'IOINaturalFlag' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Natural | NotNatural) #IMPLIED >
131	QuoteReqID	String	Unique identifier for quote request	<!ELEMENT QuotReqID (#PCDATA)> <!ATTLIST QuotReqID FIXTag CDATA #FIXED '131' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteReqID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT IOI_NaturalFlag EMPTY>¶ <!ATTLIST IOI_NaturalFlag FIXTag CDATA #FIXED '130'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Natural | NotNatural) #IMPLIED >

Deleted: April30, 2003

Deleted: <!ELEMENT QuoteReqID (#PCDATA)>¶ <!ATTLIST QuoteReqID FIXTag CDATA #FIXED '131'¶ DataType CDATA #FIXED 'String' >

132	BidPx	Price	Bid price/rate	<!ELEMENT BidPx (#PCDATA)> <!ATTLIST BidPx FIXTag CDATA #FIXED '132' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'BidPx' ComponentType CDATA #FIXED 'Field' >
133	OfferPx	Price	Offer price/rate	<!ELEMENT OfrPx (#PCDATA)> <!ATTLIST OfrPx FIXTag CDATA #FIXED '133' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'OfferPx' ComponentType CDATA #FIXED 'Field' >
134	BidSize	Qty	Quantity of bid (Prior to FIX 4.2 this field was of type int)	<!ELEMENT BidSz (#PCDATA)> <!ATTLIST BidSz FIXTag CDATA #FIXED '134' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'BidSize' ComponentType CDATA #FIXED 'Field' >
135	OfferSize	Qty	Quantity of offer (Prior to FIX 4.2 this field was of type int)	<!ELEMENT OfrSz (#PCDATA)> <!ATTLIST OfrSz FIXTag CDATA #FIXED '135' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'OfferSize' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT BidPx (#PCDATA)>¶ <!ATTLIST BidPx FIXTag CDATA #FIXED '132'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT OfferPx (#PCDATA)>¶ <!ATTLIST OfferPx FIXTag CDATA #FIXED '133'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT BidSize (#PCDATA)>¶ <!ATTLIST BidSize FIXTag CDATA #FIXED '134'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT OfferSize (#PCDATA)>¶ <!ATTLIST OfferSize FIXTag CDATA #FIXED '135'¶ DataType CDATA #FIXED 'Qty' >

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136	NoMiscFees	NumInGroup	Number of repeating groups of miscellaneous fees	<!ELEMENT NoMiscFees (#PCDATA)> <!ATTLIST NoMiscFees FIXTag CDATA #FIXED '136' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoMiscFees' ComponentType CDATA #FIXED 'Field' >
137	MiscFeeAmt	Amt	Miscellaneous fee value	<!ELEMENT MiscFeeAmt (#PCDATA)> <!ATTLIST MiscFeeAmt FIXTag CDATA #FIXED '137' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'MiscFeeAmt' ComponentType CDATA #FIXED 'Field' >
138	MiscFeeCurr	Currency	Currency of miscellaneous fee	<!ELEMENT MiscFeeCurr EMPTY> <!ATTLIST MiscFeeCurr FIXTag CDATA #FIXED '138' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'MiscFeeCurr' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: <!ELEMENT NoMiscFees (#PCDATA)>¶
<!ATTLIST NoMiscFees FIXTag CDATA #FIXED '136'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT MiscFeeAmt (#PCDATA)>¶
<!ATTLIST MiscFeeAmt FIXTag CDATA #FIXED '137'¶
DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT MiscFeeCurr (#PCDATA)>¶
<!ATTLIST MiscFeeCurr FIXTag CDATA #FIXED '138'¶
DataType CDATA #FIXED 'Currency' >

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139	MiscFeeType	char	Indicates type of miscellaneous fee. Valid values: 1 = Regulatory (e.g. SEC) 2 = Tax 3 = Local Commission 4 = Exchange Fees 5 = Stamp 6 = Levy 7 = Other 8 = Markup 9 = Consumption Tax 10 = Per transaction 11 = Conversion 12 = Agent	<!ELEMENT MiscFeeTyp EMPTY> <!ATTLIST MiscFeeTyp FIXTag CDATA #FIXED '139' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MiscFeeType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (Reg | Tax | LocalComm | ExchFee | Stamp | Levy | Other | Markup | Consumption | Transaction | Conversion | Agent | SecLending) #IMPLIED >
140	PrevClosePx	Price	Previous closing price of security.	<!ELEMENT PrevClsPx (#PCDATA)> <!ATTLIST PrevClsPx FIXTag CDATA #FIXED '140' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'PrevClosePx' ComponentType CDATA #FIXED 'Field' >
141	ResetSeqNumFlag	Boolean	Indicates that the both sides of the FIX session should reset sequence numbers. Valid values: Y = Yes, reset sequence numbers N = No	[na - not used in FIXML DTD]
142	SenderLocationID	String	Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)	<!ELEMENT SndLctnID (#PCDATA)> <!ATTLIST SndLctnID FIXTag CDATA #FIXED '142' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SenderLocationID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MiscFeeType EMPTY>¶ <!ATTLIST MiscFeeType FIXTag CDATA #FIXED '139'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED¶ SDValue (Reg | Tax | LocalComm | ExchFee | Stamp | Levy | Other | Markup | Consumption) #IMPLIED >

Deleted: <!ELEMENT PrevClosePx (#PCDATA)>¶ <!ATTLIST PrevClosePx FIXTag CDATA #FIXED '140'¶ DataType CDATA #FIXED 'Price' >

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Deleted: <!ELEMENT Sender (CompID , SubID? , LocationID?)>

143	TargetLocationID	String	Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader)	<!ELEMENT TgtLctnID (#PCDATA)> <!ATTLIST TgtLctnID FIXTag CDATA #FIXED '143' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TargetLocationID' ComponentType CDATA #FIXED 'Field' >
144	OnBehalfOfLocationID	String	Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party	<!ELEMENT OnBhfOfLctnID (#PCDATA)> <!ATTLIST OnBhfOfLctnID FIXTag CDATA #FIXED '144' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OnBehalfOfLocationID' ComponentType CDATA #FIXED 'Field' >
145	DeliverToLocationID	String	Assigned value used to identify specific message recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party	<!ELEMENT DlvrToLctnID (#PCDATA)> <!ATTLIST DlvrToLctnID FIXTag CDATA #FIXED '145' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'DeliverToLocationID' ComponentType CDATA #FIXED 'Field' >
146	NoRelatedSym	NumInGroup	Specifies the number of repeating symbols specified.	<!ELEMENT NoReltdSym (#PCDATA)> <!ATTLIST NoReltdSym FIXTag CDATA #FIXED '146' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoRelatedSym' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Target (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT OnBehalfOf (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT DeliverTo (CompID , SubID? , LocationID?)>

Deleted: <!ELEMENT NoRelatedSym (#PCDATA)>¶ <!ATTLIST NoRelatedSym FIXTag CDATA #FIXED '146'¶ DataType CDATA #FIXED 'NumInGroup' >

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147	Subject	String	The subject of an Email message	<!ELEMENT Subject (#PCDATA)> <!ATTLIST Subject FIXTag CDATA #FIXED '147' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Subject' ComponentType CDATA #FIXED 'Field' >
148	Headline	String	The headline of a News message	<!ELEMENT Headline (#PCDATA)> <!ATTLIST Headline FIXTag CDATA #FIXED '148' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Headline' ComponentType CDATA #FIXED 'Field' >
149	URLLink	String	A URI (Uniform Resource Identifier) or URL (Uniform Resource Locator) link to additional information (i.e. ***http://www.XYZ.com/research.html***) **See "*Appendix 6-B FIX Fields Based Upon Other Standards*"**	<!ELEMENT URLLink (#PCDATA)> <!ATTLIST URLLink FIXTag CDATA #FIXED '149' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'URLLink' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Subject (#PCDATA)>¶ <!ATTLIST Subject FIXTag CDATA #FIXED '147'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT Headline (#PCDATA)>¶ <!ATTLIST Headline FIXTag CDATA #FIXED '148'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT URLLink (#PCDATA)>¶ <!ATTLIST URLLink FIXTag CDATA #FIXED '149'¶ DataType CDATA #FIXED 'String' >

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150	ExecType	char	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled) Valid values: 0 = New ~~1 = Partial fill~~ **(Replaced)** ~~2 = Fill~~ **(Replaced)** 3 = Done for day 4 = Canceled 5 = Replace 6 = Pending Cancel (e.g. result of Order Cancel Request) 7 = Stopped 8 = Rejected 9 = Suspended A = Pending New B = Calculated C = Expired D = Restated (ExecutionRpt sent unsolicited by sellside, with ExecRestatementReason (378) set) E = Pending Replace (e.g. result of Order Cancel/Replace Request) F = Trade (partial fill or fill) G = Trade Correct (formerly an ExecTransType (20)) H = Trade Cancel (formerly an ExecTransType) I = Order Status (formerly an ExecTransType) ***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" *****	<!ELEMENT ExecTyp EMPTY> <!ATTLIST ExecTyp FIXTag CDATA #FIXED '150' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'ExecType' ComponentType CDATA #FIXED 'Field' Value (0 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I) #REQUIRED SDValue (New | Done | Canceled | Replaced | PendingCxl | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | Restated | PendingReplace | Trade | TradeCorrect | TradeCancel | OrderStatus) #IMPLIED >

Deleted: <!ELEMENT ExecType EMPTY>¶
<!ATTLIST ExecType FIXTag CDATA #FIXED '150'¶
DataType CDATA #FIXED 'char'¶
Value (0 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I) #REQUIRED¶
SDValue (New | Done | Canceled | Replaced | PendingCxl | Stopped | Rejected | Suspended | PendingNew | Calculated | Expired | Restated | PendingReplace | Trade | TradeCorrect | TradeCancel | OrderStatus) #IMPLIED >

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151	LeavesQty	Qty	Quantity open for further execution. If the OrdStatus (39) is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) – CumQty (14). (Prior to FIX 4.2 this field was of type int)	<!ELEMENT LeavesQty (#PCDATA)> <!ATTLIST LeavesQty FIXTag CDATA #FIXED '151' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'LeavesQty' ComponentType CDATA #FIXED 'Field' >
152	CashOrderQty	Qty	Specifies the approximate order quantity desired in total monetary units vs. as tradeable units (e.g. number of shares). The broker or fund manager (for CIV orders) would be responsible for converting and calculating a tradeable unit (e.g. share) quantity (OrderQty (38)) based upon this amount to be used for the actual order and subsequent messages.	<!ELEMENT CshOrdQty (#PCDATA)> <!ATTLIST CshOrdQty FIXTag CDATA #FIXED '152' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'CashOrderQty' ComponentType CDATA #FIXED 'Field' >
153	AllocAvgPx	Price	AvgPx (6) for a specific AllocAccount (79) For Fixed Income this is always expressed as "percent of par" price type.	<!ELEMENT AllocAvgPx (#PCDATA)> <!ATTLIST AllocAvgPx FIXTag CDATA #FIXED '153' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'AllocAvgPx' ComponentType CDATA #FIXED 'Field' >
154	AllocNetMoney	Amt	NetMoney (118) for a specific AllocAccount (79)	<!ELEMENT AllocNetMny (#PCDATA)> <!ATTLIST AllocNetMny FIXTag CDATA #FIXED '154' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'AllocNetMoney' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LeavesQty (#PCDATA)>¶ <!ATTLIST LeavesQty FIXTag CDATA #FIXED '151'¶ DataType CDATA #FIXED 'Qty' >

Deleted: approximate order

Deleted: <!ELEMENT CashOrderQty¶ (#PCDATA)>¶ <!ATTLIST CashOrderQty FIXTag CDATA #FIXED '152'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT AllocAvgPx (#PCDATA)>¶ <!ATTLIST AllocAvgPx FIXTag CDATA #FIXED '153'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT AllocNetMoney (#PCDATA)>¶ <!ATTLIST AllocNetMoney FIXTag CDATA #FIXED '154'¶ DataType CDATA #FIXED 'Amt' >

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155	SettlCurrFxRate	float	Foreign exchange rate used to compute SettlCurrAmt (119) from Currency (15) to SettlCurrency (120)	<!ELEMENT SettlCurrFxRt (#PCDATA)> <!ATTLIST SettlCurrFxRt FIXTag CDATA #FIXED '155' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'SettlCurrFxRate' ComponentType CDATA #FIXED 'Field' >
156	SettlCurrFxRateCalc	char	Specifies whether or not SettlCurrFxRate (155) should be multiplied or divided. M = Multiply D = Divide	<!ELEMENT SettlCurrFxRtCalc (#PCDATA)> <!ATTLIST SettlCurrFxRtCalc FIXTag CDATA #FIXED '156' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SettlCurrFxRateCalc' ComponentType CDATA #FIXED 'Field' >
157	NumDaysInterest	int	Number of Days of Interest for convertible bonds and fixed income. Note value may be negative.	<!ELEMENT NumDaysInt (#PCDATA)> <!ATTLIST NumDaysInt FIXTag CDATA #FIXED '157' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NumDaysInterest' ComponentType CDATA #FIXED 'Field' >
158	AccruedInterestRate	Percentage	The amount the buyer compensates the seller for the portion of the next coupon interest payment the seller has earned but will not receive from the issuer because the issuer will send the next coupon payment to the buyer. Accrued Interest Rate is the annualized Accrued Interest amount divided by the purchase price of the bond.	<!ELEMENT AcrdIntRt (#PCDATA)> <!ATTLIST AcrdIntRt FIXTag CDATA #FIXED '158' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'AccruedInterestRate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SettlCurrFxRate (#PCDATA)>¶ <!ATTLIST SettlCurrFxRate FIXTag CDATA #FIXED '155'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT SettlCurrFxRateCalc (#PCDATA)>¶ <!ATTLIST SettlCurrFxRateCalc FIXTag CDATA #FIXED '156'¶ DataType CDATA #FIXED 'char' >

Deleted: <!ELEMENT NumDaysInterest (#PCDATA)>¶ <!ATTLIST NumDaysInterest FIXTag CDATA #FIXED '157'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT AccruedInterestRate (#PCDATA)>¶ <!ATTLIST AccruedInterestRate FIXTag CDATA #FIXED '158'¶ DataType CDATA #FIXED 'float' >

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159	AccruedInterestAmt	Amt	Amount of Accrued Interest for convertible bonds and fixed income	`<!ELEMENT AcrdIntAmt (#PCDATA)>`
				`<!ATTLIST AcrdIntAmt`
				`FIXTag CDATA #FIXED '159'`
				`DataType CDATA #FIXED 'Amt'`
				`FullName CDATA #FIXED 'AccruedInterestAmt'`
				`ComponentType CDATA #FIXED 'Field' >`

160	SettlInstMode	char	Indicates mode used for Settlement Instructions message.
			Valid values:
			~~0 = Default~~ (Replaced)
			1 = Standing Instructions Provided
			~~2 = Specific Allocation Account Overriding~~ (Replaced)
			~~3 = Specific Allocation Account Standing~~ (Replaced)
			4 = Specific Order for a single account (for CIV)
			5 = Request reject
			
			***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" *****
				`<!ELEMENT SettlInstMode EMPTY>`
				`<!ATTLIST SettlInstMode`
				`FIXTag CDATA #FIXED '160'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'SettlInstMode'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 | 4 | 5 ) #REQUIRED`
				`SDValue ( Default | SIProvided | AccountOverriding | AccountStanding | CIVOrderSingleAcct | Reject ) #IMPLIED >`

161	AllocText	String	Free format text related to a specific AllocAccount (79).	`<!ELEMENT AllocText (#PCDATA)>`
				`<!ATTLIST AllocText`
				`FIXTag CDATA #FIXED '161'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'AllocText'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT AccruedInterestAmt (#PCDATA)>¶
<!ATTLIST AccruedInterestAmt FIXTag CDATA #FIXED '159' DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT SettlInstMode EMPTY>¶
<!ATTLIST SettlInstMode FIXTag CDATA #FIXED '160'¶
DataType CDATA #FIXED 'char'¶
Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶
SDValue (Default | SIProvided | AccountOverriding | AccountStanding | ¶
CIVOrderSingleAcct) #IMPLIED >

Deleted: <!ELEMENT AllocText (#PCDATA)>¶
<!ATTLIST AllocText FIXTag CDATA #FIXED '161'¶
DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

162	SettlInstID	String	Unique identifier for Settlement Instruction.	<!ELEMENT SettlInstID (#PCDATA)> <!ATTLIST SettlInstID FIXTag CDATA #FIXED '162' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SettlInstID' ComponentType CDATA #FIXED 'Field' >
163	SettlInstTransType	char	Settlement Instructions message transaction type Valid values: N = New C = Cancel R = Replace T = Restate (used where the Settlement Instruction is being used to communicate standing instructions which have not been changed or added to)	<!ELEMENT SettlInstTransTyp EMPTY> <!ATTLIST SettlInstTransTyp FIXTag CDATA #FIXED '163' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SettlInstTransType' ComponentType CDATA #FIXED 'Field' Value (N | C | R | T) #REQUIRED SDValue (New | Cancel | Replace | Restate) #IMPLIED >
164	EmailThreadID	String	Unique identifier for an email thread (new and chain of replies)	<!ELEMENT EmailThreadID (#PCDATA)> <!ATTLIST EmailThreadID FIXTag CDATA #FIXED '164' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'EmailThreadID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SettlInstID (#PCDATA)>¶ <!ATTLIST SettlInstID FIXTag CDATA #FIXED '162'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SettlInstTransType EMPTY>¶ <!ATTLIST SettlInstTransType FIXTag CDATA #FIXED '163'¶ DataType CDATA #FIXED 'char'¶ Value (N | C | R) #REQUIRED¶ SDValue (New | Cancel | Replace) #IMPLIED >

Deleted: <!ELEMENT EmailThreadID (#PCDATA)>¶ <!ATTLIST EmailThreadID FIXTag CDATA #FIXED '164'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

165	SettlInstSource	char	Indicates source of Settlement Instructions Valid values: 1 = Broker's Instructions 2 = Institution's Instructions 3 = Investor (e.g. CIV use)	<!ELEMENT SettlInstSrc EMPTY> <!ATTLIST SettlInstSrc FIXTag CDATA #FIXED '165' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SettlInstSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (BrokerInstr | InstInstr | InvestorCIV) #IMPLIED >
~~166~~	~~SettlLocation~~ (replaced)	~~String~~	No longer used as of FIX 4.3. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Identifies Settlement Depository or Country Code (ISITC spec)~~ ~~Valid values:~~ ~~CED = CEDEL~~ ~~DTC = Depository Trust Company~~ ~~EUR = Euroclear~~ ~~FED = Federal Book Entry~~ ~~PNY= Physical~~ ~~PTC = Participant Trust Company~~ ~~ISO Country Code = Local Market Settle Location~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT SettlInstSource EMPTY>¶ <!ATTLIST SettlInstSource FIXTag CDATA #FIXED '165'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2) #REQUIRED¶ SDValue (BrokerInstr | InstInstr) #IMPLIED >

Deleted: [n/a for FIXML – replaced]

Deleted: April30, 2003

167	SecurityType	String	Indicates type of security. See also the Product (460) and CFICode (461) fields. It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. Example values (grouped by Product field value) (Note: additional values may be used by mutual agreement of the counterparties):	<!ELEMENT SecTyp EMPTY> <!ATTLIST SecTyp FIXTag CDATA #FIXED '167' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityType' ComponentType CDATA #FIXED 'Field' Value (EUSUPRA | FAC | FADN | PEF | SUPRA | FUT | OPT | CORP | CPP | CB | DUAL | EUCORP | XLINKD | STRUCT | YANK | FOR | CS | PS | BRADY | EUSOV | TBOND | TINT | TIPS | TCAL | TPRN | UST | USTB | TNOTE | TBILL | REPO | FORWARD | BUYSELL | SECLOAN | SECPLEDGE | TERM | RVLV | RVLVTRM | BRIDGE | LOFC | SWING | DINP | DEFLTED | WITHDRN | REPLACD | MATURED | AMENDED | RETIRED | BA | BN | BOX | CD | CL | CP | DN | EUCD | EUCP | LQN | MTN | ONITE | PN | PZFJ | STN | TD | XCN | YCD | ABS | CMBS | CMO | IET | MBS | MIO | MPO | MPP | MPT | PFAND | TBA | AN | COFO | COFP | GO | MT | RAN | REV | SPCLA | SPCLO | SPCLT | TAN | TAXA | TECP | TRAN | VRDN | WAR | MF | MLEG | NONE | WLD) #REQUIRED SDValue (EuroSupranationalCoupons | FederalAgencyCoupon | FederalAgencyDiscountNote | PrivateExportFunding | USDSupranationalCoupons | Future | Option | CorporateBond | CorporatePrivatePlacement | ConvertibleBond | DualCurrency | EuroCorporateBond | IndexedLinked | StructuredNotes | YankeeCorporateBond | ForeignExchangeContract | CommonStock | PreferredStock | BradyBond | EuroSovereigns | USTreasuryBond | InterestStripFromAnyBondOrNote | TreasuryInflationProtectedSecurities | PrincipalStripOfACallableBondOrNote | PrincipalStripFromANoncallableBondOrNote | USTreasuryNoteDeprecatedValueUseTNOTE | USTreasuryBillDeprecatedValueUseTBILL | USTreasuryNote | USTreasuryBill | Repurchase | Forward | BuySellback | SecuritiesLoan | SecuritiesPledge | TermLoan | RevolverLoan | RevolverTermLoan | BridgeLoan | LetterOfCredit | SwingLineFacility | DebtorInPossession | Defaulted | Withdrawn | Replaced | Matured | AmendedRestated | Retired | BankersAcceptance | BankNotes | BillOfExchanges | CertificateOfDeposit | CallLoans | CommercialPaper | DepositNotes | EuroCertificateOfDeposit | EuroCommercialPaper | LiquidityNote | MediumTermNotes | Overnight | PromissoryNote | PlazosFijos | ShortTermLoanNote | TimeDeposit | ExtendedCommNote | YankeeCertificateOfDeposit | AssetbackedSecurities | CorpMortgagebackedSecurities | CollateralizedMortgageObligation | IOETTEMortgage | MortgagebackedSecurities | MortgageInterestOnly |

Deleted: April30, 2003

Deleted: <!ELEMENT SecurityType (Agency \| Option \| Future \| Corporate \| ForeignExchange \| Equity \| Government \| Loan \| MoneyMarket \| Mortgage \| Municipal \| MutualFund \| Warrant)>

			AGENCY EUSUPRA = Euro Supranational Coupons * FAC = Federal Agency Coupon FADN = Federal Agency Discount Note PEF = Private Export Funding * SUPRA = USD Supranational Coupons * * Identify the Issuer in the "**Issuer**" field(106)	
			***** REPLACED values - See "*Replaced Features and Supported Approach*" ***** ~~COMMODITY~~ ~~FUT = Future~~ ~~OPT = Option~~ Note: COMMODITY Product includes Bond, Interest Rate, Currency, Currency Spot Options, Crops/Grains, Foodstuffs, Livestock, Fibers, Lumber/Rubber, Oil/Gas/Electricity, Precious/Major Metal, and Industrial Metal. Use CFICode (461) for more granular definition if necessary.	
			CORPORATE CORP = Corporate Bond CPP = Corporate Private Placement CB = Convertible Bond DUAL = Dual Currency EUCORP = Euro Corporate Bond XLINKD = Indexed Linked STRUCT = Structured Notes YANK = Yankee Corporate Bond	
			CURRENCY FOR = Foreign Exchange Contract	
			EQUITY CS = Common Stock PS = Preferred Stock	

Deleted: April30, 2003

			WAR - Warrant now is listed under Municipals for consistency with Bloomberg fixed income product types. For equity warrants - use the CFICode (461) instead.	
			GOVERNMENT BRADY = Brady Bond EUSOV = Euro Sovereigns * TBOND = US Treasury Bond TINT = Interest strip from any bond or note TIPS = Treasury Inflation Protected Securities TCAL = Principal strip of a callable bond or note TPRN = Principal strip from a non-callable bond or note UST = US Treasury Note **(deprecated value, use "TNOTE")** USTB = US Treasury Bill **(deprecated value, use "TBILL")** TNOTE = US Treasury Note TBILL = US Treasury Bill **"_"** * Identify the Issuer Name in **Issuer** (106)	
			FINANCING REPO = Repurchase FORWARD = Forward BUYSELL = Buy Sellback SECLOAN = Securities Loan SECPLEDGE = Securities Pledge	
			INDEX Note: "Indices" includes: Stock, Index Spot Options, Commodity, Physical Index Options, Share/Ratio, and Spreads. For index types use the CFICode (461).	

Deleted: April30, 2003

			LOAN TERM = Term Loan RVLV = Revolver Loan RVLVTRM = Revolver/Term Loan BRIDGE = Bridge Loan LOFC = Letter of Credit SWING = Swing Line Facility DINP = Debtor in Possession DEFLTED = Defaulted WITHDRN = Withdrawn REPLACD = Replaced MATURED = Matured AMENDED = Amended & Restated RETIRED = Retired	
			MONEYMARKET BA = Bankers Acceptance BN = Bank Notes BOX = Bill of Exchanges CD = Certificate of Deposit CL = Call Loans CP = Commercial Paper DN = Deposit Notes EUCD = Euro Certificate of Deposit EUCP = Euro Commercial Paper LQN = Liquidity Note MTN = Medium Term Notes ONITE = Overnight PN = Promissory Note PZFJ = Plazos Fijos STN = Short Term Loan Note TD = Time Deposit XCN = Extended Comm Note YCD = Yankee Certificate of Deposit	

Deleted: April30, 2003

			MORTGAGE ABS = Asset-backed Securities CMBS = Corp. Mortgage-backed Securities CMO = Collateralized Mortgage Obligation IET = IOETTE Mortgage MBS = Mortgage-backed Securities MIO = Mortgage Interest Only MPO = Mortgage Principal Only MPP = Mortgage Private Placement MPT = Miscellaneous Pass-through PFAND = Pfandbriefe * TBA = To be Announced * Identify the Issuer Name in **Issuer** (106)	
			MUNICIPAL AN = Other Anticipation Notes BAN, GAN, etc. COFO = Certificate of Obligation COFP = Certificate of Participation GO = General Obligation Bonds MT = Mandatory Tender RAN = Revenue Anticipation Note REV = Revenue Bonds SPCLA = Special Assessment SPCLO = Special Obligation SPCLT = Special Tax TAN = Tax Anticipation Note TAXA = Tax Allocation TECP = Tax Exempt Commercial Paper TRAN = Tax & Revenue Anticipation Note VRDN = Variable Rate Demand Note WAR = Warrant	

Deleted: April30, 2003

			OTHER MF = Mutual Fund (i.e. any kind of open-ended "Collective Investment Vehicle") MLEG = Multi-leg instrument (e.g. options strategy or futures spread. CFICode (461) can be used to identify if options-based, futures-based, etc.) NONE = No Security Type ? = "Wildcard" entry (used on Security Definition Request message) **NOTE: Additional values may be used by mutual agreement of the counterparties)**	
168	EffectiveTime	UTCTimestamp	Time the details within the message should take effect (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT EfctvTm (#PCDATA)> <!ATTLIST EfctvTm FIXTag CDATA #FIXED '168' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'EffectiveTime' ComponentType CDATA #FIXED 'Field' >
169	StandInstDbType	int	Identifies the Standing Instruction database used Valid values: 0 = Other 1 = DTC SID 2 = Thomson ALERT 3 = A Global Custodian (StandInstDbName (170) must be provided) 4 = AccountNet	<!ELEMENT StandInstDbTyp EMPTY> <!ATTLIST StandInstDbTyp FIXTag CDATA #FIXED '169' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'StandInstDbType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Other | SID | ALERT | Custodian | AccountNet) #IMPLIED >

Deleted: <!ELEMENT EffectiveTime (#PCDATA)>¶ <!ATTLIST EffectiveTime FIXTag CDATA #FIXED '168'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT StandInstDbType EMPTY>¶ <!ATTLIST StandInstDbType FIXTag CDATA #FIXED '169'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶ SDValue (Other | SID | ALERT | Custodian | AccountNet) #IMPLIED >

Inserted: | 4

Inserted: | AccountNet

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170	StandInstDbName	String	Name of the Standing Instruction database represented with StandInstDbType (169) (i.e. the Global Custodian's name).	<!ELEMENT StandInstDbName (#PCDATA)> <!ATTLIST StandInstDbName FIXTag CDATA #FIXED '170' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StandInstDbName' ComponentType CDATA #FIXED 'Field' >
171	StandInstDbID	String	Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.	<!ELEMENT StandInstDbID (#PCDATA)> <!ATTLIST StandInstDbID FIXTag CDATA #FIXED '171' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StandInstDbID' ComponentType CDATA #FIXED 'Field' >
172	SettlDeliveryType	int	Identifies type of settlement 0 = "Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment 1 = "Free": Deliver (if Sell) or Receive (if Buy) Free 2 = Tri-Party 3 = Hold In Custody	<!ELEMENT SettlDlvryTyp (#PCDATA)> <!ATTLIST SettlDlvryTyp FIXTag CDATA #FIXED '172' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SettlDeliveryType' ComponentType CDATA #FIXED 'Field' >
173	~~SettlDepositoryCode~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~Broker's account code at the depository (i.e. CEDEL ID for CEDEL, FINS for DTC, or Euroclear ID for Euroclear) if Settlement Location is a depository~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT StandInstDbName (#PCDATA)>¶ <!ATTLIST StandInstDbName FIXTag CDATA #FIXED '170'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT StandInstDbID (#PCDATA)>¶ <!ATTLIST StandInstDbID FIXTag CDATA #FIXED '171'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SettlDeliveryType (#PCDATA)>¶ <!ATTLIST SettlDeliveryType FIXTag CDATA #FIXED '172'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT SettlDepositoryCode (#PCDATA)>¶ <!ATTLIST SettlDepositoryCode FIXTag CDATA #FIXED '173'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

174	~~SettlBrkrCode~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~BIC (Bank Identification Code—Swift managed) code of the broker involved (i.e. for multi-company brokerage firms)~~	[na - not used in FIXML DTD]
175	~~SettlInstCode~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "Replaced Features and Supported Approach" ***** ~~BIC (Bank Identification Code—Swift managed) code of the institution involved (i.e. for multi-company institution firms)~~	[na - not used in FIXML DTD]
176	~~SecuritySettlAgentName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Name of SettlInstSource's local agent bank if SettlLocation is not a depository~~	[na - not used in FIXML DTD]
177	~~SecuritySettlAgentCode~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlLocation is not a depository~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT SettlBrkrCode (#PCDATA)>¶ <!ATTLIST SettlBrkrCode FIXTag CDATA #FIXED '174'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SettlInstCode (#PCDATA)>¶ <!ATTLIST SettlInstCode FIXTag CDATA #FIXED '175'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecuritySettlAgentName (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentName FIXTag CDATA #FIXED '176'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecuritySettlAgentCode (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentCode FIXTag CDATA #FIXED '177'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

178	~~SecuritySettlAgentAcctNum~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~SettlInstSource's account number at local agent bank if SettlLocation is not a depository~~	[na - not used in FIXML DTD]
179	~~SecuritySettlAgentAcctName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Name of SettlInstSource's account at local agent bank if SettlLocation is not a depository~~	[na - not used in FIXML DTD]
180	~~SecuritySettlAgentContactName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Name of contact at local agent bank for SettlInstSource's account if SettlLocation is not a depository~~	[na - not used in FIXML DTD]
181	~~SecuritySettlAgentContactPhone~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Phone number for contact at local agent bank if SettlLocation is not a depository~~	[na - not used in FIXML DTD]
182	~~CashSettlAgentName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Name of SettlInstSource's local agent bank if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT SecuritySettlAgentAcctNum (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentAcctNum FIXTag CDATA #FIXED '178'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecuritySettlAgentAcctName (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentAcctName FIXTag CDATA #FIXED '179'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecuritySettlAgentContactName (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentContactName FIXTag CDATA #FIXED '180'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecuritySettlAgentContactPhone (#PCDATA)>¶ <!ATTLIST SecuritySettlAgentContactPhone FIXTag CDATA #FIXED '181'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashSettlAgentName (#PCDATA)>¶ <!ATTLIST CashSettlAgentName FIXTag CDATA #FIXED '182'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

183	~~CashSettlAgentCode~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~BIC (Bank Identification Code--Swift managed) code of the SettlInstSource's local agent bank if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]
184	~~CashSettlAgentAcctNum~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~SettlInstSource's account number at local agent bank if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]
185	~~CashSettlAgentAcctName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Name of SettlInstSource's account at local agent bank if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]
186	~~CashSettlAgentContactName~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Name of contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]
187	~~CashSettlAgentContactPhone~~ (replaced)	String	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Phone number for contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT CashSettlAgentCode (#PCDATA)>¶ <!ATTLIST CashSettlAgentCode FIXTag CDATA #FIXED '183'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashSettlAgentAcctNum (#PCDATA)>¶ <!ATTLIST CashSettlAgentAcctNum FIXTag CDATA #FIXED '184'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashSettlAgentAcctName (#PCDATA)>¶ <!ATTLIST CashSettlAgentAcctName FIXTag CDATA #FIXED '185'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashSettlAgentContactName (#PCDATA)>¶ <!ATTLIST CashSettlAgentContactName FIXTag CDATA #FIXED '186'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashSettlAgentContactPhone (#PCDATA)>¶ <!ATTLIST CashSettlAgentContactPhone FIXTag CDATA #FIXED '187'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

188	BidSpotRate	Price	Bid F/X spot rate.	<!ELEMENT BidSpotRt (#PCDATA)> <!ATTLIST BidSpotRt FIXTag CDATA #FIXED '188' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'BidSpotRate' ComponentType CDATA #FIXED 'Field' >
189	BidForwardPoints	PriceOffset	Bid F/X forward points added to spot rate. May be a negative value.	<!ELEMENT BidFwdPnts (#PCDATA)> <!ATTLIST BidFwdPnts FIXTag CDATA #FIXED '189' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'BidForwardPoints' ComponentType CDATA #FIXED 'Field' >
190	OfferSpotRate	Price	Offer F/X spot rate.	<!ELEMENT OfrSpotRt (#PCDATA)> <!ATTLIST OfrSpotRt FIXTag CDATA #FIXED '190' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'OfferSpotRate' ComponentType CDATA #FIXED 'Field' >
191	OfferForwardPoints	PriceOffset	Offer F/X forward points added to spot rate. May be a negative value.	<!ELEMENT OfrFwdPnts (#PCDATA)> <!ATTLIST OfrFwdPnts FIXTag CDATA #FIXED '191' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'OfferForwardPoints' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT BidSpotRate (#PCDATA)>¶ <!ATTLIST BidSpotRate FIXTag CDATA #FIXED '188'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT BidForwardPoints (#PCDATA)>¶ <!ATTLIST BidForwardPoints FIXTag CDATA #FIXED '189'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: <!ELEMENT OfferSpotRate (#PCDATA)>¶ <!ATTLIST OfferSpotRate FIXTag CDATA #FIXED '190'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT OfferForwardPoints (#PCDATA)>¶ <!ATTLIST OfferForwardPoints FIXTag CDATA #FIXED '191'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: April30, 2003

192	OrderQty2	Qty	OrderQty (38) of the future part of a F/X swap order.	<!ELEMENT OrdQty2 (#PCDATA)> <!ATTLIST OrdQty2 FIXTag CDATA #FIXED '192' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'OrderQty2' ComponentType CDATA #FIXED 'Field' >
193	SettlDate2 (formerly named FutSettDate2)	LocalMkt Date	SettDate (64) of the future part of a F/X swap order.	<!ELEMENT SettlDt2 (#PCDATA)> <!ATTLIST SettlDt2 FIXTag CDATA #FIXED '193' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'SettlDate2' ComponentType CDATA #FIXED 'Field' >
194	LastSpotRate	Price	F/X spot rate.	<!ELEMENT LastSpotRt (#PCDATA)> <!ATTLIST LastSpotRt FIXTag CDATA #FIXED '194' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LastSpotRate' ComponentType CDATA #FIXED 'Field' >
195	LastForwardPoints	PriceOffset	F/X forward points added to LastSpotRate (194). May be a negative value.	<!ELEMENT LastFwdPnts (#PCDATA)> <!ATTLIST LastFwdPnts FIXTag CDATA #FIXED '195' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'LastForwardPoints' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT OrderQty2 (#PCDATA)>¶ <!ATTLIST OrderQty2 FIXTag CDATA #FIXED '192'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT FutSettDate2 (#PCDATA)>¶ <!ATTLIST FutSettDate2 FIXTag CDATA #FIXED '193'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT LastSpotRate (#PCDATA)>¶ <!ATTLIST LastSpotRate FIXTag CDATA #FIXED '194'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT LastForwardPoints (#PCDATA)>¶ <!ATTLIST LastForwardPoints FIXTag CDATA #FIXED '195'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: April30, 2003

196	AllocLinkID	String	Can be used to link two different Allocation messages (each with unique AllocID (70)) together, i.e. for F/X "Netting" or "Swaps". Should be unique.	<!ELEMENT AllocLinkID (#PCDATA)> <!ATTLIST AllocLinkID FIXTag CDATA #FIXED '196' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AllocLinkID' ComponentType CDATA #FIXED 'Field' >
197	AllocLinkType	int	Identifies the type of Allocation linkage when AllocLinkID (196) is used. Valid values: 0 = F/X Netting 1 = F/X Swap	<!ELEMENT AllocLinkTyp EMPTY> <!ATTLIST AllocLinkTyp FIXTag CDATA #FIXED '197' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocLinkType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (FXNetting | FXSwap) #IMPLIED >
198	SecondaryOrderID	String	Assigned by the party which accepts the order. Can be used to provide the OrderID (37) used by an exchange or executing system.	<!ELEMENT ScndOrdID (#PCDATA)> <!ATTLIST ScndOrdID FIXTag CDATA #FIXED '198' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecondaryOrderID' ComponentType CDATA #FIXED 'Field' >
199	NoIOIQualifiers	NumInGroup	Number of repeating groups of IOIQualifiers (104).	<!ELEMENT NoIOIQuals (#PCDATA)> <!ATTLIST NoIOIQuals FIXTag CDATA #FIXED '199' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoIOIQualifiers' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT AllocLinkID (#PCDATA)>¶ <!ATTLIST AllocLinkID FIXTag CDATA #FIXED '196'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT AllocLinkType EMPTY>¶ <!ATTLIST AllocLinkType FIXTag CDATA #FIXED '197'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1) #REQUIRED¶ SDValue (FXNetting | FXSwap) #IMPLIED >

Deleted: <!ELEMENT SecondaryOrderID (#PCDATA)>¶ <!ATTLIST SecondaryOrderID FIXTag CDATA #FIXED '198'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT NoIOI_Qualifiers (#PCDATA)>¶ <!ATTLIST NoIOI_Qualifiers FIXTag CDATA #FIXED '199'¶ DataType CDATA #FIXED 'NumInGroup' >

200	MaturityMonthYear	month-year	Can be used with standardized derivatives vs. the MaturityDate (541) field. Month and Year of the maturity (used for standardized futures and options). Format: YYYYMM (i.e. 199903) YYYYMMDD (20030323) YYYYMMwN (200303w1) 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 "w1" or "w2" to indicate week 1 as opposed to week 2 expiration. Likewise, the date (01-31) can be appended to indicate a specific expiration (maturity date).	<!ELEMENT MatMoYr (#PCDATA)> <!ATTLIST MatMoYr FIXTag CDATA #FIXED '200' DataType CDATA #FIXED 'month-year' FullName CDATA #FIXED 'MaturityMonthYear' ComponentType CDATA #FIXED 'Field' >
~~201~~	~~PutOrCall~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Indicates whether an Option is for a put or call.~~ ~~Valid values:~~ ~~0 = Put~~ ~~1 = Call~~	[na - not used in FIXML DTD]
202	StrikePrice	Price	Strike Price for an Option.	<!ELEMENT StrkPx (#PCDATA)> <!ATTLIST StrkPx FIXTag CDATA #FIXED '202' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'StrikePrice' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MaturityMonthYear (#PCDATA)>¶ <!ATTLIST MaturityMonthYear FIXTag CDATA #FIXED '200'¶ DataType CDATA #FIXED 'month-year' >

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT StrikePrice (#PCDATA)>¶ <!ATTLIST StrikePrice FIXTag CDATA #FIXED '202'¶ DataType CDATA #FIXED 'Price' >

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203	CoveredOrUncovered	int	Used for derivative products, such as options Valid values: 0 = Covered 1 = Uncovered	<!ELEMENT CoveredOrUncovered EMPTY> <!ATTLIST CoveredOrUncovered FIXTag CDATA #FIXED '203' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CoveredOrUncovered' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Covered | Uncovered) #IMPLIED >
~~204~~	~~CustomerOrFirm~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Used for options when delivering the order to an execution system/exchange to specify if the order is for a customer or the firm placing the order itself.~~ ~~Valid values:~~ ~~0 = Customer~~ ~~1 = Firm~~	[na - not used in FIXML DTD]
~~205~~	~~MaturityDay~~ (replaced)	~~day-of-month~~	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Day of month used in conjunction with MaturityMonthYear to specify the maturity date for SecurityType=FUT or SecurityType=OPT.~~ ~~Valid values:~~ ~~1-31~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT CoveredOrUncovered EMPTY>¶ <!ATTLIST CoveredOrUncovered FIXTag CDATA #FIXED '203'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1) #REQUIRED¶ SDValue (Covered | Uncovered) #IMPLIED >

Deleted: [n/a for FIXML – replaced]

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Deleted: April30, 2003

206	OptAttribute	char	Can be used for SecurityType (167) =OPT to identify a particular security.
			
			Valid values vary by SecurityExchange:
			***** REPLACED values - See *"Replaced Features and Supported Approach"* *****
			~~For Exchange: MONEP (Paris)~~
			~~L = Long (a.k.a. "American")~~
			~~S = Short (a.k.a. "European")~~
			
			For Exchanges: DTB (Frankfurt), HKSE (Hong Kong), and SOFFEX (Zurich)
			0-9 = single digit "version" number assigned by exchange following capital adjustments (0=current, 1=prior, 2=prior to 1, etc).
				`<!ELEMENT OptAttribute (#PCDATA)>`
				`<!ATTLIST OptAttribute`
				`FIXTag CDATA #FIXED '206'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'OptAttribute'`
				`ComponentType CDATA #FIXED 'Field' >`

207	SecurityExchange	Exchange	Market used to help identify a security.
			Valid values:
			See "Appendix 6-C"
				`<!ELEMENT SecExch EMPTY>`
				`<!ATTLIST SecExch`
				`FIXTag CDATA #FIXED '207'`
				`DataType CDATA #FIXED 'Exchange'`
				`FullName CDATA #FIXED 'SecurityExchange'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( %isoMICCode; ) #REQUIRED >`

<table>
<tr><td>208</td><td>NotifyBrokerOfCredit</td><td>Boolean</td><td>Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker).
Valid values:
Y = Details should be communicated
N = Details should not be communicated</td><td><!ELEMENT NotifyBrkrOfCredit EMPTY>
<!ATTLIST NotifyBrkrOfCredit
FIXTag CDATA #FIXED '208'
DataType CDATA #FIXED 'Boolean'
FullName CDATA #FIXED 'NotifyBrokerOfCredit'
ComponentType CDATA #FIXED 'Field'
Value (Y | N) #REQUIRED
SDValue (Yes | No) #IMPLIED ></td></tr>
<tr><td>209</td><td>AllocHandlInst</td><td>int</td><td>Indicates how the receiver (i.e. third party) of Allocation message should handle/process the account details.
Valid values:
1 = Match
2 = Forward
3 = Forward and Match</td><td><!ELEMENT AllocHandlInst EMPTY>
<!ATTLIST AllocHandlInst
FIXTag CDATA #FIXED '209'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'AllocHandlInst'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3) #REQUIRED
SDValue (Match | Forward | ForwardMatch) #IMPLIED ></td></tr>
<tr><td>210</td><td>MaxShow</td><td>Qty</td><td>Maximum quantity (e.g. number of shares) within an order to be shown to other customers (i.e. sent via an IOI).
(Prior to FIX 4.2 this field was of type int)</td><td><!ELEMENT MaxShow (#PCDATA)>
<!ATTLIST MaxShow
FIXTag CDATA #FIXED '210'
DataType CDATA #FIXED 'Qty'
FullName CDATA #FIXED 'MaxShow'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT NotifyBrokerOfCredit EMPTY>¶ <!ATTLIST NotifyBrokerOfCredit FIXTag CDATA #FIXED '208'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT AllocHandlInst EMPTY>¶ <!ATTLIST AllocHandlInst FIXTag CDATA #FIXED '209'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Match | Forward | ForwardMatch) #IMPLIED >

Deleted: <!ELEMENT MaxShow (#PCDATA)>¶ <!ATTLIST MaxShow FIXTag CDATA #FIXED '210'¶ DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

211	PegOffsetValue (formerly named PegDifference prior to FIX 4.4)	float	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836) (Prior to FIX 4.4 this field was of type PriceOffset)	<!ELEMENT PegOfstValu (#PCDATA)> <!ATTLIST PegOfstValu FIXTag CDATA #FIXED '211' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'PegOffsetValue' ComponentType CDATA #FIXED 'Field' >
212	XmlDataLen	Length	Length of the XmlData data block.	[na - not used in FIXML DTD]
213	XmlData	data	Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.	[na - not used in FIXML DTD]
214	SettlInstRefID	String	Reference identifier for the SettlInstID (162) with Cancel and Replace SettlInstTransType (163) transaction types.	<!ELEMENT SettlInstRefID (#PCDATA)> <!ATTLIST SettlInstRefID FIXTag CDATA #FIXED '214' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SettlInstRefID' ComponentType CDATA #FIXED 'Field' >
215	NoRoutingIDs	NumInGroup	Number of repeating groups of RoutingID (217) and RoutingType (216) values. See Volume 3: "Pre-Trade Message Targeting/Routing"	<!ELEMENT NoRtgIDs (#PCDATA)> <!ATTLIST NoRtgIDs FIXTag CDATA #FIXED '215' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoRoutingIDs' ComponentType CDATA #FIXED 'Field' >

Deleted: F

Deleted: <!ELEMENT PegDifference (#PCDATA)>¶ <!ATTLIST PegDifference FIXTag CDATA #FIXED '211'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT SettlInstRefID (#PCDATA)>¶ <!ATTLIST SettlInstRefID FIXTag CDATA #FIXED '214'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoRoutingIDs (#PCDATA)>¶ <!ATTLIST NoRoutingIDs FIXTag CDATA #FIXED '215'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

216	RoutingType	int	Indicates the type of RoutingID (217) specified. Valid values: 1 = Target Firm 2 = Target List 3 = Block Firm 4 = Block List	<!ELEMENT RtgTyp EMPTY> <!ATTLIST RtgTyp FIXTag CDATA #FIXED '216' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'RoutingType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (TargetFirm | TargetList | BlockFirm | BlockList) #IMPLIED >
217	RoutingID	String	Assigned value used to identify a specific routing destination.	<!ELEMENT RtgID (#PCDATA)> <!ATTLIST RtgID FIXTag CDATA #FIXED '217' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RoutingID' ComponentType CDATA #FIXED 'Field' >
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)	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 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.	<!ELEMENT Spread (#PCDATA)> <!ATTLIST Spread FIXTag CDATA #FIXED '218' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'Spread' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RoutingType EMPTY>¶ <!ATTLIST RoutingType FIXTag CDATA #FIXED '216'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4) #REQUIRED¶ SDValue (TargetFirm | TargetList | BlockFirm | BlockList) #IMPLIED >

Deleted: <!ELEMENT RoutingID (#PCDATA)>¶ <!ATTLIST RoutingID FIXTag CDATA #FIXED '217'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT Spread (#PCDATA)>¶ <!ATTLIST Spread FIXTag CDATA #FIXED '218'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: April30, 2003

~~219~~	~~Benchmark~~ (no longer used)	char	No longer used. Included here for reference to prior versions. For Fixed Income. Identifies the benchmark (e.g. used in conjunction with the Spread field). Valid values: 1 = CURVE 2 = 5-YR 3 = OLD-5 4 = 10-YR 5 = OLD-10 6 = 30-YR 7 = OLD-30 8 = 3-MO-LIBOR 9 = 6-MO-LIBOR	[na - not used in FIXML DTD]
220	BenchmarkCurveCurrency	Currency	Identifies currency used for benchmark curve. See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BnchmkCrvCcy EMPTY> <!ATTLIST BnchmkCrvCcy FIXTag CDATA #FIXED '220' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'BenchmarkCurveCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: <!ELEMENT Benchmark EMPTY>¶
¶
<!ATTLIST Benchmark FIXTag CDATA #FIXED '219'¶
DataType CDATA #FIXED 'char'¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED¶
SDValue (CURVE | 5-YR | OLD-5 | 10-YR | OLD-10 | 30-YR | OLD-30 | 3-MO-LIBOR | 6-MO-LIBOR) #IMPLIED >

Deleted: <!ELEMENT BenchmarkCurveCurrency EMPTY>¶
<!ATTLIST BenchmarkCurveCurrency FIXTag CDATA #FIXED '220'¶
DataType CDATA #FIXED 'Currency'¶
Value (%isoCurrencyCode;) #REQUIRED>

Deleted: April30, 2003

221	BenchmarkCurveName	String	Name of benchmark curve. Valid values: MuniAAA FutureSWAP LIBID LIBOR (London Inter-Bank Offers) OTHER SWAP Treasury Euribor Pfandbriefe EONIA SONIA EUREPO (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BnchmkCrvName EMPTY> <!ATTLIST BnchmkCrvName FIXTag CDATA #FIXED '221' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BenchmarkCurveName' ComponentType CDATA #FIXED 'Field' Value (MuniAAA | FutureSWAP | LIBID | LIBOR | OTHER | SWAP | Treasury | Euribor | Pfandbriefe) #REQUIRED >
222	BenchmarkCurvePoint	String	Point on benchmark curve. Free form values: e.g. “1Y”, “7Y”, “INTERPOLATED”. Sample values: **1M** = combination of a number between 1-12 and a "M" for month **1Y** = combination of number between 1-100 and a "Y" for year} **10Y-OLD** = see above, then add "-OLD" when appropriate **INTERPOLATED** = the point is mathematically derived **2/2031 5 3/8** = the point is stated via a combination of maturity month / year and coupon See Fixed Income-specific documentation at http://www.fixprotocol.org for additional values. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BnchmkCrvPoint (#PCDATA)> <!ATTLIST BnchmkCrvPoint FIXTag CDATA #FIXED '222' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BenchmarkCurvePoint' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT BenchmarkCurveName EMPTY>¶ <!ATTLIST BenchmarkCurveName FIXTag CDATA #FIXED '221'¶ DataType CDATA #FIXED 'String'¶ Value (MuniAAA | FutureSWAP | LIBID | LIBOR | ¶ OTHER | SWAP | Treasury | Euribor | ¶ Pfandbriefe) #REQUIRED >

Deleted: <!ELEMENT BenchmarkCurvePoint (#PCDATA)>¶ <!ATTLIST BenchmarkCurvePoint FIXTag CDATA #FIXED '222'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

223	CouponRate	Percentage	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.	<!ELEMENT CpnRt (#PCDATA)> <!ATTLIST CpnRt FIXTag CDATA #FIXED '223' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'CouponRate' ComponentType CDATA #FIXED 'Field' >
224	CouponPaymentDate	LocalMktDate	Date interest is to be paid. Used in identifying Corporate Bond issues. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT CpnPmtDt (#PCDATA)> <!ATTLIST CpnPmtDt FIXTag CDATA #FIXED '224' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'CouponPaymentDate' ComponentType CDATA #FIXED 'Field' >
225	IssueDate	LocalMktDate	The date on which a bond or stock offering is issued. It may or may not be the same as the effective date ("Dated Date") or the date on which interest begins to accrue ("Interest Accrual Date") (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT IssDt (#PCDATA)> <!ATTLIST IssDt FIXTag CDATA #FIXED '225' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'IssueDate' ComponentType CDATA #FIXED 'Field' >
226	RepurchaseTerm (Deprecated)	int	***** DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*" ***** ~~Number of business days before repurchase of a repo.~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT RepoTrm (#PCDATA)> <!ATTLIST RepoTrm FIXTag CDATA #FIXED '226' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'RepurchaseTerm' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CouponRate (#PCDATA)>¶ <!ATTLIST CouponRate FIXTag CDATA #FIXED '223'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT CouponPaymentDate (#PCDATA)>¶ <!ATTLIST CouponPaymentDate FIXTag CDATA #FIXED '224'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT IssueDate (#PCDATA)>¶ <!ATTLIST IssueDate FIXTag CDATA #FIXED '225'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT RepurchaseTerm (#PCDATA)>¶ <!ATTLIST RepurchaseTerm FIXTag CDATA #FIXED '226'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

227	RepurchaseRate (Deprecated)	Percentage	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** ~~Percent of par at which a Repo will be repaid. Represented as a percent, e.g. .9525 represents 95-1/4 percent of par.~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT RepoRt (#PCDATA)> <!ATTLIST RepoRt FIXTag CDATA #FIXED '227' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'RepurchaseRate' ComponentType CDATA #FIXED 'Field' >
228	Factor	float	For Fixed Income: Amorization Factor for deriving Current face from Original face for ABS or MBS securities, note the fraction may be greater than, equal to or less than 1. In TIPS securities this is the Inflation index. Qty * Factor * Price = Gross Trade Amount For Derivatives: Contract Value Factor by which price must be adjusted to determine the true nominal value of one futures/options contract. (Qty * Price) * Factor = Nominal Value (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT Fctr (#PCDATA)> <!ATTLIST Fctr FIXTag CDATA #FIXED '228' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'Factor' ComponentType CDATA #FIXED 'Field' >
229	TradeOriginationDate	LocalMktDate	Used with Fixed Income for Muncipal New Issue Market. Agreement in principal between counter-parties prior to actual trade date. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT TrdOrigntnDt (#PCDATA)> <!ATTLIST TrdOrigntnDt FIXTag CDATA #FIXED '229' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'TradeOriginationDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RepurchaseRate (#PCDATA)>¶ <!ATTLIST RepurchaseRate FIXTag CDATA #FIXED '227'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: : Contract

Deleted: <!ELEMENT Factor (#PCDATA)>¶ <!ATTLIST Factor FIXTag CDATA #FIXED '228'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT TradeOriginationDate (#PCDATA)>¶ <!ATTLIST TradeOriginationDate FIXTag CDATA #FIXED '229'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

230	ExDate	LocalMktDate	The date when a distribution of interest is deducted from a securities assets or set aside for payment to bondholders. On the ex-date, the securities price drops by the amount of the distribution (plus or minus any market activity). (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT ExDt (#PCDATA)> <!ATTLIST ExDt FIXTag CDATA #FIXED '230' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'ExDate' ComponentType CDATA #FIXED 'Field' >
231	ContractMultiplier	float	Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc). Applicable For Fixed Income, Convertible Bonds, Derivatives, etc. In general quantities for all calsses should be expressed in the basic unit of the instrument, e.g. shares for equities, norminal or par amount for bonds, currency for foreign exchange. When quantity is expressed in contracts, e.g. financing transactions and bond trade reporting, ContractMutliplier should contain the number of units in one contract and can be omitted if the multiplier is the default amount for the instrument, i.e. 1,000 par of bonds, 1,000,000 par for financing transactions.	<!ELEMENT CntractMultiplier (#PCDATA)> <!ATTLIST CntractMultiplier FIXTag CDATA #FIXED '231' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'ContractMultiplier' ComponentType CDATA #FIXED 'Field' >
232	NoStipulations	NumInGroup	Number of stipulation entries (Note tag # was reserved in FIX 4.1, added in FIX 4.3).	<!ELEMENT NoStips (#PCDATA)> <!ATTLIST NoStips FIXTag CDATA #FIXED '232' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoStipulations' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT ExDate (#PCDATA)>¶ <!ATTLIST ExDate FIXTag CDATA #FIXED '230'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT ContractMultiplier (#PCDATA)>¶ <!ATTLIST ContractMultiplier FIXTag CDATA #FIXED '231'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT NoStipulations (#PCDATA)>¶ <!ATTLIST NoStipulations FIXTag CDATA #FIXED '232'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

233	StipulationType	String	For Fixed Income. Type of Stipulation. Values include: AMT = AMT (y/n) AUTOREINV = Auto Reinvestment at <rate> or better BANKQUAL = Bank qualified (y/n) BGNCON = Bargain Conditions– see (234) for values COUPON = Coupon range CURRENCY = ISO Currency code CUSTOMDATE = Custom start/end date GEOG = Geographics and % Range (ex. 234=CA 0-80 [minimum of 80% California assets]) HAIRCUT = Valuation discount INSURED = Insured (y/n) ISSUE = Year or Year/Month of Issue (ex. 234=2002/09) ISSUER = Issuer's ticker ISSUESIZE = issue size range LOOKBACK = Lookback days LOT = Explicit lot identifier LOTVAR = Lot Variance (value in percent maximum over- or under-allocation allowed) MAT = Maturity Year and Month MATURITY = Maturity range MAXSUBS = Maximum substitutions (Repo) MINQTY = Minimum quantity MININCR = Minimum increment MINDNOM = Minimum denomination PAYFREQ = Payment frequency, calendar PIECES = Number of Pieces PMAX = Pools Maximum PPM = Pools per Million PPL = Pools per Lot PPT = Pools per Trade PRICE = Price range PRICEFREQ = Pricing frequency PROD = Production Year PROTECT = Call protection PURPOSE = Purpose (…values continued in next row….)	<!ELEMENT StipTyp EMPTY> <!ATTLIST StipTyp FIXTag CDATA #FIXED '233' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StipulationType' ComponentType CDATA #FIXED 'Field' Value (AMT | AUTOREINV | BANKQUAL | BGNCON | COUPON | CURRENCY | CUSTOMDATE | GEOG | HAIRCUT | INSURED | ISSUE | ISSUER | ISSUESIZE | LOOKBACK | LOT | LOTVAR | MAT | MATURITY | MAXSUBS | MINQTY | MININCR | MINDNOM | MAXDNOM | PAYFREQ | PIECES | PMIN | PMAX | PPM | PPL | PPT | PRICE | PRICEFREQ | PROD | PROTECT | PURPOSE | PXSOURCE | RATING | REDEMPTION | RESTRICTED | SECTOR | SECTYPE | STRUCT | SUBSFREQ | SUBSLEFT | TEXT | TRDVAR | WAC | WAL | WALA | WAM | WHOLE | YIELD | SMM | CPR | CPY | CPP | ABS | MPR | PSA | PPC | MHP | HEP) #REQUIRED SDValue (AMT | AutoReinvestmentAtRateOrBetter | BankQualified | BargainConditions | CouponRange | ISOCurrencyCode | CustomStartendDate | GeographicsAndRange | ValuationDiscount | Insured | YearOrYearMonthOfIssue | IssuersTicker | issueSizeRange | LookbackDays | ExplicitLotIdentifier | LotVarianceValueInPercentMaximumOverOrUnderallocationAllowed | MaturityYearAndMonth | MaturityRange | MaximumSubstitutionsRepo | MinimumQuantity | MinimumIncrement | MinimumDenomination | MaximumDenomination | PaymentFrequencyCalendar | NumberOfPieces | PoolsMinimum | PoolsMaximum | PoolsPerMillion | PoolsPerLot | PoolsPerTrade | PriceRange | PricingFrequency | ProductionYear | CallProtection | Purpose | BenchmarkPriceSource | RatingSourceAndRange | TypeOfRedemptionValuesAre: | Restricted | MarketSector | SecurityTypeIncludedOrExcluded | Structure | SubstitutionsFrequencyRepo | SubstitutionsLeftRepo | FreeformText | TradeVarianceValueInPercentMaximumOverOrUnderallocationAllowed | WeightedAverageCoupon | WeightedAverageLifeCoupon | WeightedAverageLoanAge | WeightedAverageMaturity | WholePool | YieldRange | SingleMonthlyMortality | ConstantPrepaymentRate | ConstantPrepaymentYield | ConstantPrepaymentPenalty | AbsolutePrepaymentSpeed | MonthlyPrepaymentRate | PercentOfBMAPrepaymentCurve | PercentOfProspectusPrepaymentCurve | PercentOfManufacturedHousingPrepaymentCurve | finalCPROfHomeEquityPrepaymentCurve) #IMPLIED >

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Deleted: <!ELEMENT StipulationType (#PCDATA)>¶
<!ATTLIST StipulationType FIXTag CDATA #FIXED '233'¶
DataType CDATA #FIXED 'String' ¶
Value (GEOG | ISSUE | LOTVAR | MAT | PIECES | ¶
PMAX | PPM | PPL | PPT | PROD | ¶
TRDVAR | WAC | WAL | WALA | WAM | | CPR | CPY | CPP | ABS | MPR | PSA | PPC | MHP | HEP) #REQUIRED ¶
SDValue (Geographics | YearofIssue | LotVariance | ¶
MaturityYear | NumberofPieces | PoolsMaximum | ¶
PoolsPerMillion | PoolsPerLot | PoolsPerTrade | ¶
ProductionYear | TradeVariance | WeightedAvgCoupon | ¶
WeightedAvgLife | WeightedAvgLoanAge | ¶
WeightedAvgMaturity | ¶
SingleMonthlyMortality | ConstantPrepaymentRate | ¶
ConstantPrepaymentYield | ConstantPrepaymentPenalty | ¶
AbsolutePrepaymentSpeed | ¶
MonthlyPrepaymentRate | ¶
BMAPrepaymentCurve | PctProspectusPrepaymentCurve | ¶
PctManufacturedHousingPrepaymentCurve | ¶
FinalCPRHomeEquityPrepaymentCurve) #IMPLIED >

			PXSOURCE = Benchmark price source RATING = Rating source and range REDEMPTION = Type of redemption – values are: NonCallable Callable Prefunded EscrowedToMaturity Putable Convertible RESTRICTED = Restricted (y/n) SECTOR = Market sector SECTYPE = SecurityType included or excluded STRUCT = Structure SUBSFREQ = Substitutions frequency (Repo) SUBSLEFT = Substitutions left (Repo) TEXT = Freeform text TRDVAR = Trade Variance (value in percent maximum over- or under-allocation allowed) WAC = Weighted Average Coupon:value in percent (exact or range) plus 'Gross' or 'Net' of servicing spread (the default) (ex. 234=6.5- Net [minimum of 6.5% net of servicing fee]) WAL = Weighted Average Life Coupon: value in percent (exact or range) WALA = Weighted Average Loan Age: value in months (exact or range) WAM = Weighted Average Maturity : value in months (exact or range) WHOLE = Whole Pool (y/n) YIELD = Yield range ***or the following Prepayment Speeds*** SMM = Single Monthly Mortality CPR = Constant Prepayment Rate CPY = Constant Prepayment Yield CPP = Constant Prepayment Penalty ABS = Absolute Prepayment Speed MPR = Monthly Prepayment Rate PSA = % of BMA Prepayment Curve PPC = % of Prospectus Prepayment Curve MHP = % of Manufactured Housing Prepayment Curve HEP = final CPR of Home Equity Prepayment Curve ***Other types may be used by mutual agreement of the counterparties.*** (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	

Deleted: April30, 2003

234	StipulationValue	String	For Fixed Income. Value of stipulation. The expression can be an absolute single value or a combination of values and logical operators: < value > value <= value >= value value value1 – value2 value1 **OR** value2 value1 **AND** value2 YES NO Bargain conditions recognized by the London Stock Exchange – to be used when StipulationType is "BGNCON". CD = Special cum Dividend XD = Special ex Dividend CC = Special cum Coupon XC = Special ex Coupon CB = Special cum Bonus XB = Special ex Bonus CR = Special cum Rights XR = Special ex Rights CP = Special cum Capital Repayments XP = Special ex Capital Repayments CS = Cash Settlement SP = Special Price TR = Report for European Equity Market Securities in accordance with Chapter 8 of the Rules. GD = Guaranteed Delivery	<!ELEMENT StipValu (#PCDATA)> <!ATTLIST StipValu FIXTag CDATA #FIXED '234' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StipulationValue' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT StipulationValue (#PCDATA)>¶ <!ATTLIST StipulationValue FIXTag CDATA #FIXED '234'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

			Values for StipulationType = "PXSOURCE": BB GENERIC BB FAIRVALUE BROKERTEC ESPEED GOVPX HILLIARD FARBER ICAP TRADEWEB TULLETT LIBERTY If a particular side of the market is wanted append **/BID /OFFER** or **/MID**.	
			plus appropriate combinations of the above and other expressions by mutual agreement of the counterparties. Examples: ">=60", ".25", "ORANGE OR CONTRACOSTA", etc. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	

Deleted: April30, 2003

235	YieldType	String	Type of yield. Valid values: AFTERTAX = After Tax Yield (Municipals) ANNUAL = Annual Yield ATISSUE = Yield At Issue (Municipals) AVGMATURITY = Yield To Average Maturity BOOK = Book Yield CALL = Yield to Next Call CHANGE = Yield Change Since Close (…values continued in next row….)	<!ELEMENT YldTyp EMPTY> <!ATTLIST YldTyp FIXTag CDATA #FIXED '235' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'YieldType' ComponentType CDATA #FIXED 'Field' Value (AFTERTAX | ANNUAL | ATISSUE | AVGMATURITY | BOOK | CALL | CHANGE | CLOSE | COMPOUND | CURRENT | GROSS | GOVTEQUIV | INFLATION | INVERSEFLOATER | LASTCLOSE | LASTMONTH | LASTQUARTER | LASTYEAR | LONGAVGLIFE | MARK | MATURITY | NEXTREFUND | OPENAVG | PUT | PREVCLOSE | PROCEEDS | SEMIANNUAL | SHORTAVGLIFE | SIMPLE | TAXEQUIV | TENDER | TRUE | VALUE1_32 | WORST) #REQUIRED SDValue (AfterTaxYield | AnnualYield | YieldAtIssue | YieldToAvgMaturity | BookYield | YieldToNextCall | YieldChangeSinceClose | ClosingYield | CompoundYield | CurrentYield | TrueGrossYield | GvntEquivalentYield | YieldInflationAssumption | InvFloaterBondYield | MostRecentClosingYield | ClosingYieldMostRecentMonth | ClosingYieldMostRecentQuarter | ClosingYieldMostRecentYear | YieldToLongestAverageLife | MarkToMarketYield | YieldToMaturity | YieldToNextRefundSinking | OpenAverageYield | YieldToNextPut | PreviousCloseYield | ProceedsYield | Semi | YieldToShortestAverageLife | SimpleYield | TaxEquivalentYield | YieldtoTenderDate | TrueYield | YieldValueOf132 | YieldToWorstConvention) #IMPLIED >

Deleted: <!ELEMENT YieldType (#PCDATA)>¶
<!ATTLIST YieldType FIXTag CDATA #FIXED '235'¶
DataType CDATA #FIXED 'String' ¶
Value (AFTERTAX \| ANNUAL \| ATISSUE \| AVGLIFE \| AVGMATURITY \| ¶
BOOK \| CALL \| CHANGE \| CLOSE \| COMPOUND \| CURRENT \| GROSS \| GOVTEQUIV \| INFLATION \| INVERSEFLOATER \| LASTCLOSE \| LASTMONTH \| LASTQUARTER \| LASTYEAR \| LONGAVGLIFE \| ¶
LONGEST \| MARK \| MATURITY \| NEXTREFUND \| OPENAVG \| ¶
PUT \| PREVCLOSE \| PROCEEDS \| SEMIANNUAL \| SHORTAVGLIFE \| ¶
SHORTEST \| SIMPLE \| TAXEQUIV \| TENDER \| TRUE \| VALUE1_32 \| ¶
WORST) #REQUIRED ¶
SDValue (AfterTaxYield …

Deleted: April30, 2003

			CLOSE = Closing Yield COMPOUND = Compound Yield CURRENT = Current Yield GROSS = True Gross Yield GOVTEQUIV = Government Equivalent Yield INFLATION = Yield with Inflation Assumption INVERSEFLOATER = Inverse Floater Bond Yield (…values continued in next row….)	
			LASTCLOSE = Most Recent Closing Yield LASTMONTH = Closing Yield Most Recent Month LASTQUARTER = Closing Yield Most Recent Quarter LASTYEAR = Closing Yield Most Recent Year LONGAVGLIFE = Yield to Longest Average Life (…values continued in next row….)	
			MARK = Mark To Market Yield MATURITY = Yield to Maturity NEXTREFUND = Yield To Next Refund (Sinking Fund Bonds) OPENAVG = Open Average Yield PUT = Yield to Next Put PREVCLOSE = Previous Close Yield PROCEEDS = Proceeds Yield (…values continued in next row….)	
			SEMIANNUAL = Semi-annual Yield SHORTAVGLIFE = Yield to Shortest Average Life SIMPLE = Simple Yield TAXEQUIV = Tax Equivalent Yield TENDER = Yield to Tender Date TRUE = True Yield (…values continued in next row….)	
			VALUE1/32 = Yield Value Of 1/32 WORST = Yield To Worst (…values continued in next row….)	

Deleted: April30, 2003

			(Note tag # was reserved in FIX 4.1, added in FIX 4.3)	
236	Yield	Percentage	Yield percentage. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT Yld (#PCDATA)> <!ATTLIST Yld FIXTag CDATA #FIXED '236' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'Yield' ComponentType CDATA #FIXED 'Field' >
237	TotalTakedown	Amt	The price at which the securities are distributed to the different members of an underwriting group for the primary market in Municipals, total gross underwriter's spread. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT TotTakedown (#PCDATA)> <!ATTLIST TotTakedown FIXTag CDATA #FIXED '237' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'TotalTakedown' ComponentType CDATA #FIXED 'Field' >
238	Concession	Amt	Provides the reduction in price for the secondary market in Muncipals. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT Concession (#PCDATA)> <!ATTLIST Concession FIXTag CDATA #FIXED '238' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'Concession' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Yield (#PCDATA)>¶ <!ATTLIST Yield FIXTag CDATA #FIXED '236'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT TotalTakedown (#PCDATA)>¶ <!ATTLIST TotalTakedown FIXTag CDATA #FIXED '237'¶ DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT Concession (#PCDATA)>¶ <!ATTLIST Concession FIXTag CDATA #FIXED '238'¶ DataType CDATA #FIXED 'Amt' >

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239	RepoCollateralSecurityType (Deprecated)	int	***** DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*" ***** ~~Identifies the collateral used in the transaction.~~ ~~Valid values: see SecurityType (167) field~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT RepoCollSecTyp EMPTY> <!ATTLIST RepoCollSecTyp FIXTag CDATA #FIXED '239' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'RepoCollateralSecurityType' ComponentType CDATA #FIXED 'Field' Value (EUSUPRA | FAC | FADN | PEF | SUPRA | FUT | OPT | CORP | CPP | CB | DUAL | EUCORP | XLINKD | STRUCT | YANK | FOR | CS | PS | BRADY | EUSOV | TBOND | TINT | TIPS | TCAL | TPRN | UST | USTB | TNOTE | TBILL | REPO | FORWARD | BUYSELL | SECLOAN | SECPLEDGE | TERM | RVLV | RVLVTRM | BRIDGE | LOFC | SWING | DINP | DEFLTED | WITHDRN | REPLACD | MATURED | AMENDED | RETIRED | BA | BN | BOX | CD | CL | CP | DN | EUCD | EUCP | LQN | MTN | ONITE | PN | PZFJ | STN | TD | XCN | YCD | ABS | CMBS | CMO | IET | MBS | MIO | MPO | MPP | MPT | PFAND | TBA | AN | COFO | COFP | GO | MT | RAN | REV | SPCLA | SPCLO | SPCLT | TAN | TAXA | TECP | TRAN | VRDN | WAR | MF | MLEG | NONE | WLD) #REQUIRED SDValue (EuroSupranationalCoupons | FederalAgencyCoupon | FederalAgencyDiscountNote | PrivateExportFunding | USDSupranationalCoupons | Future | Option | CorporateBond | CorporatePrivatePlacement | ConvertibleBond | DualCurrency | EuroCorporateBond | IndexedLinked | StructuredNotes | YankeeCorporateBond | ForeignExchangeContract | CommonStock | PreferredStock | BradyBond | EuroSovereigns | USTreasuryBond | InterestStripFromAnyBondOrNote | TreasuryInflationProtectedSecurities | PrincipalStripOfACallableBondOrNote | PrincipalStripFromANoncallableBondOrNote | USTreasuryNoteDeprecatedValueUseTNOTE | USTreasuryBillDeprecatedValueUseTBILL | USTreasuryNote | USTreasuryBill | Repurchase | Forward | BuySellback | SecuritiesLoan | SecuritiesPledge | TermLoan | RevolverLoan | RevolverTermLoan | BridgeLoan | LetterOfCredit | SwingLineFacility | DebtorInPossession | Defaulted | Withdrawn | Replaced | Matured | AmendedRestated | Retired | BankersAcceptance | BankNotes | BillOfExchanges | CertificateOfDeposit | CallLoans | CommercialPaper | DepositNotes | EuroCertificateOfDeposit | EuroCommercialPaper | LiquidityNote | MediumTermNotes | Overnight | PromissoryNote | PlazosFijos | ShortTermLoanNote | TimeDeposit | ExtendedCommNote | YankeeCertificateOfDeposit | AssetbackedSecurities | CorpMortgagebackedSecurities | CollateralizedMortgageObligation | IOETTEMortgage | MortgagebackedSecurities |

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Deleted: <!ELEMENT RepoCollateralSecurityType EMPTY>¶
<!ATTLIST RepoCollateralSecurityType FIXTag CDATA #FIXED '239'¶ DataType CDATA #FIXED 'String' Value (RP | RVRP) #REQUIRED¶
SDValue (RepurchaseAgreement | ReverseRepurchaseAgreement) #IMPLIED >

240	RedemptionDate (Deprecated)	LocalMktDate	*** DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*" *** ~~Return of investor's principal in a security. Bond redemption can occur before maturity date.~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT RedDt (#PCDATA)> <!ATTLIST RedDt FIXTag CDATA #FIXED '240' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'RedemptionDate' ComponentType CDATA #FIXED 'Field' >
241	UnderlyingCouponPaymentDate	LocalMktDate	Underlying security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT UndCpnPmtDt (#PCDATA)> <!ATTLIST UndCpnPmtDt FIXTag CDATA #FIXED '241' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'UnderlyingCouponPaymentDate' ComponentType CDATA #FIXED 'Field' >
242	UnderlyingIssueDate	LocalMktDate	Underlying security's IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT UndIssDt (#PCDATA)> <!ATTLIST UndIssDt FIXTag CDATA #FIXED '242' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'UnderlyingIssueDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RedemptionDate (#PCDATA)>¶ <!ATTLIST RedemptionDate FIXTag CDATA #FIXED '240'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT UnderlyingCouponPaymentDate (#PCDATA)>¶ <!ATTLIST UnderlyingCouponPaymentDate FIXTag CDATA #FIXED '241'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT UnderlyingIssueDate (#PCDATA)>¶ <!ATTLIST UnderlyingIssueDate FIXTag CDATA #FIXED '242'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

<table>
<tr>
<td>243</td>
<td>UnderlyingRepoCollateralSecurityType

(Deprecated)</td>
<td>int</td>
<td>*** DEPRECATED FIELD - See "Deprecated (Phased-out) Features and Supported Approach" ***

~~Underlying security's RepoCollateralSecurityType.~~

~~See RepoCollateralSecurityType (239) field for description~~

(Note tag # was reserved in FIX 4.1, added in FIX 4.3)</td>
<td><!ELEMENT UndRepoCollSecTyp EMPTY>

<!ATTLIST UndRepoCollSecTyp

FIXTag CDATA #FIXED '243'

DataType CDATA #FIXED 'int'

FullName CDATA #FIXED 'UnderlyingRepoCollateralSecurityType'

ComponentType CDATA #FIXED 'Field'

Value (EUSUPRA | FAC | FADN | PEF | SUPRA | FUT | OPT | CORP | CPP | CB | DUAL | EUCORP | XLINKD | STRUCT | YANK | FOR | CS | PS | BRADY | EUSOV | TBOND | TINT | TIPS | TCAL | TPRN | UST | USTB | TNOTE | TBILL | REPO | FORWARD | BUYSELL | SECLOAN | SECPLEDGE | TERM | RVLV | RVLVTRM | BRIDGE | LOFC | SWING | DINP | DEFLTED | WITHDRN | REPLACD | MATURED | AMENDED | RETIRED | BA | BN | BOX | CD | CL | CP | DN | EUCD | EUCP | LQN | MTN | ONITE | PN | PZFJ | STN | TD | XCN | YCD | ABS | CMBS | CMO | IET | MBS | MIO | MPO | MPP | MPT | PFAND | TBA | AN | COFO | COFP | GO | MT | RAN | REV | SPCLA | SPCLO | SPCLT | TAN | TAXA | TECP | TRAN | VRDN | WAR | MF | MLEG | NONE | WLD) #REQUIRED

SDValue (EuroSupranationalCoupons | FederalAgencyCoupon | FederalAgencyDiscountNote | PrivateExportFunding | USDSupranationalCoupons | Future | Option | CorporateBond | CorporatePrivatePlacement | ConvertibleBond | DualCurrency | EuroCorporateBond | IndexedLinked | StructuredNotes | YankeeCorporateBond | ForeignExchangeContract | CommonStock | PreferredStock | BradyBond | EuroSovereigns | USTreasuryBond | InterestStripFromAnyBondOrNote | TreasuryInflationProtectedSecurities | PrincipalStripOfACallableBondOrNote | PrincipalStripFromANoncallableBondOrNote | USTreasuryNoteDeprecatedValueUseTNOTE | USTreasuryBillDeprecatedValueUseTBILL | USTreasuryNote | USTreasuryBill | Repurchase | Forward | BuySellback | SecuritiesLoan | SecuritiesPledge | TermLoan | RevolverLoan | RevolverTermLoan | BridgeLoan | LetterOfCredit | SwingLineFacility | DebtorInPossession | Defaulted | Withdrawn | Replaced | Matured | AmendedRestated | Retired | BankersAcceptance | BankNotes | BillOfExchanges | CertificateOfDeposit | CallLoans | CommercialPaper | DepositNotes | EuroCertificateOfDeposit | EuroCommercialPaper | LiquidityNote | MediumTermNotes | Overnight | PromissoryNote | PlazosFijos | ShortTermLoanNote | TimeDeposit | ExtendedCommNote | YankeeCertificateOfDeposit | AssetbackedSecurities | CorpMortgagebackedSecurities | CollateralizedMortgageObligation | IOETTEMortgage | MortgagebackedSecurities |</td>
</tr>
</table>

Deleted: April30, 2003

Deleted: <!ELEMENT UnderlyingRepoCollateralSecurityType (#PCDATA)>¶
<!ATTLIST UnderlyingRepoCollateralSecurityType FIXTag CDATA #FIXED '243'¶
DataType CDATA #FIXED 'String'¶
Value (RP | RVRP) #REQUIRED¶
SDValue (RepurchaseAgreement | ReverseRepurchaseAgreement) #IMPLIED >

244	UnderlyingRepurchaseTerm (Deprecated)	int	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** ~~Underlying security's RepurchaseTerm.~~ ~~See RepurchaseTerm (226) field for description~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT UndRepoTrm (#PCDATA)> <!ATTLIST UndRepoTrm FIXTag CDATA #FIXED '244' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'UnderlyingRepurchaseTerm' ComponentType CDATA #FIXED 'Field' >
245	UnderlyingRepurchaseRate (Deprecated)	Percentage	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** ~~Underlying security's RepurchaseRate.~~ ~~See RepurchaseRate (227) field for description~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT UndRepoRt (#PCDATA)> <!ATTLIST UndRepoRt FIXTag CDATA #FIXED '245' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'UnderlyingRepurchaseRate' ComponentType CDATA #FIXED 'Field' >
246	UnderlyingFactor	float	Underlying security's Factor. See Factor (228) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT UndFctr (#PCDATA)> <!ATTLIST UndFctr FIXTag CDATA #FIXED '246' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'UnderlyingFactor' ComponentType CDATA #FIXED 'Field' >
247	UnderlyingRedemptionDate (Deprecated)	LocalMktDate	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** Underlying security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT UndRedDt (#PCDATA)> <!ATTLIST UndRedDt FIXTag CDATA #FIXED '247' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'UnderlyingRedemptionDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT UnderlyingRepurchaseTerm (#PCDATA)>¶ <!ATTLIST UnderlyingRepurchaseTerm FIXTag CDATA #FIXED '244'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT UnderlyingRepurchaseRate (#PCDATA)>¶ <!ATTLIST UnderlyingRepurchaseRate FIXTag CDATA #FIXED '245'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT UnderlyingFactor (#PCDATA)>¶ <!ATTLIST UnderlyingFactor FIXTag CDATA #FIXED '246'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT UnderlyingRedemptionDate (#PCDATA)>¶ <!ATTLIST UnderlyingRedemptionDate FIXTag CDATA #FIXED '247'¶ DataType CDATA #FIXED 'LocalMktDate' >

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248	LegCouponPaymentDate	LocalMktDate	Multileg instrument's individual leg security's CouponPaymentDate. See CouponPaymentDate (224) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT LegCpnPmtDt (#PCDATA)> <!ATTLIST LegCpnPmtDt FIXTag CDATA #FIXED '248' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegCouponPaymentDate' ComponentType CDATA #FIXED 'Field' >
249	LegIssueDate	LocalMktDate	Multileg instrument's individual leg security's IssueDate. See IssueDate (225) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT LegIssDt (#PCDATA)> <!ATTLIST LegIssDt FIXTag CDATA #FIXED '249' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegIssueDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegCouponPaymentDate (#PCDATA)>¶ <!ATTLIST LegCouponPaymentDate FIXTag CDATA #FIXED '248'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT LegIssueDate (#PCDATA)>¶ <!ATTLIST LegIssueDate FIXTag CDATA #FIXED '249'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

250	LegRepoCollateralSecurityType (Deprecated)	int	*** **DEPRECATED FIELD - See "*[Deprecated (Phased-out) Features and Supported Approach]*" ***** ~~Multileg instrument's individual leg security's RepoCollateralSecurityType.~~ ~~See RepoCollateralSecurityType (239) field for description~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegRepoCollSecTyp EMPTY> <!ATTLIST LegRepoCollSecTyp FIXTag CDATA #FIXED '250' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegRepoCollateralSecurityType' ComponentType CDATA #FIXED 'Field' Value (EUSUPRA | FAC | FADN | PEF | SUPRA | FUT | OPT | CORP | CPP | CB | DUAL | EUCORP | XLINKD | STRUCT | YANK | FOR | CS | PS | BRADY | EUSOV | TBOND | TINT | TIPS | TCAL | TPRN | UST | USTB | TNOTE | TBILL | REPO | FORWARD | BUYSELL | SECLOAN | SECPLEDGE | TERM | RVLV | RVLVTRM | BRIDGE | LOFC | SWING | DINP | DEFLTED | WITHDRN | REPLACD | MATURED | AMENDED | RETIRED | BA | BN | BOX | CD | CL | CP | DN | EUCD | EUCP | LQN | MTN | ONITE | PN | PZFJ | STN | TD | XCN | YCD | ABS | CMBS | CMO | IET | MBS | MIO | MPO | MPP | MPT | PFAND | TBA | AN | COFO | COFP | GO | MT | RAN | REV | SPCLA | SPCLO | SPCLT | TAN | TAXA | TECP | TRAN | VRDN | WAR | MF | MLEG | NONE | WLD) #REQUIRED SDValue (EuroSupranationalCoupons | FederalAgencyCoupon | FederalAgencyDiscountNote | PrivateExportFunding | USDSupranationalCoupons | Future | Option | CorporateBond | CorporatePrivatePlacement | ConvertibleBond | DualCurrency | EuroCorporateBond | IndexedLinked | StructuredNotes | YankeeCorporateBond | ForeignExchangeContract | CommonStock | PreferredStock | BradyBond | EuroSovereigns | USTreasuryBond | InterestStripFromAnyBondOrNote | TreasuryInflationProtectedSecurities | PrincipalStripOfACallableBondOrNote | PrincipalStripFromANoncallableBondOrNote | USTreasuryNoteDeprecatedValueUseTNOTE | USTreasuryBillDeprecatedValueUseTBILL | USTreasuryNote | USTreasuryBill | Repurchase | Forward | BuySellback | SecuritiesLoan | SecuritiesPledge | TermLoan | RevolverLoan | RevolverTermLoan | BridgeLoan | LetterOfCredit | SwingLineFacility | DebtorInPossession | Defaulted | Withdrawn | Replaced | Matured | AmendedRestated | Retired | BankersAcceptance | BankNotes | BillOfExchanges | CertificateOfDeposit | CallLoans | CommercialPaper | DepositNotes | EuroCertificateOfDeposit | EuroCommercialPaper | LiquidityNote | MediumTermNotes | Overnight | PromissoryNote | PlazosFijos | ShortTermLoanNote | TimeDeposit | ExtendedCommNote | YankeeCertificateOfDeposit | AssetbackedSecurities | CorpMortgagebackedSecurities | CollateralizedMortgageObligation | IOETTEMortgage | MortgagebackedSecurities |

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Deleted: <!ELEMENT LegRepoCollateralSecurityType (#PCDATA)>¶
<!ATTLIST LegRepoCollateralSecurityType FIXTag CDATA #FIXED '250'¶
DataType CDATA #FIXED 'String'¶
Value (RP \| RVRP) #REQUIRED¶
SDValue (RepurchaseAgreement \| ReverseRepurchaseAgreement) #IMPLIED >

251	LegRepurchaseTerm (Deprecated)	int	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** ~~Multileg instrument's individual leg security's RepurchaseTerm.~~ ~~See RepurchaseTerm (226) field for description~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegRepoTrm (#PCDATA)> <!ATTLIST LegRepoTrm FIXTag CDATA #FIXED '251' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegRepurchaseTerm' ComponentType CDATA #FIXED 'Field' >
252	LegRepurchaseRate (Deprecated)	Percentage	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** ~~Multileg instrument's individual leg security's RepurchaseRate.~~ ~~See RepurchaseRate (227) field for description~~ (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegRepoRt (#PCDATA)> <!ATTLIST LegRepoRt FIXTag CDATA #FIXED '252' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'LegRepurchaseRate' ComponentType CDATA #FIXED 'Field' >
253	LegFactor	float	Multileg instrument's individual leg security's Factor. See Factor (228) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegFctr (#PCDATA)> <!ATTLIST LegFctr FIXTag CDATA #FIXED '253' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'LegFactor' ComponentType CDATA #FIXED 'Field' >
254	LegRedemptionDate (Deprecated)	LocalMktDate	*** **DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*"** *** Multileg instrument's individual leg security's RedemptionDate. See RedemptionDate (240) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT LegRedDt (#PCDATA)> <!ATTLIST LegRedDt FIXTag CDATA #FIXED '254' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegRedemptionDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegRepurchaseTerm (#PCDATA)>¶ <!ATTLIST LegRepurchaseTerm FIXTag CDATA #FIXED '251'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT LegRepurchaseRate (#PCDATA)>¶ <!ATTLIST LegRepurchaseRate FIXTag CDATA #FIXED '252'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT LegFactor (#PCDATA)>¶ <!ATTLIST LegFactor FIXTag CDATA #FIXED '253'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT LegRedemptionDate (#PCDATA)>¶ <!ATTLIST LegRedemptionDate FIXTag CDATA #FIXED '254'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

255	CreditRating	String	An evaluation of a company's ability to repay obligations or its likelihood of not defaulting. These evaluation are provided by Credit Rating Agencies, i.e. S&P, Moody's. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT CreditRtng (#PCDATA)> <!ATTLIST CreditRtng FIXTag CDATA #FIXED '255' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CreditRating' ComponentType CDATA #FIXED 'Field' >
256	UnderlyingCreditRatin g	String	Underlying security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT UndCreditRtng (#PCDATA)> <!ATTLIST UndCreditRtng FIXTag CDATA #FIXED '256' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingCreditRating' ComponentType CDATA #FIXED 'Field' >
257	LegCreditRating	String	Multileg instrument's individual leg security's CreditRating. See CreditRating (255) field for description (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT LegCreditRtng (#PCDATA)> <!ATTLIST LegCreditRtng FIXTag CDATA #FIXED '257' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegCreditRating' ComponentType CDATA #FIXED 'Field' >
258	TradedFlatSwitch	Boolean	Driver and part of trade in the event that the Security Master file was wrong at the point of entry Valid Values: Y = Traded Flat N = Not Traded Flat (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT TrddFlatSwitch EMPTY> <!ATTLIST TrddFlatSwitch FIXTag CDATA #FIXED '258' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'TradedFlatSwitch' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (TradedFlat | NotTradedFlat) #IMPLIED >

Deleted: <!ELEMENT CreditRating (#PCDATA)>¶ <!ATTLIST CreditRating FIXTag CDATA #FIXED '255'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingCreditRating (#PCDATA)>¶ <!ATTLIST UnderlyingCreditRating FIXTag CDATA #FIXED '256'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegCreditRating (#PCDATA)>¶ <!ATTLIST LegCreditRating FIXTag CDATA #FIXED '257'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

Deleted: <!ELEMENT TradedFlatSwitch EMPTY>¶ <!ATTLIST TradedFlatSwitch FIXTag CDATA #FIXED '258'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y \| N) #REQUIRED¶ SDValue (TradedFlat \| NotTradedFlat) #IMPLIED >

259	BasisFeatureDate	LocalMktDate	BasisFeatureDate allows requesting firms within fixed income the ability to request an alternative yield-to-worst, -maturity, -extended or other call. This flows through the confirm process. (Note tag # was reserved in FIX 4.1, added in FIX 4.3) (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT BasisFeatureDt (#PCDATA)> <!ATTLIST BasisFeatureDt FIXTag CDATA #FIXED '259' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'BasisFeatureDate' ComponentType CDATA #FIXED 'Field' >
260	BasisFeaturePrice	Price	Price for BasisFeatureDate. See BasisFeatureDate (259) (Note tag # was reserved in FIX 4.1, added in FIX 4.3)	<!ELEMENT BasisFeaturePx (#PCDATA)> <!ATTLIST BasisFeaturePx FIXTag CDATA #FIXED '260' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'BasisFeaturePrice' ComponentType CDATA #FIXED 'Field' >
261	Reserved/Allocated to the Fixed Income proposal			[na - not used in FIXML DTD]
262	MDReqID	String	Unique identifier for Market Data Request	<!ELEMENT MDReqID (#PCDATA)> <!ATTLIST MDReqID FIXTag CDATA #FIXED '262' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MDReqID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT BasisFeatureDate (#PCDATA)>¶ <!ATTLIST BasisFeatureDate FIXTag CDATA #FIXED '259'¶ DataType CDATA #FIXED 'LocalMktDate' >¶

Deleted: <!ELEMENT BasisFeaturePrice (#PCDATA)>¶ <!ATTLIST BasisFeaturePrice FIXTag CDATA #FIXED '260'¶ DataType CDATA #FIXED 'Price' >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT MDReqID (#PCDATA)>¶ <!ATTLIST MDReqID FIXTag CDATA #FIXED '262'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

263	SubscriptionRequestType	char	Subscription Request Type Valid values: 0 = Snapshot 1 = Snapshot + Updates (Subscribe) 2 = Disable previous Snapshot + Update Request (Unsubscribe)	<!ELEMENT SubReqTyp EMPTY> <!ATTLIST SubReqTyp FIXTag CDATA #FIXED '263' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SubscriptionRequestType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Snapshot | SnapshotUpdate | Unsubscribe) #IMPLIED >
264	MarketDepth	int	Depth of market for Book Snapshot Valid values: 0 = Full Book 1 = Top of Book N>1 = Report best N price tiers of data	<!ELEMENT MktDepth (#PCDATA)> <!ATTLIST MktDepth FIXTag CDATA #FIXED '264' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MarketDepth' ComponentType CDATA #FIXED 'Field' >
265	MDUpdateType	int	Specifies the type of Market Data update. Valid values: 0 = Full Refresh 1 = Incremental Refresh	<!ELEMENT MDUpdateTyp EMPTY> <!ATTLIST MDUpdateTyp FIXTag CDATA #FIXED '265' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MDUpdateType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Full | Incremental) #IMPLIED >

Deleted: <!ELEMENT SubscriptionRequestType EMPTY>¶ <!ATTLIST SubscriptionRequestType FIXTag CDATA #FIXED '263'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (Snapshot | SnapUpdate | Unsubscribe) #IMPLIED >

Deleted: <!ELEMENT MarketDepth (#PCDATA)>¶ <!ATTLIST MarketDepth FIXTag CDATA #FIXED '264'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT MDUpdateType EMPTY>¶ <!ATTLIST MDUpdateType FIXTag CDATA #FIXED '265'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1) #REQUIRED¶ SDValue (Full | Incremental) #IMPLIED >

Deleted: April30, 2003

266	AggregatedBook	Boolean	Specifies whether or not book entries should be aggregated. Valid values: Y = one book entry per side per price N = Multiple entries per side per price allowed (Not specified) = broker option	<!ELEMENT AggBook EMPTY> <!ATTLIST AggBook FIXTag CDATA #FIXED '266' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'AggregatedBook' ComponentType CDATA #FIXED 'Field' Value (Y | N | Not_specified) #REQUIRED SDValue (OnePer | Multiple | BrokerOption) #IMPLIED >
267	NoMDEntryTypes	NumInGroup	Number of MDEntryType (269) fields requested.	<!ELEMENT NoMDEntryTyps (#PCDATA)> <!ATTLIST NoMDEntryTyps FIXTag CDATA #FIXED '267' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoMDEntryTypes' ComponentType CDATA #FIXED 'Field' >
268	NoMDEntries	NumInGroup	Number of entries in Market Data message.	<!ELEMENT NoMDEntries (#PCDATA)> <!ATTLIST NoMDEntries FIXTag CDATA #FIXED '268' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoMDEntries' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT AggregatedBook EMPTY>¶
<!ATTLIST AggregatedBook FIXTag CDATA #FIXED '266'¶
DataType CDATA #FIXED 'Boolean'¶
Value (Y | N) #REQUIRED¶
SDValue (OnePer | Multiple) #IMPLIED >

Deleted: <!ELEMENT NoMDEntryTypes (#PCDATA)>¶
<!ATTLIST NoMDEntryTypes FIXTag CDATA #FIXED '267'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT NoMDEntries (#PCDATA)>¶
<!ATTLIST NoMDEntries FIXTag CDATA #FIXED '268'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

269	MDEntryType	char	Type Market Data entry. Valid values: 0 = Bid 1 = Offer 2 = Trade 3 = Index Value 4 = Opening Price 5 = Closing Price 6 = Settlement Price 7 = Trading Session High Price 8 = Trading Session Low Price 9 = Trading Session VWAP Price A = Imbalance B = Trade Volume C = Open Interest	<!ELEMENT MDEntryTyp EMPTY> <!ATTLIST MDEntryTyp FIXTag CDATA #FIXED '269' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MDEntryType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C) #REQUIRED SDValue (Bid | Offer | Trade | IndexValue | Opening | Closing | Settlement | TradingHigh | TradingLow | TradingVWAP | Imbalance | TradeVolume | OpenInterest) #IMPLIED >
270	MDEntryPx	Price	Price of the Market Data Entry.	<!ELEMENT MDEntryPx (#PCDATA)> <!ATTLIST MDEntryPx FIXTag CDATA #FIXED '270' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'MDEntryPx' ComponentType CDATA #FIXED 'Field' >
271	MDEntrySize	Qty	Quantity or volume represented by the Market Data Entry.	<!ELEMENT MDEntrySz (#PCDATA)> <!ATTLIST MDEntrySz FIXTag CDATA #FIXED '271' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MDEntrySize' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MDEntryType EMPTY>¶ <!ATTLIST MDEntryType FIXTag CDATA #FIXED '269'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED¶ SDValue (Bid | Offer | Trade | IndexValue | Opening | Closing | Settlement | TradingHigh | TradingLow | TradingVWAP | Imbalance) #IMPLIED >

Deleted: <!ELEMENT MDEntryPx (#PCDATA)>¶ <!ATTLIST MDEntryPx FIXTag CDATA #FIXED '270'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT MDEntrySize (#PCDATA)>¶ <!ATTLIST MDEntrySize FIXTag CDATA #FIXED '271'¶ DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

272	MDEntryDate	UTCDate Only	Date of Market Data Entry. (prior to FIX 4.4 field was of type UTCDate)	<!ELEMENT MDEntryDt (#PCDATA)> <!ATTLIST MDEntryDt FIXTag CDATA #FIXED '272' DataType CDATA #FIXED 'UTCDateOnly' FullName CDATA #FIXED 'MDEntryDate' ComponentType CDATA #FIXED 'Field' >
273	MDEntryTime	UTCTime Only	Time of Market Data Entry.	<!ELEMENT MDEntryTm (#PCDATA)> <!ATTLIST MDEntryTm FIXTag CDATA #FIXED '273' DataType CDATA #FIXED 'UTCTimeOnly' FullName CDATA #FIXED 'MDEntryTime' ComponentType CDATA #FIXED 'Field' >
274	TickDirection	char	Direction of the "tick". Valid values: 0 = Plus Tick 1 = Zero-Plus Tick 2 = Minus Tick 3 = Zero-Minus Tick	<!ELEMENT TickDirctn EMPTY> <!ATTLIST TickDirctn FIXTag CDATA #FIXED '274' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'TickDirection' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Plus | ZeroPlus | Minus | ZeroMinus) #IMPLIED >
275	MDMkt	Exchange	Market posting quote / trade. Valid values: See "Appendix 6-C"	<!ELEMENT MDMkt EMPTY> <!ATTLIST MDMkt FIXTag CDATA #FIXED '275' DataType CDATA #FIXED 'Exchange' FullName CDATA #FIXED 'MDMkt' ComponentType CDATA #FIXED 'Field' Value (%isoMICCode;) #REQUIRED >

Deleted: <!ELEMENT MDEntryDate (#PCDATA)>¶
<!ATTLIST MDEntryDate FIXTag CDATA #FIXED '272'¶
DataType CDATA #FIXED 'UTCDateOnly' >

Deleted: <!ELEMENT MDEntryTime (#PCDATA)>¶
<!ATTLIST MDEntryTime FIXTag CDATA #FIXED '273'¶
DataType CDATA #FIXED 'UTCTimeOnly' >

Deleted: <!ELEMENT TickDirection EMPTY>¶
<!ATTLIST TickDirection FIXTag CDATA #FIXED '274'¶
DataType CDATA #FIXED 'char'¶
Value (0 | 1 | 2 | 3) #REQUIRED¶
SDValue (Plus | ZeroPlus | Minus | ZeroMinus) #IMPLIED >

Deleted: April30, 2003

Deleted: <!ELEMENT MDMkt EMPTY>¶
<!ATTLIST MDMkt FIXTag CDATA #FIXED '275'¶
DataType CDATA #FIXED 'Exchange'¶
Value (%exchanges;) #REQUIRED >

276	QuoteCondition	MultipleValueString	Space-delimited list of conditions describing a quote. Valid values: A = Open / Active B = Closed / Inactive C = Exchange Best D = Consolidated Best E = Locked F = Crossed G = Depth H = Fast Trading I = Non-Firm	<!ELEMENT QuotCondition EMPTY> <!ATTLIST QuotCondition FIXTag CDATA #FIXED '276' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'QuoteCondition' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | E | F | G | H | I) #REQUIRED SDValue (Open | Closed | ExchBest | ConsolBest | Locked | Crossed | Depth | Fast | NonFirm) #IMPLIED >
277	TradeCondition	MultipleValueString	Space-delimited list of conditions describing a trade Valid values: A = Cash (only) Market B = Average Price Trade C = Cash Trade (same day clearing) D = Next Day (only) Market E = Opening / Reopening Trade Detail F = Intraday Trade Detail G = Rule 127 Trade (NYSE) H = Rule 155 Trade (Amex) I = Sold Last (late reporting) J = Next Day Trade (next day clearing) K = Opened (late report of opened trade) L = Seller M = Sold (out of sequence) N = Stopped Stock (guarantee of price but does not execute the order) P = Imbalance More Buyers (Cannot be used in combination with Q) Q = Imbalance More Sellers (Cannot be used in combination with P) R = Opening Price	<!ELEMENT TrdCondition EMPTY> <!ATTLIST TrdCondition FIXTag CDATA #FIXED '277' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'TradeCondition' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | E | F | G | H | I | J | K | L | M | N | P | Q | R) #REQUIRED SDValue (CashMkt | AvgPx | CashTrade | NextDay | Opening | Intraday | Rule127 | Rule155 | SoldLast | NextDay | Opened | Seller | Sold | Stopped | ImbalanceMoreBuyers | ImbalanceMoreSellers | OpeningPrice) #IMPLIED >

Deleted: <!ELEMENT QuoteCondition EMPTY>¶ <!ATTLIST QuoteCondition FIXTag CDATA #FIXED '276'¶ DataType CDATA #FIXED 'char'¶ Value (A | B | C | D | E | F | G | H | I) #REQUIRED¶ SDValue (Open | Closed | ExchBest | ConsolBest | Locked | Crossed | Depth | Fast | NonFirm) #IMPLIED >

Deleted: <!ELEMENT TradeCondition EMPTY>¶ <!ATTLIST TradeCondition FIXTag CDATA #FIXED '277'¶ DataType CDATA #FIXED 'char'¶ Value (A | B | C | D | E | F | G | H | I | J | K | L | M | N | P | Q | R) #REQUIRED¶ SDValue (CashMkt | AvgPx | CashTrade | NextDay | Opening | Instaday | Rule127 | Rule155 | SoldLast | NextDay | Opened | Seller | Sold | Stopped) #IMPLIED >

Deleted: April30, 2003

278	MDEntryID	String	Unique Market Data Entry identifier.	<!ELEMENT MDEntryID (#PCDATA)> <!ATTLIST MDEntryID FIXTag CDATA #FIXED '278' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MDEntryID' ComponentType CDATA #FIXED 'Field' >
279	MDUpdateAction	char	Type of Market Data update action. Valid values: 0 = New 1 = Change 2 = Delete	<!ELEMENT MDUpdateActn EMPTY> <!ATTLIST MDUpdateActn FIXTag CDATA #FIXED '279' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MDUpdateAction' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (New | Change | Delete) #IMPLIED >
280	MDEntryRefID	String	Refers to a previous MDEntryID (278).	<!ELEMENT MDEntryRefID (#PCDATA)> <!ATTLIST MDEntryRefID FIXTag CDATA #FIXED '280' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MDEntryRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MDEntryID (#PCDATA)>¶ <!ATTLIST MDEntryID FIXTag CDATA #FIXED '278'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MDUpdateAction EMPTY>¶ <!ATTLIST MDUpdateAction FIXTag CDATA #FIXED '279'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (New | Change | Delete) #IMPLIED >

Deleted: <!ELEMENT MDEntryRefID (#PCDATA)>¶ <!ATTLIST MDEntryRefID FIXTag CDATA #FIXED '280'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

281	MDReqRejReason	char	Reason for the rejection of a Market Data request.
			Valid values:
			0 = Unknown symbol
			1 = Duplicate MDReqID
			2 = Insufficient Bandwidth
			3 = Insufficient Permissions
			4 = Unsupported SubscriptionRequestType
			5 = Unsupported MarketDepth
			6 = Unsupported MDUpdateType
			7 = Unsupported AggregatedBook
			8 = Unsupported MDEntryType
			9 = Unsupported TradingSessionID
			A = Unsupported Scope
			B = Unsupported OpenCloseSettleFlag
			C = Unsupported MDImplicitDelete
				`<!ELEMENT MDReqRejRsn EMPTY>`
				`<!ATTLIST MDReqRejRsn`
				`FIXTag CDATA #FIXED '281'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'MDReqRejReason'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C ) #REQUIRED`
				`SDValue ( UnknownSym | DupID | InsBand | InsPerm | UnsuppSub | UnsuppMktDepth | UnsuppMDUpdate | UnsuppAggBk | UnsuppEntry | UnsuppTrdSessionID | UnsuppScope | UnsuppPositionEffectSettleFlag | UnsuppMDImplicitDelete ) #IMPLIED >`

282	MDEntryOriginator	String	Originator of a Market Data Entry	`<!ELEMENT MDEntryOriginator (#PCDATA)>`
				`<!ATTLIST MDEntryOriginator`
				`FIXTag CDATA #FIXED '282'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'MDEntryOriginator'`
				`ComponentType CDATA #FIXED 'Field' >`

283	LocationID	String	Identification of a Market Maker's location	`<!ELEMENT LctnID (#PCDATA)>`
				`<!ATTLIST LctnID`
				`FIXTag CDATA #FIXED '283'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'LocationID'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT MDReqRejReason EMPTY>¶ <!ATTLIST MDReqRejReason FIXTag CDATA #FIXED '281'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C) #REQUIRED¶ SDValue (UnknownSym | DupID | InsBand | InsPerm | UnsuppSub | UnsuppMktDepth | UnsuppMDUpdate | UnsuppAggBk | UnsuppEntry | UnsuppTrdSessionID | UnsuppScope | UnsuppPositionEffectSettleFlag | UnsuppMDImplicitDelete) #IMPLIED >

Deleted: <!ELEMENT MDEntryOriginator (#PCDATA)>¶ <!ATTLIST MDEntryOriginator FIXTag CDATA #FIXED '282'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MMLocationID (#PCDATA)>¶ <!ATTLIST MMLocationID FIXTag CDATA #FIXED '283'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

284	DeskID	String	Identification of a Market Maker's desk	<!ELEMENT DeskID (#PCDATA)> <!ATTLIST DeskID FIXTag CDATA #FIXED '284' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'DeskID' ComponentType CDATA #FIXED 'Field' >
285	DeleteReason	char	Reason for deletion. Valid values: 0 = Cancelation / Trade Bust 1 = Error	<!ELEMENT DelRsn EMPTY> <!ATTLIST DelRsn FIXTag CDATA #FIXED '285' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'DeleteReason' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (CancelTradeBust | Error) #IMPLIED >
286	OpenCloseSettlFlag (formerly named OpenCloseSettlFlag prior to FIX 4.4)	MultipleValueString	Flag that identifies a market data entry. Valid values: 0 = Daily Open / Close / Settlement entry 1 = Session Open / Close / Settlement entry 2 = Delivery Settlement entry 3 = Expected entry 4 = Entry from previous business day 5 = Theoretical Price value (Prior to FIX 4.3 this field was of type char)	<!ELEMENT OpenClsSettlFlag EMPTY> <!ATTLIST OpenClsSettlFlag FIXTag CDATA #FIXED '286' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'OpenCloseSettlFlag' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (DailyOpen | SessionOpen | DeliverySettlement | ExpectedEntry | EntryFromPrevBusinessDay | TheoreticalPrice) #IMPLIED >

Deleted: <!ELEMENT DeskID (#PCDATA)>¶ <!ATTLIST DeskID FIXTag CDATA #FIXED '284'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT DeleteReason EMPTY>¶ <!ATTLIST DeleteReason FIXTag CDATA #FIXED '285'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1) #REQUIRED¶ SDValue (Cancel_TradeBust | Error) #IMPLIED >

Deleted: <!ELEMENT OpenClosePositionEffectSettleFlag EMPTY>¶ <!ATTLIST PositionEffectSettleFlag OpenCloseSettlFlag FIXTag CDATA #FIXED '286'¶ DataType CDATA #FIXED 'MultipleValueString'¶ Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶ SDValue (DailyOpen | SessionOpen | DeliverySettlement | Expected_EntyrPrice | Entry_from_PricePrevBusinessDay | TheoreticalPrice) #IMPLIED >

Inserted: OpenClose

Inserted: OpenCloseSettlFlag

Inserted: lement

Inserted: _Entyr

Inserted: Entry_from_

Inserted: | TheoreticalPrice

Deleted: April30, 2003

287	SellerDays	int	Specifies the number of days that may elapse before delivery of the security	<!ELEMENT SellerDays (#PCDATA)> <!ATTLIST SellerDays FIXTag CDATA #FIXED '287' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SellerDays' ComponentType CDATA #FIXED 'Field' >
288	MDEntryBuyer	String	Buying party in a trade	<!ELEMENT MDEntryBuyer (#PCDATA)> <!ATTLIST MDEntryBuyer FIXTag CDATA #FIXED '288' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MDEntryBuyer' ComponentType CDATA #FIXED 'Field' >
289	MDEntrySeller	String	Selling party in a trade	<!ELEMENT MDEntrySeller (#PCDATA)> <!ATTLIST MDEntrySeller FIXTag CDATA #FIXED '289' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MDEntrySeller' ComponentType CDATA #FIXED 'Field' >
290	MDEntryPositionNo	int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.	<!ELEMENT MDEntryPosNo (#PCDATA)> <!ATTLIST MDEntryPosNo FIXTag CDATA #FIXED '290' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MDEntryPositionNo' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SellerDays (#PCDATA)>¶ <!ATTLIST SellerDays FIXTag CDATA #FIXED '287'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT MDEntryBuyer (#PCDATA)>¶ <!ATTLIST MDEntryBuyer FIXTag CDATA #FIXED '288'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MDEntrySeller (#PCDATA)>¶ <!ATTLIST MDEntrySeller FIXTag CDATA #FIXED '289'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MDEntryPositionNo (#PCDATA)>¶ <!ATTLIST MDEntryPositionNo FIXTag CDATA #FIXED '290'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

291	FinancialStatus	MultipleValueString	Identifies a firm's financial status. Valid values: 1 = Bankrupt 2 = Pending delisting	<!ELEMENT FinclStat EMPTY> <!ATTLIST FinclStat FIXTag CDATA #FIXED '291' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'FinancialStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Bankrupt | PendingDelisting) #IMPLIED >
292	CorporateAction	MultipleValueString	Identifies the type of Corporate Action. Valid values: A = Ex-Dividend B = Ex-Distribution C = Ex-Rights D = New E = Ex-Interest	<!ELEMENT CorpActn EMPTY> <!ATTLIST CorpActn FIXTag CDATA #FIXED '292' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'CorporateAction' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | E) #REQUIRED SDValue (ExDividend | ExDist | ExRights | New | ExInterest) #IMPLIED >
293	DefBidSize	Qty	Default Bid Size.	<!ELEMENT DefBidSz (#PCDATA)> <!ATTLIST DefBidSz FIXTag CDATA #FIXED '293' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'DefBidSize' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT FinancialStatus EMPTY>¶ <!ATTLIST FinancialStatus FIXTag CDATA #FIXED '291' DataType CDATA #FIXED 'char'¶ Value CDATA #FIXED '1'¶ SDValue CDATA #FIXED 'Bankrupt' >

Deleted: <!ELEMENT CorporateAction EMPTY>¶ <!ATTLIST CorporateAction FIXTag CDATA #FIXED '292'¶ DataType CDATA #FIXED 'char'¶ Value (A \| B \| C \| D \| E) #REQUIRED SDValue (ExDividend \| ExDist \| ExRights \| New \| ExInterest) #IMPLIED >

Deleted: <!ELEMENT DefBidSize (#PCDATA)>¶ <!ATTLIST DefBidSize FIXTag CDATA #FIXED '293' DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

294	DefOfferSize	Qty	Default Offer Size.	<!ELEMENT DefOfrSz (#PCDATA)> <!ATTLIST DefOfrSz FIXTag CDATA #FIXED '294' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'DefOfferSize' ComponentType CDATA #FIXED 'Field' >
295	NoQuoteEntries	NumInGroup	The number of quote entries for a QuoteSet.	<!ELEMENT NoQuotEntries (#PCDATA)> <!ATTLIST NoQuotEntries FIXTag CDATA #FIXED '295' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoQuoteEntries' ComponentType CDATA #FIXED 'Field' >
296	NoQuoteSets	NumInGroup	The number of sets of quotes in the message.	<!ELEMENT NoQuotSets (#PCDATA)> <!ATTLIST NoQuotSets FIXTag CDATA #FIXED '296' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoQuoteSets' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT DefOfferSize (#PCDATA)>¶ <!ATTLIST DefOfferSize FIXTag CDATA #FIXED '294'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT NoQuoteEntries (#PCDATA)>¶ <!ATTLIST NoQuoteEntries FIXTag CDATA #FIXED '295'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT NoQuoteSets (#PCDATA)>¶ <!ATTLIST NoQuoteSets FIXTag CDATA #FIXED '296'¶ DataType CDATA #FIXED 'NumInGroup' >

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297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)	int	Identifies the status of the quote acknowledgement. Valid values: 0 = Accepted 1 = Canceled for Symbol(s) 2 = Canceled for Security Type(s) 3 = Canceled for Underlying 4 = Canceled All 5 = Rejected 6 = Removed from Market 7 = Expired 8 = Query 9 = Quote Not Found 10 = Pending 11 = Pass 12 = Locked Market Warning 13 = Cross Market Warning 14 = Canceled due to lock market 15 = Canceled due to cross market	<!ELEMENT QuotStat EMPTY> <!ATTLIST QuotStat FIXTag CDATA #FIXED '297' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15) #REQUIRED SDValue (Accpt | CxlSym | CxlSecType | CxlUnder | CxlAll | Rej | Removed | Expired | Query | QuoteNotFound | Pending | Pass | LockedMarketWarning | CrossMarketWarning | CanceledDueToLockMarket | CanceledDueToCrossMarket) #IMPLIED >
298	QuoteCancelType	int	Identifies the type of quote cancel. Valid Values: 1 = Cancel for Symbol(s) 2 = Cancel for Security Type(s) 3 = Cancel for Underlying Symbol 4 = Cancel All Quotes	<!ELEMENT QuotCxlTyp EMPTY> <!ATTLIST QuotCxlTyp FIXTag CDATA #FIXED '298' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteCancelType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (CxlSym | CxlSecType | CxlUnder | CxlAll) #IMPLIED >
299	QuoteEntryID	String	Uniquely identifies the quote as part of a QuoteSet.	<!ELEMENT QuotEntryID (#PCDATA)> <!ATTLIST QuotEntryID FIXTag CDATA #FIXED '299' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteEntryID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT QuoteStatus EMPTY>¶ <!ATTLIST QuoteStatus FIXTag CDATA #FIXED '297'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10) #REQUIRED¶ SDValue (Accpt | CxlSym | CxlSecType | CxlUnder | CxlAll | Rej | Removed | Expired | Query | QuoteNotFound | Pending) #IMPLIED >

Deleted: <!ELEMENT QuoteCancelType EMPTY>¶ <!ATTLIST QuoteCancelType FIXTag CDATA #FIXED '298'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4) #REQUIRED¶ SDValue (CxlSym | CxlSecType | CxlUnder | CxlAll) #IMPLIED >

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Deleted: <!ELEMENT QuoteEntryID (#PCDATA)>¶ <!ATTLIST QuoteEntryID FIXTag CDATA #FIXED '299'¶ DataType CDATA #FIXED 'String' >

300	QuoteRejectReason	int	Reason Quote was rejected: Valid Values: 1 = Unknown symbol (Security) 2 = Exchange(Security) closed 3 = Quote Request exceeds limit 4 = Too late to enter 5 = Unknown Quote 6 = Duplicate Quote 7 = Invalid bid/ask spread 8 = Invalid price 9 = Not authorized to quote security 99 = Other	<!ELEMENT QuotRejRsn EMPTY> <!ATTLIST QuotRejRsn FIXTag CDATA #FIXED '300' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteRejectReason' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99) #REQUIRED SDValue (UnknSym | ExchClsd | OrdExLim | TooLate | UnknOrd | DupOrd | InvSpread | InvPx | NotAuth | Other) #IMPLIED >
301	QuoteResponseLevel	int	Level of Response requested from receiver of quote messages. Valid Values: 0 = No Acknowledgement (Default) 1 = Acknowledge only negative or erroneous quotes 2 = Acknowledge each quote messages	<!ELEMENT QuotRspLevel EMPTY> <!ATTLIST QuotRspLevel FIXTag CDATA #FIXED '301' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteResponseLevel' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (NoAck | AckNeg | AckEach) #IMPLIED >
302	QuoteSetID	String	Unique id for the Quote Set.	<!ELEMENT QuotSetID (#PCDATA)> <!ATTLIST QuotSetID FIXTag CDATA #FIXED '302' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteSetID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT QuoteRejReason EMPTY>¶ <!ATTLIST QuoteRejReason FIXTag CDATA #FIXED '300'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED¶ SDValue (UnknSym | ExchClsd | OrdExLim | TooLate | UnknOrd | DupOrd | InvSpread | InvPx | NotAuth) #IMPLIED >

Deleted: <!ELEMENT QuoteResponseLevel EMPTY>¶ <!ATTLIST QuoteResponseLevel FIXTag CDATA #FIXED '301'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (NoAck | AckNeg | AckEach) #IMPLIED >

Deleted: <!ELEMENT QuoteSetID (#PCDATA)>¶ <!ATTLIST QuoteSetID FIXTag CDATA #FIXED '302'¶ DataType CDATA #FIXED 'String' >

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303	QuoteRequestType	int	Indicates the type of Quote Request being generated Valid values: 1 = Manual 2 = Automatic	<!ELEMENT QuotReqTyp EMPTY> <!ATTLIST QuotReqTyp FIXTag CDATA #FIXED '303' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteRequestType' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Man | Auto) #IMPLIED >
304	TotNoQuoteEntries	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set. **(Prior to FIX 4.4 this field was named TotQuoteEntries)**	<!ELEMENT TotNoQuotEntries (#PCDATA)> <!ATTLIST TotNoQuotEntries FIXTag CDATA #FIXED '304' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoQuoteEntries' ComponentType CDATA #FIXED 'Field' >
305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)	String	Underlying security's SecurityIDSource. Valid values: see SecurityIDSource (22) field	<!ELEMENT UndSecIDSrc EMPTY> <!ATTLIST UndSecIDSrc FIXTag CDATA #FIXED '305' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecurityIDSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg | Wertpapier | Dutch | Valoren | Sicovam | Belgian | Common | ClearingHouse | FpML | OptionPriceReportingAuthority) #IMPLIED >

Deleted: <!ELEMENT QuoteRequestType EMPTY>¶ <!ATTLIST QuoteRequestType FIXTag CDATA #FIXED '303'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2) #REQUIRED¶ SDValue (Man | Auto) #IMPLIED >

Deleted: <!ELEMENT TotQuoteEntries (#PCDATA)>¶ <!ATTLIST TotQuoteEntries FIXTag CDATA #FIXED '304'¶ DataType CDATA #FIXED 'int' >

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Deleted: <!ELEMENT UnderlyingSecurityIDSource EMPTY>¶ <!ATTLIST UnderlyingSecurityIDSource FIXTag CDATA #FIXED '305'¶ DataType CDATA #FIXED 'String'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED¶ SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >

306	UnderlyingIssuer	String	Underlying security's Issuer. See Issuer (106) field for description	<!ELEMENT UndIssr (#PCDATA)> <!ATTLIST UndIssr FIXTag CDATA #FIXED '306' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingIssuer' ComponentType CDATA #FIXED 'Field' >
307	UnderlyingSecurityDesc	String	Underlying security's SecurityDesc. See SecurityDesc (107) field for description	<!ELEMENT UndSecDesc (#PCDATA)> <!ATTLIST UndSecDesc FIXTag CDATA #FIXED '307' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecurityDesc' ComponentType CDATA #FIXED 'Field' >
308	UnderlyingSecurityExchange	Exchange	Underlying security's SecurityExchange. Can be used to identify the underlying security. Valid values: see SecurityExchange (207)	<!ELEMENT UndSecExch EMPTY> <!ATTLIST UndSecExch FIXTag CDATA #FIXED '308' DataType CDATA #FIXED 'Exchange' FullName CDATA #FIXED 'UnderlyingSecurityExchange' ComponentType CDATA #FIXED 'Field' Value (%isoMICCode;) #REQUIRED >
309	UnderlyingSecurityID	String	Underlying security's SecurityID. See SecurityID (48) field for description	<!ELEMENT UndSecID (#PCDATA)> <!ATTLIST UndSecID FIXTag CDATA #FIXED '309' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecurityID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT UnderlyingIssuer (#PCDATA)>¶ <!ATTLIST UnderlyingIssuer FIXTag CDATA #FIXED '306'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingSecurityDesc (#PCDATA)>¶ <!ATTLIST UnderlyingSecurityDesc FIXTag CDATA #FIXED '307'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingSecurityExchange EMPTY>¶ <!ATTLIST UnderlyingSecurityExchange FIXTag CDATA #FIXED '308'¶ DataType CDATA #FIXED 'Exchange'¶ Value (%exchanges;) #REQUIRED >

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Deleted: <!ELEMENT UnderlyingSecurityID (#PCDATA)>¶ <!ATTLIST UnderlyingSecurityID FIXTag CDATA #FIXED '309'¶ DataType CDATA #FIXED 'String' >

310	UnderlyingSecurityType	String	Underlying security's SecurityType.
			Valid values: see SecurityType (167) field
			(see below for details concerning this fields use in conjunction with SecurityType=REPO)
				`<!ELEMENT UndSecTyp (#PCDATA)>`
				`<!ATTLIST UndSecTyp`
				`FIXTag CDATA #FIXED '310'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'UnderlyingSecurityType'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT UnderlyingSymbol (#PCDATA)>¶ <!ATTLIST UnderlyingSymbol FIXTag CDATA #FIXED '311'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

			The following applies when used in conjunction with SecurityType=REPO Represents the general or specific type of security that underlies a financing agreement Valid values **for SecurityType=REPO:** TREASURY = Federal government or treasury PROVINCE = State, province, region, etc. AGENCY = Federal agency MORTGAGE = Mortgage passthrough CP = Commercial paper CORP = Corporate EQUITY = Equity SUPRA = Supra-national agency CASH If bonds of a particular issuer or country are wanted in an Order or are in the basket of an Execution and the SecurityType is not granular enough, include the UnderlyingIssuer (306), UnderlyingCountryOfIssue (592), UnderlyingProgram, UnderlyingRegType and/or <UnderlyingStipulations> block e.g.: SecurityType=REPO UnderlyingSecurityType=MORTGAGE UnderlyingIssuer=GNMA *or* SecurityType=REPO UnderlyingSecurityType=AGENCY UnderlyingIssuer=CA Housing Trust UnderlyingCountryOfIssue=CA or SecurityType=REPO UnderlyingSecurityType=CORP UnderlyingNoStipulations=1 UnderlyingStipulationType=RATING UnderlyingStipulationValue=>bbb-	

Deleted: April30, 2003

311	UnderlyingSymbol	String	Underlying security's Symbol. See Symbol (55) field for description	<!ELEMENT UndSym (#PCDATA)> <!ATTLIST UndSym FIXTag CDATA #FIXED '311' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSymbol' ComponentType CDATA #FIXED 'Field' >
312	UnderlyingSymbolSfx	String	Underlying security's SymbolSfx. See SymbolSfx (65) field for description	<!ELEMENT UndSymSfx EMPTY> <!ATTLIST UndSymSfx FIXTag CDATA #FIXED '312' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSymbolSfx' ComponentType CDATA #FIXED 'Field' Value (WI | CD) #REQUIRED SDValue (WhenIssued | EUCPLumpsumInterest) #IMPLIED >
313	UnderlyingMaturityMonthYear	month-year	Underlying security's MaturityMonthYear. Can be used with standardized derivatives vs. the UnderlyingMaturityDate (542) field. See MaturityMonthYear (200) field for description	<!ELEMENT UndMatMoYr (#PCDATA)> <!ATTLIST UndMatMoYr FIXTag CDATA #FIXED '313' DataType CDATA #FIXED 'month-year' FullName CDATA #FIXED 'UnderlyingMaturityMonthYear' ComponentType CDATA #FIXED 'Field' >
~~314~~	~~UnderlyingMaturityDay~~ (replaced)	~~day-of-month~~	No longer used as of FIX 4.3. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Underlying security's MaturityDay.~~ ~~See MaturityDay field for description~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT UnderlyingSymbol (#PCDATA)>¶ <!ATTLIST UnderlyingSymbol FIXTag CDATA #FIXED '311'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingSymbolSfx (#PCDATA)>¶ <!ATTLIST UnderlyingSymbolSfx FIXTag CDATA #FIXED '312'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingMaturityMonthYear (#PCDATA)>¶ <!ATTLIST UnderlyingMaturityMonthYear FIXTag CDATA #FIXED '313'¶ DataType CDATA #FIXED 'month-year' >

Deleted: [n/a for FIXML – replaced]

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~~315~~	~~UnderlyingPutOrCall~~ (replaced)	~~int~~	No longer used as of FIX 4.3. Included here for reference to prior versions. *** REPLACED FIELD - See "***Replaced Features and Supported Approach***" *** ~~Underlying security's PutOrCall.~~ ~~See PutOrCall field for description~~	[na - not used in FIXML DTD]
316	UnderlyingStrikePrice	Price	Underlying security's StrikePrice. See StrikePrice (202) field for description	<!ELEMENT UndStrkPx (#PCDATA)> <!ATTLIST UndStrkPx FIXTag CDATA #FIXED '316' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingStrikePrice' ComponentType CDATA #FIXED 'Field' >
317	UnderlyingOptAttribute	char	Underlying security's OptAttribute. See OptAttribute (206) field for description	<!ELEMENT UndOptAttribute (#PCDATA)> <!ATTLIST UndOptAttribute FIXTag CDATA #FIXED '317' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'UnderlyingOptAttribute' ComponentType CDATA #FIXED 'Field' >
318	UnderlyingCurrency	Currency	Underlying security's Currency. See Currency (15) field for description and valid values	<!ELEMENT UndCcy EMPTY> <!ATTLIST UndCcy FIXTag CDATA #FIXED '318' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'UnderlyingCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: <!ELEMENT UnderlyingStrikePrice (#PCDATA)>¶ <!ATTLIST UnderlyingStrikePrice FIXTag CDATA #FIXED '316'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT UnderlyingOptAttribute (#PCDATA)>¶ <!ATTLIST UnderlyingOptAttribute FIXTag CDATA #FIXED '317'¶ DataType CDATA #FIXED 'char' >

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Deleted: <!ELEMENT UnderlyingCurrency EMPTY>¶ <!ATTLIST UnderlyingCurrency FIXTag CDATA #FIXED '318'¶ DataType CDATA #FIXED 'Currency'¶ Value (%currCodes;) #REQUIRED>

~~319~~	~~RatioQty~~ (replaced)	Qty	No longer used as of FIX 4.3. Included here for reference to prior versions. *** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** *** ~~Quantity of a particular leg in the security.~~	[na - not used in FIXML DTD]
320	SecurityReqID	String	Unique ID of a Security Definition Request.	<!ELEMENT SecReqID (#PCDATA)> <!ATTLIST SecReqID FIXTag CDATA #FIXED '320' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityReqID' ComponentType CDATA #FIXED 'Field' >
321	SecurityRequestType	int	Type of Security Definition Request. Valid values: 0 = Request Security identity and specifications 1 = Request Security identity for the specifications provided (Name of the security is not supplied) 2 = Request List Security Types 3 = Request List Securities (Can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange. If provided then only list Securities for the specific type)	<!ELEMENT SecReqTyp EMPTY> <!ATTLIST SecReqTyp FIXTag CDATA #FIXED '321' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecurityRequestType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (ReqSecID | ReqSecIDPRov | ReqSecListTypes | ReqSecList) #IMPLIED >
322	SecurityResponseID	String	Unique ID of a Security Definition message.	<!ELEMENT SecRspID (#PCDATA)> <!ATTLIST SecRspID FIXTag CDATA #FIXED '322' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityResponseID' ComponentType CDATA #FIXED 'Field' >

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Deleted: <!ELEMENT RatioQty (#PCDATA)>¶ <!ATTLIST RatioQty FIXTag CDATA #FIXED '319'¶ DataType CDATA #FIXED 'Quantity' >

Deleted: <!ELEMENT SecurityReqID (#PCDATA)>¶ <!ATTLIST SecurityReqID FIXTag CDATA #FIXED '320'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecurityRequestType EMPTY>¶ <!ATTLIST SecurityRequestType FIXTag CDATA #FIXED '321'¶ DataType CDATA #FIXED 'int'¶ Value (0 \| 1 \| 2 \| 3) #REQUIRED¶ SDValue (ReqSecID \| ReqSecIDPRov \| ReqSecListTypes \| ReqSecList) #IMPLIED >

Deleted: <!ELEMENT SecurityResponseID (#PCDATA)>¶ <!ATTLIST SecurityResponseID FIXTag CDATA #FIXED '322'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

323	SecurityResponseType	int	Type of Security Definition message response. Valid values: 1 = Accept security proposal as is 2 = Accept security proposal with revisions as indicated in the message ~~3 = List of security types returned per request~~ ~~4 = List of securities returned per request~~ 5 = Reject security proposal 6 = Can not match selection criteria	<!ELEMENT SecRspTyp EMPTY> <!ATTLIST SecRspTyp FIXTag CDATA #FIXED '323' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecurityResponseType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (AccptSecProp | AccptSecPropRev | SecListTypesRet | SecListRet | RejSecProp | NoMatch) #IMPLIED >
324	SecurityStatusReqID	String	Unique ID of a Security Status Request message.	<!ELEMENT SecStatReqID (#PCDATA)> <!ATTLIST SecStatReqID FIXTag CDATA #FIXED '324' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityStatusReqID' ComponentType CDATA #FIXED 'Field' >
325	UnsolicitedIndicator	Boolean	Indicates whether or not message is being sent as a result of a subscription request or not. Valid values: Y = Message is being sent unsolicited N = Message is being sent as a result of a prior request	<!ELEMENT UnsolctdInd EMPTY> <!ATTLIST UnsolctdInd FIXTag CDATA #FIXED '325' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'UnsolicitedIndicator' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT SecurityResponseType EMPTY>¶ <!ATTLIST SecurityResponseType FIXTag CDATA #FIXED '323'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶ SDValue (AccptSecProp | AccptSecPropRev | SecListTypesRet | SecListRet | RejSecProp | NoMatch) #IMPLIED >

Deleted: <!ELEMENT SecurityStatusReqID (#PCDATA)>¶ <!ATTLIST SecurityStatusReqID FIXTag CDATA #FIXED '324'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnsolicitedIndicator EMPTY>¶ <!ATTLIST UnsolicitedIndicator FIXTag CDATA #FIXED '325'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

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326	SecurityTradingStatus	int	Identifies the trading status applicable to the transaction. Valid values: 1 = Opening Delay 2 = Trading Halt 3 = Resume 4 = No Open/No Resume 5 = Price Indication 6 = Trading Range Indication 7 = Market Imbalance Buy 8 = Market Imbalance Sell 9 = Market On Close Imbalance Buy 10 = Market On Close Imbalance Sell 11 = (not assigned) 12 = No Market Imbalance 13 = No Market On Close Imbalance 14 = ITS Pre-Opening 15 = New Price Indication 16 = Trade Dissemination Time 17 = Ready to trade (start of session) 18 = Not Available for trading (end of session) 19 = Not Traded on this Market 20 = Unknown or Invalid 21 = Pre-Open 22 = Opening Rotation 23 = Fast Market	<!ELEMENT SecTrdgStat EMPTY> <!ATTLIST SecTrdgStat FIXTag CDATA #FIXED '326' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecurityTradingStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23) #REQUIRED SDValue (OpnDelay | TrdHalt | Resume | NoOpen | PxInd | TrdRngInd | MktImbBuy | MktBalSell | MktOnClsImbBuy | MktOnClsImbSell | na | NoMktImb | NoMktOnClsImb | ITSPreOpn | NewPxInd | TrdDisTime | Ready | NotAvail | NotTraded | Unknown | Pre-Open | OpeningRotation | FastMarket) #IMPLIED >

Deleted: <!ELEMENT SecurityTradingStatus EMPTY>¶ <!ATTLIST SecurityTradingStatus FIXTag CDATA #FIXED '326'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23) #REQUIRED¶ SDValue (OpnDelay | TrdHalt | Resume | NoOpen | PxInd | TrdRngInd | MktImbBuy | MktBalSell | MktOnClsImbBuy | MktOnClsImbSell | na | NoMktImb | NoMktOnClsImb | ITSPreOpn | NewPxInd | TrdDisTime | Ready | NotAvail | NotTraded | Unknown | Pre-Open | OpeningRotation | FastMarket) #IMPLIED >

Deleted: April30, 2003

327	HaltReason	char	Denotes the reason for the Opening Delay or Trading Halt. Valid values: I = Order Imbalance X = Equipment Changeover P = News Pending D = News Dissemination E = Order Influx M = Additional Information	<!ELEMENT HaltRsn EMPTY> <!ATTLIST HaltRsn FIXTag CDATA #FIXED '327' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'HaltReason' ComponentType CDATA #FIXED 'Field' Value (I | X | P | D | E | M) #REQUIRED SDValue (OrdImb | EquipChange | NewsPend | NewsDiss | OrdInfl | AddInfo) #IMPLIED >
328	InViewOfCommon	Boolean	Indicates whether or not the halt was due to Common Stock trading being halted. Valid values: Y = Halt was due to common stock being halted N = Halt was not related to a halt of the common stock	<!ELEMENT InViewOfCmn EMPTY> <!ATTLIST InViewOfCmn FIXTag CDATA #FIXED '328' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'InViewOfCommon' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
329	DueToRelated	Boolean	Indicates whether or not the halt was due to the Related Security being halted. Valid values: Y = Halt was due to related security being halted N = Halt was not related to a halt of the related security	<!ELEMENT DueToReltd EMPTY> <!ATTLIST DueToReltd FIXTag CDATA #FIXED '329' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'DueToRelated' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT HaltReason EMPTY>¶ <!ATTLIST HaltReason FIXTag CDATA #FIXED '327'¶ DataType CDATA #FIXED 'char'¶ Value (I | X | P | D | E | M) #REQUIRED¶ SDValue (OrdImb | EquipChange | NewsPend | NewsDiss | OrdInfl | AddInfo) #IMPLIED >

Deleted: <!ELEMENT InViewOfCommon EMPTY>¶ <!ATTLIST InViewOfCommon FIXTag CDATA #FIXED '328'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT DueToRelated EMPTY>¶ <!ATTLIST DueToRelated FIXTag CDATA #FIXED '329'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: April30, 2003

330	BuyVolume	Qty	Quantity bought.	`<!ELEMENT BuyVol (#PCDATA)>`
				`<!ATTLIST BuyVol`
				`FIXTag CDATA #FIXED '330'`
				`DataType CDATA #FIXED 'Qty'`
				`FullName CDATA #FIXED 'BuyVolume'`
				`ComponentType CDATA #FIXED 'Field' >`

331	SellVolume	Qty	Quantity sold.	`<!ELEMENT SellVol (#PCDATA)>`
				`<!ATTLIST SellVol`
				`FIXTag CDATA #FIXED '331'`
				`DataType CDATA #FIXED 'Qty'`
				`FullName CDATA #FIXED 'SellVolume'`
				`ComponentType CDATA #FIXED 'Field' >`

332	HighPx	Price	Represents an indication of the high end of the price range for a security prior to the open or reopen	`<!ELEMENT HighPx (#PCDATA)>`
				`<!ATTLIST HighPx`
				`FIXTag CDATA #FIXED '332'`
				`DataType CDATA #FIXED 'Price'`
				`FullName CDATA #FIXED 'HighPx'`
				`ComponentType CDATA #FIXED 'Field' >`

333	LowPx	Price	Represents an indication of the low end of the price range for a security prior to the open or reopen	`<!ELEMENT LowPx (#PCDATA)>`
				`<!ATTLIST LowPx`
				`FIXTag CDATA #FIXED '333'`
				`DataType CDATA #FIXED 'Price'`
				`FullName CDATA #FIXED 'LowPx'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT BuyVolume (#PCDATA)>¶ <!ATTLIST BuyVolume FIXTag CDATA #FIXED '330'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT SellVolume (#PCDATA)>¶ <!ATTLIST SellVolume FIXTag CDATA #FIXED '331'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT HighPx (#PCDATA)>¶ <!ATTLIST HighPx FIXTag CDATA #FIXED '332'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT LowPx (#PCDATA)>¶ <!ATTLIST LowPx FIXTag CDATA #FIXED '333'¶ DataType CDATA #FIXED 'Price' >

Deleted: April30, 2003

334	Adjustment	int	Identifies the type of adjustment. Valid values: 1 = Cancel 2 = Error 3 = Correction	<!ELEMENT Adjmt EMPTY> <!ATTLIST Adjmt FIXTag CDATA #FIXED '334' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'Adjustment' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (Cancel | Error | Correction) #IMPLIED >
335	TradSesReqID	String	Unique ID of a Trading Session Status message.	<!ELEMENT TradSesReqID (#PCDATA)> <!ATTLIST TradSesReqID FIXTag CDATA #FIXED '335' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradSesReqID' ComponentType CDATA #FIXED 'Field' >
336	TradingSessionID	String	Identifier for Trading Session Can be used to represent a specific market trading session (e.g. "PRE-OPEN", "CROSS_2", "AFTER-HOURS", "TOSTNET1", "TOSTNET2", etc). To specify good for session where session spans more than one calendar day, use TimeInForce = Day in conjunction with TradingSessionID. Values should be bi-laterally agreed to between counterparties. Firms may register Trading Session values on the FIX website (presently a document maintained within "ECN and Exchanges" working group section).	<!ELEMENT TrdgSessID (#PCDATA)> <!ATTLIST TrdgSessID FIXTag CDATA #FIXED '336' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradingSessionID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Adjustment EMPTY>¶ <!ATTLIST Adjustment FIXTag CDATA #FIXED '334'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Cancel | Error | Correct) #IMPLIED >

Deleted: <!ELEMENT TradSesReqID (#PCDATA)>¶ <!ATTLIST TradSesReqID FIXTag CDATA #FIXED '335'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT TradingSessionID (#PCDATA)>¶ <!ATTLIST TradingSessionID FIXTag CDATA #FIXED '336'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

337	ContraTrader	String	Identifies the trader (e.g. "badge number") of the ContraBroker.	<!ELEMENT CntraTrdr (#PCDATA)> <!ATTLIST CntraTrdr FIXTag CDATA #FIXED '337' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ContraTrader' ComponentType CDATA #FIXED 'Field' >
338	TradSesMethod	int	Method of trading Valid values: 1 = Electronic 2 = Open Outcry 3 = Two Party	<!ELEMENT TradSesMethod EMPTY> <!ATTLIST TradSesMethod FIXTag CDATA #FIXED '338' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradSesMethod' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (Electronic | OpenOutcry | TwoParty) #IMPLIED >
339	TradSesMode	int	Trading Session Mode Valid values: 1 = Testing 2 = Simulated 3 = Production	<!ELEMENT TradSesMode EMPTY> <!ATTLIST TradSesMode FIXTag CDATA #FIXED '339' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradSesMode' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (Testing | Simulated | Production) #IMPLIED >

Deleted: <!ELEMENT ContraTrader (#PCDATA)>¶ <!ATTLIST ContraTrader FIXTag CDATA #FIXED '337'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT TradSesMethod EMPTY>¶ <!ATTLIST TradSesMethod FIXTag CDATA #FIXED '338'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Electronic | OpenOutcry | TwoParty) #IMPLIED >

Deleted: <!ELEMENT TradSesMode EMPTY>¶ <!ATTLIST TradSesMode FIXTag CDATA #FIXED '339'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Testing | Simulated | Production) #IMPLIED >

Deleted: April30, 2003

<table>
<tr><td>340</td><td>TradSesStatus</td><td>int</td><td>State of the trading session.
Valid values:
0 = Unknown
1 = Halted
2 = Open
3 = Closed
4 = Pre-Open
5 = Pre-Close
6 = Request Rejected</td><td><!ELEMENT TradSesStat EMPTY>
<!ATTLIST TradSesStat
FIXTag CDATA #FIXED '340'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'TradSesStatus'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED
SDValue (Unknown | Halted | Open | Closed | PreOpen | PreClose | ReqRej) #IMPLIED ></td></tr>
<tr><td>341</td><td>TradSesStartTime</td><td>UTCTime stamp</td><td>Starting time of the trading session</td><td><!ELEMENT TradSesStartTm (#PCDATA)>
<!ATTLIST TradSesStartTm
FIXTag CDATA #FIXED '341'
DataType CDATA #FIXED 'UTCTimestamp'
FullName CDATA #FIXED 'TradSesStartTime'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>342</td><td>TradSesOpenTime</td><td>UTCTime stamp</td><td>Time of the opening of the trading session</td><td><!ELEMENT TradSesOpenTm (#PCDATA)>
<!ATTLIST TradSesOpenTm
FIXTag CDATA #FIXED '342'
DataType CDATA #FIXED 'UTCTimestamp'
FullName CDATA #FIXED 'TradSesOpenTime'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT TradSesStatus EMPTY>¶ <!ATTLIST TradSesStatus FIXTag CDATA #FIXED '340'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶ SDValue (Halted | Open | Closed | Pre-Open | Pre-Close | ReqRej) #IMPLIED >

Deleted: <!ELEMENT TradSesStartTime (#PCDATA)>¶ <!ATTLIST TradSesStartTime FIXTag CDATA #FIXED '341'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT TradSesOpenTime (#PCDATA)>¶ <!ATTLIST TradSesOpenTime FIXTag CDATA #FIXED '342'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: April30, 2003

343	TradSesPreCloseTime	UTCTimestamp	Time of the pre-closed of the trading session	<!ELEMENT TradSesPreClsTm (#PCDATA)> <!ATTLIST TradSesPreClsTm FIXTag CDATA #FIXED '343' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'TradSesPreCloseTime' ComponentType CDATA #FIXED 'Field' >
344	TradSesCloseTime	UTCTimestamp	Closing time of the trading session	<!ELEMENT TradSesClsTm (#PCDATA)> <!ATTLIST TradSesClsTm FIXTag CDATA #FIXED '344' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'TradSesCloseTime' ComponentType CDATA #FIXED 'Field' >
345	TradSesEndTime	UTCTimestamp	End time of the trading session	<!ELEMENT TradSesEndTm (#PCDATA)> <!ATTLIST TradSesEndTm FIXTag CDATA #FIXED '345' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'TradSesEndTime' ComponentType CDATA #FIXED 'Field' >
346	NumberOfOrders	int	Number of orders in the market.	<!ELEMENT NumOfOrds (#PCDATA)> <!ATTLIST NumOfOrds FIXTag CDATA #FIXED '346' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NumberOfOrders' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT TradSesPreCloseTime (#PCDATA)>¶ <!ATTLIST TradSesPreCloseTime FIXTag CDATA #FIXED '343'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT TradSesCloseTime (#PCDATA)>¶ <!ATTLIST TradSesCloseTime FIXTag CDATA #FIXED '344'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT TradSesEndTime (#PCDATA)>¶ <!ATTLIST TradSesEndTime FIXTag CDATA #FIXED '345'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT NumberOfOrders (#PCDATA)>¶ <!ATTLIST NumberOfOrders FIXTag CDATA #FIXED '346'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

347	MessageEncoding	String	Type of message encoding (non-ASCII (non-English) characters) used in a message's "Encoded" fields. Valid values: ISO-2022-JP (for using JIS) EUC-JP (for using EUC) Shift_JIS (for using SJIS) UTF-8 (for using Unicode)	<!ELEMENT MsgEncoding (#PCDATA)> <!ATTLIST MsgEncoding FIXTag CDATA #FIXED '347' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MessageEncoding' ComponentType CDATA #FIXED 'Field' >
348	EncodedIssuerLen	Length	Byte length of encoded (non-ASCII characters) EncodedIssuer (349) field.	<!ELEMENT EncIssrLen (#PCDATA)> <!ATTLIST EncIssrLen FIXTag CDATA #FIXED '348' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedIssuerLen' ComponentType CDATA #FIXED 'Field' >
349	EncodedIssuer	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Issuer field.	<!ELEMENT EncIssr (#PCDATA)> <!ATTLIST EncIssr FIXTag CDATA #FIXED '349' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedIssuer' ComponentType CDATA #FIXED 'Field' >
350	EncodedSecurityDesc Len	Length	Byte length of encoded (non-ASCII characters) EncodedSecurityDesc (351) field.	<!ELEMENT EncSecDescLen (#PCDATA)> <!ATTLIST EncSecDescLen FIXTag CDATA #FIXED '350' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedSecurityDescLen' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MessageEncoding EMPTY>¶
<!ATTLIST MessageEncoding FIXTag CDATA #FIXED '347'¶
DataType CDATA #FIXED 'String'¶
Value (ISO-2022-JP | EUC-JP | Shift_JIS | UTF-8) #REQUIRED¶
SDValue (JIS | EUC | SJIS | Unicode) #IMPLIED >

Deleted: <!ELEMENT EncodedIssuerLen (#PCDATA)>¶
<!ATTLIST EncodedIssuerLen FIXTag CDATA #FIXED '348'¶
DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedIssuer (#PCDATA)>¶
<!ATTLIST EncodedIssuer FIXTag CDATA #FIXED '349'¶
DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedSecurityDescLen (#PCDATA)>¶
<!ATTLIST EncodedSecurityDescLen FIXTag CDATA #FIXED '350'¶
DataType CDATA #FIXED 'Length' >

Deleted: April30, 2003

351	EncodedSecurityDesc	data	Encoded (non-ASCII characters) representation of the SecurityDesc (107) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field.	<!ELEMENT EncSecDesc (#PCDATA)> <!ATTLIST EncSecDesc FIXTag CDATA #FIXED '351' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedSecurityDesc' ComponentType CDATA #FIXED 'Field' >
352	EncodedListExecInstLen	Length	Byte length of encoded (non-ASCII characters) EncodedListExecInst (353) field.	<!ELEMENT EncListExecInstLen (#PCDATA)> <!ATTLIST EncListExecInstLen FIXTag CDATA #FIXED '352' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedListExecInstLen' ComponentType CDATA #FIXED 'Field' >
353	EncodedListExecInst	data	Encoded (non-ASCII characters) representation of the ListExecInst (69) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListExecInst field.	<!ELEMENT EncListExecInst (#PCDATA)> <!ATTLIST EncListExecInst FIXTag CDATA #FIXED '353' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedListExecInst' ComponentType CDATA #FIXED 'Field' >
354	EncodedTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedText (355) field.	<!ELEMENT EncTextLen (#PCDATA)> <!ATTLIST EncTextLen FIXTag CDATA #FIXED '354' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedTextLen' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT EncodedSecurityDesc (#PCDATA)>¶ <!ATTLIST EncodedSecurityDesc FIXTag CDATA #FIXED '351'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedListExecInstLen (#PCDATA)>¶ <!ATTLIST EncodedListExecInstLen FIXTag CDATA #FIXED '352'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedListExecInst (#PCDATA)>¶ <!ATTLIST EncodedListExecInst FIXTag CDATA #FIXED '353'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedTextLen (#PCDATA)>¶ <!ATTLIST EncodedTextLen FIXTag CDATA #FIXED '354'¶ DataType CDATA #FIXED 'Length' >

Deleted: April30, 2003

355	EncodedText	data	Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text field.	<!ELEMENT EncText (#PCDATA)> <!ATTLIST EncText FIXTag CDATA #FIXED '355' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedText' ComponentType CDATA #FIXED 'Field' >
356	EncodedSubjectLen	Length	Byte length of encoded (non-ASCII characters) EncodedSubject (357) field.	<!ELEMENT EncSubjectLen (#PCDATA)> <!ATTLIST EncSubjectLen FIXTag CDATA #FIXED '356' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedSubjectLen' ComponentType CDATA #FIXED 'Field' >
357	EncodedSubject	data	Encoded (non-ASCII characters) representation of the Subject (147) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Subject field.	<!ELEMENT EncSubject (#PCDATA)> <!ATTLIST EncSubject FIXTag CDATA #FIXED '357' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedSubject' ComponentType CDATA #FIXED 'Field' >
358	EncodedHeadlineLen	Length	Byte length of encoded (non-ASCII characters) EncodedHeadline (359) field.	<!ELEMENT EncHeadlineLen (#PCDATA)> <!ATTLIST EncHeadlineLen FIXTag CDATA #FIXED '358' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedHeadlineLen' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT EncodedText (#PCDATA)>¶ <!ATTLIST EncodedText FIXTag CDATA #FIXED '355'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedSubjectLen (#PCDATA)>¶ <!ATTLIST EncodedSubjectLen FIXTag CDATA #FIXED '356'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedSubject (#PCDATA)>¶ <!ATTLIST EncodedSubject FIXTag CDATA #FIXED '357'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedHeadlineLen (#PCDATA)>¶ <!ATTLIST EncodedHeadlineLen FIXTag CDATA #FIXED '358'¶ DataType CDATA #FIXED 'Length' >

Deleted: April30, 2003

359	EncodedHeadline	data	Encoded (non-ASCII characters) representation of the Headline (148) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Headline field.	<!ELEMENT EncHeadline (#PCDATA)> <!ATTLIST EncHeadline FIXTag CDATA #FIXED '359' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedHeadline' ComponentType CDATA #FIXED 'Field' >
360	EncodedAllocTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedAllocText (361) field.	<!ELEMENT EncAllocTextLen (#PCDATA)> <!ATTLIST EncAllocTextLen FIXTag CDATA #FIXED '360' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedAllocTextLen' ComponentType CDATA #FIXED 'Field' >
361	EncodedAllocText	data	Encoded (non-ASCII characters) representation of the AllocText (161) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the AllocText field.	<!ELEMENT EncAllocText (#PCDATA)> <!ATTLIST EncAllocText FIXTag CDATA #FIXED '361' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedAllocText' ComponentType CDATA #FIXED 'Field' >
362	EncodedUnderlyingIssuerLen	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingIssuer (363) field.	<!ELEMENT EncUndIssrLen (#PCDATA)> <!ATTLIST EncUndIssrLen FIXTag CDATA #FIXED '362' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedUnderlyingIssuerLen' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT EncodedHeadline (#PCDATA)>¶ <!ATTLIST EncodedHeadline FIXTag CDATA #FIXED '359'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedAllocTextLen (#PCDATA)>¶ <!ATTLIST EncodedAllocTextLen FIXTag CDATA #FIXED '360'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedAllocText (#PCDATA)>¶ <!ATTLIST EncodedAllocText FIXTag CDATA #FIXED '361'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedUnderlyingIssuerLen (#PCDATA)>¶ <!ATTLIST EncodedUnderlyingIssuerLen FIXTag CDATA #FIXED '362'¶ DataType CDATA #FIXED 'Length' >

Deleted: April30, 2003

363	EncodedUnderlyingIssuer	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer (306) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingIssuer field.	<!ELEMENT EncUndIssr (#PCDATA)> <!ATTLIST EncUndIssr FIXTag CDATA #FIXED '363' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedUnderlyingIssuer' ComponentType CDATA #FIXED 'Field' >
364	EncodedUnderlyingSecurityDescLen	Length	Byte length of encoded (non-ASCII characters) EncodedUnderlyingSecurityDesc (365) field.	<!ELEMENT EncUndSecDescLen (#PCDATA)> <!ATTLIST EncUndSecDescLen FIXTag CDATA #FIXED '364' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedUnderlyingSecurityDescLen' ComponentType CDATA #FIXED 'Field' >
365	EncodedUnderlyingSecurityDesc	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc (307) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the UnderlyingSecurityeDesc field.	<!ELEMENT EncUndSecDesc (#PCDATA)> <!ATTLIST EncUndSecDesc FIXTag CDATA #FIXED '365' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedUnderlyingSecurityDesc' ComponentType CDATA #FIXED 'Field' >
366	AllocPrice	Price	Executed price for an AllocAccount (79) entry used when using "executed price" vs. "average price" allocations (e.g. Japan).	<!ELEMENT AllocPx (#PCDATA)> <!ATTLIST AllocPx FIXTag CDATA #FIXED '366' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'AllocPrice' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT EncodedUnderlyingIssuer (#PCDATA)>¶ <!ATTLIST EncodedUnderlyingIssuer FIXTag CDATA #FIXED '363'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT EncodedUnderlyingSecurityDescLen (#PCDATA)>¶ <!ATTLIST EncodedUnderlyingSecurityDescLen FIXTag CDATA #FIXED '364'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedUnderlyingSecurityDesc (#PCDATA)>¶ <!ATTLIST EncodedUnderlyingSecurityDesc FIXTag CDATA #FIXED '365'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT AllocPrice (#PCDATA)>¶ <!ATTLIST AllocPrice FIXTag CDATA #FIXED '366'¶ DataType CDATA #FIXED 'Price' >

Deleted: April30, 2003

367	QuoteSetValidUntilTime	UTCTimestamp	Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT QuotSetValidUntilTm (#PCDATA)> <!ATTLIST QuotSetValidUntilTm FIXTag CDATA #FIXED '367' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'QuoteSetValidUntilTime' ComponentType CDATA #FIXED 'Field' >
368	QuoteEntryRejectReason	int	Reason Quote Entry was rejected: Valid values: 1 = Unknown symbol (Security) 2 = Exchange(Security) closed 3 = Quote exceeds limit 4 = Too late to enter 5 = Unknown Quote 6 = Duplicate Quote 7 = Invalid bid/ask spread 8 = Invalid price 9 = Not authorized to quote security 99 = Other	<!ELEMENT QuotEntryRejRsn EMPTY> <!ATTLIST QuotEntryRejRsn FIXTag CDATA #FIXED '368' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteEntryRejectReason' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99) #REQUIRED SDValue (UnknwnSym | ExchClsd | OrdExcLim | TooLate | UnknOrd | DupOrd | InvBidAsk | InvPx | NotAuth | Other) #IMPLIED >
369	LastMsgSeqNumProcessed	SeqNum	The last MsgSeqNum (34) value received by the FIX engine and processed by downstream application, such as trading engine or order routing system. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT QuoteSetValidUntilTime (#PCDATA)>¶ <!ATTLIST QuoteSetValidUntilTime FIXTag CDATA #FIXED '367'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT QuoteEntryRejReason EMPTY>¶ <!ATTLIST QuoteEntryRejReason FIXTag CDATA #FIXED '368'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9) #REQUIRED¶ SDValue (UnknwnSym | ExchClsd | OrdExcLim | TooLate | UnknOrd | DupOrd | InvBidAsk | InvPx | NotAuth) #IMPLIED >

Deleted: [n/a for FIXML – not used]

Deleted: April30, 2003

~~370~~	~~OnBehalfOfSendingTime~~ (No Longer Used)	UTCTimestamp	No longer used as of FIX.4.4. Included here for reference to prior versions. Used when a message is sent via a "hub" or "service bureau". If A sends to Q (the hub) who then sends to B via a separate FIX session, then when Q sends to B the value of this field should represent the SendingTime on the message A sent to Q. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	[na - not used in FIXML DTD]
371	RefTagID	int	The tag number of the FIX field being referenced.	<!ELEMENT RefTagID (#PCDATA)> <!ATTLIST RefTagID FIXTag CDATA #FIXED '371' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'RefTagID' ComponentType CDATA #FIXED 'Field' >
372	RefMsgType	String	The MsgType (35) of the FIX message being referenced.	<!ELEMENT RefMsgTyp (#PCDATA)> <!ATTLIST RefMsgTyp FIXTag CDATA #FIXED '372' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RefMsgType' ComponentType CDATA #FIXED 'Field' >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT RefTagID (#PCDATA)>¶
<!ATTLIST RefTagID FIXTag CDATA #FIXED '371'¶
DataType CDATA #FIXED 'int' >

Deleted: [n/a for FIXML – not used]

Deleted: April30, 2003

373	SessionRejectReason	int	Code to identify reason for a session-level Reject message. Valid values: 0 = Invalid tag number 1 = Required tag missing 2 = Tag not defined for this message type 3 = Undefined Tag 4 = Tag specified without a value 5 = Value is incorrect (out of range) for this tag 6 = Incorrect data format for value 7 = Decryption problem 8 = Signature problem 9 = CompID problem 10 = SendingTime accuracy problem 11 = Invalid MsgType 12 = XML Validation error 13 = Tag appears more than once 14 = Tag specified out of required order 15 = Repeating group fields out of order 16 = Incorrect NumInGroup count for repeating group 17 = Non "data" value includes field delimiter (SOH character) 99 = Other	[na - not used in FIXML DTD]
374	BidRequestTransType	char	Identifies the Bid Request message type. Valid values: N = New C = Cancel	<!ELEMENT BidReqTransTyp EMPTY> <!ATTLIST BidReqTransTyp FIXTag CDATA #FIXED '374' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'BidRequestTransType' ComponentType CDATA #FIXED 'Field' Value (N | C) #REQUIRED SDValue (New | Cancel) #IMPLIED >

Deleted: [n/a for FIXML - not used]

Deleted: <!ELEMENT BidRequestTransType EMPTY>¶ <!ATTLIST BidRequestTransType FIXTag CDATA #FIXED '374'¶ DataType CDATA #FIXED 'char'¶ Value (N \| C) #REQUIRED¶ SDValue (New \| Cancel) #IMPLIED >

Deleted: April30, 2003

375	ContraBroker	String	Identifies contra broker. Standard NASD market-maker mnemonic is preferred.	<!ELEMENT CntraBrkr (#PCDATA)> <!ATTLIST CntraBrkr FIXTag CDATA #FIXED '375' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ContraBroker' ComponentType CDATA #FIXED 'Field' >
376	ComplianceID	String	ID used to represent this transaction for compliance purposes (e.g. OATS reporting).	<!ELEMENT ComplianceID (#PCDATA)> <!ATTLIST ComplianceID FIXTag CDATA #FIXED '376' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ComplianceID' ComponentType CDATA #FIXED 'Field' >
377	SolicitedFlag	Boolean	Indicates whether or not the order was solicited. Valid values: Y = Was solcitied N = Was not solicited	<!ELEMENT SolicitedFlag EMPTY> <!ATTLIST SolicitedFlag FIXTag CDATA #FIXED '377' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'SolicitedFlag' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT ContraBroker (#PCDATA)>¶ <!ATTLIST ContraBroker FIXTag CDATA #FIXED '375'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ComplianceID (#PCDATA)>¶ <!ATTLIST ComplianceID FIXTag CDATA #FIXED '376'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SolicitedFlag EMPTY>¶ <!ATTLIST SolicitedFlag FIXTag CDATA #FIXED '377'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: April30, 2003

<table>
<tr><td>378</td><td>ExecRestatementReason</td><td>int</td><td>Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when communicating an unsolicited cancel.

Valid values:
0 = GT Corporate action
1 = GT renewal / restatement (no corporate action)
2 = Verbal change
3 = Repricing of order
4 = Broker option
5 = Partial decline of OrderQty (e.g. exchange-initiated partial cancel)
6 = Cancel on Trading Halt
7 = Cancel on System Failure
8 = Market (Exchange) Option
9 = Canceled, Not Best
10 = Warehouse recap
99 = Other</td><td><!ELEMENT ExecRstmtRsn EMPTY>
<!ATTLIST ExecRstmtRsn
FIXTag CDATA #FIXED '378'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'ExecRestatementReason'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 99) #REQUIRED
SDValue (GTCorpAct | GTRenew | Verbal | RePx | BrkrOpt | PartDec | CxlTradingHalt | CxlSystemFailure | MrktOption | CanceledNotBest | WarehouseRecap | Other) #IMPLIED ></td></tr>
<tr><td>379</td><td>BusinessRejectRefID</td><td>String</td><td>The value of the business-level “ID” field on the message being referenced.</td><td><!ELEMENT BizRejRefID (#PCDATA)>
<!ATTLIST BizRejRefID
FIXTag CDATA #FIXED '379'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'BusinessRejectRefID'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT ExecRestatementReason EMPTY>¶ <!ATTLIST ExecRestatementReason FIXTag CDATA #FIXED '378'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED¶ SDValue (GTCorpAct | ¶ GTRenew | ¶ Verbal | ¶ RePx | ¶ BrkrOpt | ¶ PartDec | CxlTradingHalt | CxlSystemFailure | MrktOption) #IMPLIED >

Deleted: <!ELEMENT BusinessRejectRefID (#PCDATA)>¶ <!ATTLIST BusinessRejectRefID FIXTag CDATA #FIXED '379'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

380	BusinessRejectReason	int	Code to identify reason for a Business Message Reject message. Valid values: 0 = Other 1 = Unkown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditionally Required Field Missing 6 = Not authorized 7 = DeliverTo firm not available at this time	<!ELEMENT BizRejRsn EMPTY> <!ATTLIST BizRejRsn FIXTag CDATA #FIXED '380' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'BusinessRejectReason' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (Other | UnknID | UnknSec | UnknMsgType | AppNA | CondFldMiss | NotAuth | NoDelivToFirm) #IMPLIED >
381	GrossTradeAmt	Amt	Total amount traded (e.g. CumQty (14) * AvgPx (6)) expressed in units of currency.	<!ELEMENT GrossTrdAmt (#PCDATA)> <!ATTLIST GrossTrdAmt FIXTag CDATA #FIXED '381' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'GrossTradeAmt' ComponentType CDATA #FIXED 'Field' >
382	NoContraBrokers	NumInGroup	The number of ContraBroker (375) entries.	<!ELEMENT NoCntraBrkrs (#PCDATA)> <!ATTLIST NoCntraBrkrs FIXTag CDATA #FIXED '382' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoContraBrokers' ComponentType CDATA #FIXED 'Field' >
383	MaxMessageSize	Length	Maximum number of bytes supported for a single message.	[na - not used in FIXML DTD]
384	NoMsgTypes	NumInGroup	Number of MsgTypes (35) in repeating group.	[na - not used in FIXML DTD]

Deleted: <!ELEMENT BusinessRejReason EMPTY>¶ <!ATTLIST BusinessRejReason FIXTag CDATA #FIXED '380'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED¶ SDValue (Other | ¶ UnknID | ¶ UnknSec | ¶ UnknMsgType | ¶ AppNA | ¶ CondFldMiss | NotAuth | NoDelivToFirm) #IMPLIED >

Deleted: <!ELEMENT GrossTradeAmt (#PCDATA)>¶ <!ATTLIST GrossTradeAmt FIXTag CDATA #FIXED '381'¶ DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT NoContraBrokers (#PCDATA)>¶ <!ATTLIST NoContraBrokers FIXTag CDATA #FIXED '382'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: [n/a for FIXML – not used]

Deleted: [n/a for FIXML – not used]

Deleted: April30, 2003

385	MsgDirection	char	Specifies the direction of the messsage. Valid values: S = Send R = Receive	[na - not used in FIXML DTD]
386	NoTradingSessions	NumInGroup	Number of TradingSessionIDs (336) in repeating group.	<!ELEMENT NoTrdgSesss (#PCDATA)> <!ATTLIST NoTrdgSesss FIXTag CDATA #FIXED '386' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoTradingSessions' ComponentType CDATA #FIXED 'Field' >
387	TotalVolumeTraded	Qty	Total volume (quantity) traded.	<!ELEMENT TotVolTrdd (#PCDATA)> <!ATTLIST TotVolTrdd FIXTag CDATA #FIXED '387' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'TotalVolumeTraded' ComponentType CDATA #FIXED 'Field' >
388	DiscretionInst	char	Code to identify the price a DiscretionOffsetValue (389) is related to and should be mathematically added to. Valid values: 0 = Related to displayed price 1 = Related to market price 2 = Related to primary price 3 = Related to local primary price 4 = Related to midpoint price 5 = Related to last trade price 6 = Related to VWAP	<!ELEMENT DsctnInst EMPTY> <!ATTLIST DsctnInst FIXTag CDATA #FIXED '388' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'DiscretionInst' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (RelDispPx | RelMktPx | RelPrimPx | RelLocPrimPx | RelMidPx | RelLstPx | RelVWAP) #IMPLIED >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT NoTradingSessions (#PCDATA)>¶ <!ATTLIST NoTradingSessions FIXTag CDATA #FIXED '386'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT TotalVolumeTraded (#PCDATA)>¶ <!ATTLIST TotalVolumeTraded FIXTag CDATA #FIXED '387'¶ DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

Deleted: <!ELEMENT DiscretionInst EMPTY>¶ <!ATTLIST DiscretionInst FIXTag CDATA #FIXED '388'¶ DataType CDATA #FIXED 'char'¶ Value (0 \| 1 \| 2 \| 3 \| 4 \| 5) #REQUIRED¶ SDValue (RelDispPx \| RelMktPx \| RelPrimPx \| RelLocPrimPx \| RelMidPx \| RelLstPx) #IMPLIED >

389	DiscretionOffsetValue (formerly named DiscretionOffset prior to FIX 4.4)	float	Amount (signed) added to the "related to" price specified via DiscretionInst (388), in the context of DiscretionOffsetType (842) (Prior to FIX 4.4 this field was of type PriceOffset)	<!ELEMENT DsctnOfstValu (#PCDATA)> <!ATTLIST DsctnOfstValu FIXTag CDATA #FIXED '389' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'DiscretionOffsetValue' ComponentType CDATA #FIXED 'Field' >
390	BidID	String	Unique identifier for Bid Response as assigned by sell-side (broker, exchange, ECN). Uniqueness must be guaranteed within a single trading day.	<!ELEMENT BidID (#PCDATA)> <!ATTLIST BidID FIXTag CDATA #FIXED '390' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BidID' ComponentType CDATA #FIXED 'Field' >
391	ClientBidID	String	Unique identifier for a Bid Request as assigned by institution. Uniqueness must be guaranteed within a single trading day.	<!ELEMENT ClBidID (#PCDATA)> <!ATTLIST ClBidID FIXTag CDATA #FIXED '391' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ClientBidID' ComponentType CDATA #FIXED 'Field' >
392	ListName	String	Descriptive name for list order.	<!ELEMENT ListName (#PCDATA)> <!ATTLIST ListName FIXTag CDATA #FIXED '392' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ListName' ComponentType CDATA #FIXED 'Field' >

Deleted: F

Deleted: <!ELEMENT DiscretionOffset (#PCDATA)>¶ <!ATTLIST DiscretionOffset FIXTag CDATA #FIXED '389'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: <!ELEMENT BidID (#PCDATA)>¶ <!ATTLIST BidID FIXTag CDATA #FIXED '390'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ClientBidID (#PCDATA)>¶ <!ATTLIST ClientBidID FIXTag CDATA #FIXED '391'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ListName (#PCDATA)>¶ <!ATTLIST ListName FIXTag CDATA #FIXED '392'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

393	TotNoRelatedSym	int	Total number of securities. (Prior to FIX 4.4 this field was named TotalNumSecurities)	<!ELEMENT TotNoReltdSym (#PCDATA)> <!ATTLIST TotNoReltdSym FIXTag CDATA #FIXED '393' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoRelatedSym' ComponentType CDATA #FIXED 'Field' >
394	BidType	int	Code to identify the type of Bid Request. Valid values: 1 = "Non Disclosed" Style (e.g. US/European) 2 = "Disclosed" Style (e.g. Japanese) 3 = No Bidding Process	<!ELEMENT BidTyp EMPTY> <!ATTLIST BidTyp FIXTag CDATA #FIXED '394' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'BidType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (NonDisc | Disc | NoBid) #IMPLIED >
395	NumTickets	int	Total number of tickets.	<!ELEMENT NumTkts (#PCDATA)> <!ATTLIST NumTkts FIXTag CDATA #FIXED '395' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NumTickets' ComponentType CDATA #FIXED 'Field' >
396	SideValue1	Amt	Amounts in currency	<!ELEMENT SideValu1 (#PCDATA)> <!ATTLIST SideValu1 FIXTag CDATA #FIXED '396' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'SideValue1' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT TotalNumSecurities (#PCDATA)>¶
<!ATTLIST TotalNumSecurities FIXTag CDATA #FIXED '393'¶
DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT BidType EMPTY>¶
<!ATTLIST BidType FIXTag CDATA #FIXED '394'¶
DataType CDATA #FIXED 'int'¶
Value (1 | 2 | 3) #REQUIRED¶
SDValue (NonDisc | Disc | NoBid) #IMPLIED >

Deleted: <!ELEMENT NumTickets (#PCDATA)>¶
<!ATTLIST NumTickets FIXTag CDATA #FIXED '395'¶
DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

Deleted: <!ELEMENT SideValue1 (#PCDATA)>¶
<!ATTLIST SideValue1 FIXTag CDATA #FIXED '396'¶
DataType CDATA #FIXED 'Amt' >

397	SideValue2	Amt	Amounts in currency	<!ELEMENT SideValu2 (#PCDATA)> <!ATTLIST SideValu2 FIXTag CDATA #FIXED '397' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'SideValue2' ComponentType CDATA #FIXED 'Field' >
398	NoBidDescriptors	NumInGroup	Number of BidDescriptor (400) entries.	<!ELEMENT NoBidDescptrs (#PCDATA)> <!ATTLIST NoBidDescptrs FIXTag CDATA #FIXED '398' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoBidDescriptors' ComponentType CDATA #FIXED 'Field' >
399	BidDescriptorType	int	Code to identify the type of BidDescriptor (400). Valid values: 1 = Sector 2 = Country 3 = Index	<!ELEMENT BidDescptrTyp EMPTY> <!ATTLIST BidDescptrTyp FIXTag CDATA #FIXED '399' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'BidDescriptorType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (Sector | Country | Index) #IMPLIED >

Deleted: <!ELEMENT SideValue2 (#PCDATA)>¶
<!ATTLIST SideValue2 FIXTag CDATA #FIXED '397'¶
DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT NoBidDescriptors (#PCDATA)>¶
<!ATTLIST NoBidDescriptors FIXTag CDATA #FIXED '398'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT BidDescriptorType EMPTY>¶
<!ATTLIST BidDescriptorType FIXTag CDATA #FIXED '399'¶
DataType CDATA #FIXED 'int'¶
Value (1 | 2 | 3) #REQUIRED¶
SDValue (Sector | Country | Index) #IMPLIED >

Deleted: April30, 2003

400	BidDescriptor	String	BidDescriptor value. Usage depends upon BidDescriptorTyp (399). If BidDescriptorType =1 Industrials etc - Free text If BidDescriptorType =2 "FR" etc - ISO Country Codes If BidDescriptorType =3 FT100, FT250, STOX - Free text	<!ELEMENT BidDescptr (#PCDATA)> <!ATTLIST BidDescptr FIXTag CDATA #FIXED '400' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BidDescriptor' ComponentType CDATA #FIXED 'Field' >
401	SideValueInd	int	Code to identify which "SideValue" the value refers to. SideValue1 and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell. Valid values: 1 = SideValue1 2 = SideValue 2	<!ELEMENT SideValuInd EMPTY> <!ATTLIST SideValuInd FIXTag CDATA #FIXED '401' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SideValueInd' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (SideValue1 | SideValue2) #IMPLIED >
402	LiquidityPctLow	Percentage	Liquidity indicator or lower limit if TotalNumSecurities (393) > 1. Represented as a percentage.	<!ELEMENT LqdtyPctLow (#PCDATA)> <!ATTLIST LqdtyPctLow FIXTag CDATA #FIXED '402' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'LiquidityPctLow' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT BidDescriptor (#PCDATA)>¶ <!ATTLIST BidDescriptor FIXTag CDATA #FIXED '400'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SideValueInd EMPTY>¶ <!ATTLIST SideValueInd FIXTag CDATA #FIXED '401'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2) #REQUIRED¶ SDValue (SideValue1 | SideValue2) #IMPLIED >

Deleted: <!ELEMENT LiquidityPctLow (#PCDATA)>¶ <!ATTLIST LiquidityPctLow FIXTag CDATA #FIXED '402'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: April30, 2003

403	LiquidityPctHigh	Percentage	Upper liquidity indicator if TotalNumSecurities (393) > 1. Represented as a percentage.	<!ELEMENT LqdtyPctHigh (#PCDATA)> <!ATTLIST LqdtyPctHigh FIXTag CDATA #FIXED '403' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'LiquidityPctHigh' ComponentType CDATA #FIXED 'Field' >
404	LiquidityValue	Amt	Value between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency	<!ELEMENT LqdtyValu (#PCDATA)> <!ATTLIST LqdtyValu FIXTag CDATA #FIXED '404' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'LiquidityValue' ComponentType CDATA #FIXED 'Field' >
405	EFPTrackingError	Percentage	Eg Used in EFP trades 12% (EFP – Exchange for Physical). Represented as a percentage.	<!ELEMENT EFPTrkngErr (#PCDATA)> <!ATTLIST EFPTrkngErr FIXTag CDATA #FIXED '405' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'EFPTrackingError' ComponentType CDATA #FIXED 'Field' >
406	FairValue	Amt	Used in EFP trades	<!ELEMENT FairValu (#PCDATA)> <!ATTLIST FairValu FIXTag CDATA #FIXED '406' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'FairValue' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LiquidityPctHigh (#PCDATA)>¶ <!ATTLIST LiquidityPctHigh FIXTag CDATA #FIXED '403'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT LiquidityValue (#PCDATA)>¶ <!ATTLIST LiquidityValue FIXTag CDATA #FIXED '404'¶ DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT EFPTrackingError (#PCDATA)>¶ <!ATTLIST EFPTrackingError FIXTag CDATA #FIXED '405'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT FairValue (#PCDATA)>¶ <!ATTLIST FairValue FIXTag CDATA #FIXED '406'¶ DataType CDATA #FIXED 'Amt' >

Deleted: April30, 2003

407	OutsideIndexPct	Percentage	Used in EFP trades. Represented as a percentage.	<!ELEMENT OutsideNdxPct (#PCDATA)> <!ATTLIST OutsideNdxPct FIXTag CDATA #FIXED '407' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'OutsideIndexPct' ComponentType CDATA #FIXED 'Field' >
408	ValueOfFutures	Amt	Used in EFP trades	<!ELEMENT ValuOfFuts (#PCDATA)> <!ATTLIST ValuOfFuts FIXTag CDATA #FIXED '408' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'ValueOfFutures' ComponentType CDATA #FIXED 'Field' >
409	LiquidityIndType	int	Code to identify the type of liquidity indicator. Valid values: 1 = 5day moving average 2 = 20 day moving average 3 = Normal Market Size 4 = Other	<!ELEMENT LqdtyIndTyp EMPTY> <!ATTLIST LqdtyIndTyp FIXTag CDATA #FIXED '409' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LiquidityIndType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (5Day | 20Day | Normal | Other) #IMPLIED >
410	WtAverageLiquidity	Percentage	Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage.	<!ELEMENT WtAvgLqdty (#PCDATA)> <!ATTLIST WtAvgLqdty FIXTag CDATA #FIXED '410' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'WtAverageLiquidity' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT OutsideIndexPct (#PCDATA)>¶ <!ATTLIST OutsideIndexPct FIXTag CDATA #FIXED '407'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: <!ELEMENT ValueOfFutures (#PCDATA)>¶ <!ATTLIST ValueOfFutures FIXTag CDATA #FIXED '408'¶ DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT LiquidityIndType EMPTY>¶ <!ATTLIST LiquidityIndType FIXTag CDATA #FIXED '409'¶ DataType CDATA #FIXED 'int'¶ Value (1 \| 2 \| 3 \| 4) #REQUIRED¶ SDValue (5Day \| 20Day \| Normal \| Other) #IMPLIED >

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Deleted: <!ELEMENT WtAverageLiquidity (#PCDATA)>¶ <!ATTLIST WtAverageLiquidity FIXTag CDATA #FIXED '410'¶ DataType CDATA #FIXED 'Percentage' >

411	ExchangeForPhysical	Boolean	Indicates whether or not to exchange for phsyical. Valid values: Y = True N = False	<!ELEMENT EFP EMPTY> <!ATTLIST EFP FIXTag CDATA #FIXED '411' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'ExchangeForPhysical' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (True | False) #IMPLIED >
412	OutMainCntryUIndex	Amt	Value of stocks in Currency	<!ELEMENT OutMainCntryUNdx (#PCDATA)> <!ATTLIST OutMainCntryUNdx FIXTag CDATA #FIXED '412' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'OutMainCntryUIndex' ComponentType CDATA #FIXED 'Field' >
413	CrossPercent	Percentage	Percentage of program that crosses in Currency. Represented as a percentage.	<!ELEMENT CrssPct (#PCDATA)> <!ATTLIST CrssPct FIXTag CDATA #FIXED '413' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'CrossPercent' ComponentType CDATA #FIXED 'Field' >

414	ProgRptReqs	int	Code to identify the desired frequency of progress reports. Valid values: 1 = BuySide explicitly requests status using StatusRequest (Default) The sell-side firm can however, send a DONE status List Status Response in an unsolicited fashion 2 = SellSide periodically sends status using ListStatus. Period optionally specified in ProgressPeriod 3 = Real-time execution reports (to be discouraged)	<!ELEMENT ProgRptReqs EMPTY> <!ATTLIST ProgRptReqs FIXTag CDATA #FIXED '414' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ProgRptReqs' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (BuySide | SellSide | RealTime) #IMPLIED >
415	ProgPeriodInterval	int	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.	<!ELEMENT ProgPeriodIntvl (#PCDATA)> <!ATTLIST ProgPeriodIntvl FIXTag CDATA #FIXED '415' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ProgPeriodInterval' ComponentType CDATA #FIXED 'Field' >
416	IncTaxInd	int	Code to represent whether value is net (inclusive of tax) or gross. Valid values: 1 = Net 2 = Gross	<!ELEMENT IncTaxInd EMPTY> <!ATTLIST IncTaxInd FIXTag CDATA #FIXED '416' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'IncTaxInd' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Net | Gross) #IMPLIED >

Deleted: <!ELEMENT ProgRptReqs EMPTY>¶
<!ATTLIST ProgRptReqs FIXTag CDATA #FIXED '414'¶
DataType CDATA #FIXED 'int'¶
Value (1 | 2 | 3) #REQUIRED¶
SDValue (BuySide | SellSide | RealTime) #IMPLIED >

Deleted: <!ELEMENT ProgPeriodInterval (#PCDATA)>¶
<!ATTLIST ProgPeriodInterval FIXTag CDATA #FIXED '415'¶
DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT IncTaxInd EMPTY>¶
<!ATTLIST IncTaxInd FIXTag CDATA #FIXED '416'¶
DataType CDATA #FIXED 'int'¶
Value (1 | 2) #REQUIRED¶
SDValue (Net | Gross) #IMPLIED >

Deleted: April30, 2003

<table>
<tr><td>417</td><td>NumBidders</td><td>int</td><td>Indicates the total number of bidders on the list</td><td><!ELEMENT NumBidders (#PCDATA)>
<!ATTLIST NumBidders
FIXTag CDATA #FIXED '417'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'NumBidders'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>418</td><td>BidTradeType</td><td>char</td><td>Code to represent the type of trade.
Valid values:
R = Risk Trade
G = VWAP Guarantee
A = Agency
J = Guaranteed Close
(Prior to FIX 4.4 this field was named "TradeType")</td><td><!ELEMENT BidTrdTyp EMPTY>
<!ATTLIST BidTrdTyp
FIXTag CDATA #FIXED '418'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'BidTradeType'
ComponentType CDATA #FIXED 'Field'
Value (R | G | A | J) #REQUIRED
SDValue (RiskTrade | VWAPGuarantee | Agency | GuaranteedClose) #IMPLIED ></td></tr>
<tr><td>419</td><td>BasisPxType</td><td>char</td><td>Code to represent the basis price type.
Valid values:
2 = Closing Price at morning session
3 = Closing Price
4 = Current price
5 = SQ
6 = VWAP through a day
7 = VWAP through a morning session
8 = VWAP through an afternoon session
9 = VWAP through a day except "YORI" (an opening auction)
A = VWAP through a morning session except "YORI" (an opening auction)
B = VWAP through an afternoon session except "YORI" (an opening auction)
C = Strike
D = Open
Z = Others</td><td><!ELEMENT BasisPxTyp EMPTY>
<!ATTLIST BasisPxTyp
FIXTag CDATA #FIXED '419'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'BasisPxType'
ComponentType CDATA #FIXED 'Field'
Value (2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | Z) #REQUIRED
SDValue (ClsPxMorn | ClsPx | CurrPx | SQ | VWAPDay | VWAPMorn | VWAPAft | VWAPDayXYORI | VWAPMornXYORI | VWAPAftXYORI | Strike | Open | Others) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT NumBidders (#PCDATA)>¶
<!ATTLIST NumBidders FIXTag CDATA #FIXED '417'¶
DataType CDATA #FIXED 'int'
>

Deleted: <!ELEMENT BasisPxType EMPTY>¶
<!ATTLIST BasisPxType FIXTag CDATA #FIXED '419'¶
DataType CDATA #FIXED 'char'¶
Value (2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | Z) #REQUIRED¶
SDValue (ClsPxMorn | ClsPx | CurrPx | SQ | VWAPDay | VWAPMorn | VWAPAft | VWAPDayXYORI | VWAPMornXYORI | VWAPAftXYORI | Strike | Open | Others) #IMPLIED >¶
¶

Deleted: April30, 2003

420	NoBidComponents	NumInGroup	Indicates the number of list entries.	<!ELEMENT NoBidComponents (#PCDATA)> <!ATTLIST NoBidComponents FIXTag CDATA #FIXED '420' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoBidComponents' ComponentType CDATA #FIXED 'Field' >
421	Country	Country	ISO Country Code in field	<!ELEMENT Ctry (#PCDATA)> <!ATTLIST Ctry FIXTag CDATA #FIXED '421' DataType CDATA #FIXED 'Country' FullName CDATA #FIXED 'Country' ComponentType CDATA #FIXED 'Field' >
422	TotNoStrikes	int	Total number of strike price entries across all messages. Should be the sum of all NoStrikes (428) in each message that has repeating strike price entries related to the same ListID (66). Used to support fragmentation.	<!ELEMENT TotNoStrks (#PCDATA)> <!ATTLIST TotNoStrks FIXTag CDATA #FIXED '422' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoStrikes' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NoBidComponents (#PCDATA)>¶ <!ATTLIST NoBidComponents FIXTag CDATA #FIXED '420'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT Country (#PCDATA)>¶ <!ATTLIST Country FIXTag CDATA #FIXED '421'¶ DataType CDATA #FIXED 'Country' >

Deleted: <!ELEMENT TotNoStrikes (#PCDATA)>¶ <!ATTLIST TotNoStrikes FIXTag CDATA #FIXED '422'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

423	PriceType	int	Code to represent the price type. Valid values: 1 = Percentage (e.g. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 3 = Fixed Amount (absolute value) 4 = Discount – percentage points below par 5 = Premium – percentage points over par 6 = Spread 7 = TED price 8 = TED yield 9 = Yield 10 = Fixed cabinet trade price (primarily for listed futures and options) 11 = Variable cabinet trade price (primarily for listed futures and options) (For Financing transactions PriceType 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)	<!ELEMENT PxTyp EMPTY> <!ATTLIST PxTyp FIXTag CDATA #FIXED '423' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11) #REQUIRED SDValue (Pct | Cps | Abs | Discount | Premium | BpsBenchmark | TEDPrice | TEDYield | Yield | FixedCabinetTradePrice | VariableCabinetTradePrice) #IMPLIED >
424	DayOrderQty	Qty	For GT orders, the OrderQty (38) less all quantity (adjusted for stock splits) that traded on previous days. DayOrderQty (424) = OrderQty – (CumQty (14) – DayCumQty (425))	<!ELEMENT DayOrdQty (#PCDATA)> <!ATTLIST DayOrdQty FIXTag CDATA #FIXED '424' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'DayOrderQty' ComponentType CDATA #FIXED 'Field' >
425	DayCumQty	Qty	Quantity on a GT order that has traded today.	<!ELEMENT DayCumQty (#PCDATA)> <!ATTLIST DayCumQty FIXTag CDATA #FIXED '425' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'DayCumQty' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT PriceType EMPTY>¶ <!ATTLIST PriceType FIXTag CDATA #FIXED '423'¶ DataType CDATA #FIXED 'int'¶ Value (1 \| 2 \| 3 \| 4 \| 5 \| 6 \| 7 \| 8) #REQUIRED¶ SDValue (Pct \| Cps \| Abs \| Discount \| Premium \| BpsBenchmark \| TEDPrice \| TEDYield) #IMPLIED >

Deleted: <!ELEMENT DayOrderQty (#PCDATA)>¶ <!ATTLIST DayOrderQty FIXTag CDATA #FIXED '424'¶ DataType CDATA #FIXED 'Qty' >

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Deleted: <!ELEMENT DayCumQty (#PCDATA)>¶ <!ATTLIST DayCumQty FIXTag CDATA #FIXED '425'¶ DataType CDATA #FIXED 'Qty' >

426	DayAvgPx	Price	The average price for quantity on a GT order that has traded today.	<!ELEMENT DayAvgPx (#PCDATA)> <!ATTLIST DayAvgPx FIXTag CDATA #FIXED '426' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'DayAvgPx' ComponentType CDATA #FIXED 'Field' >
427	GTBookingInst	int	Code to identify whether to book out executions on a part-filled GT order on the day of execution or to accumulate. Valid values: 0 = book out all trades on day of execution 1 = accumulate executions until order is filled or expires 2 = accumulate until verbally notified otherwise	<!ELEMENT GTBkngInst EMPTY> <!ATTLIST GTBkngInst FIXTag CDATA #FIXED '427' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'GTBookingInst' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (BookAll | AccumUntilFill | AccumUntilNotify) #IMPLIED >
428	NoStrikes	NumInGroup	Number of list strike price entries.	<!ELEMENT NoStrks (#PCDATA)> <!ATTLIST NoStrks FIXTag CDATA #FIXED '428' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoStrikes' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT DayAvgPx (#PCDATA)>¶
<!ATTLIST DayAvgPx FIXTag CDATA #FIXED '426'¶
DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT GTBookingInst EMPTY>¶
<!ATTLIST GTBookingInst FIXTag CDATA #FIXED '427'¶
DataType CDATA #FIXED 'int'¶
Value (0 | 1 | 2) #REQUIRED¶
SDValue (BookAll | AccumUntilFill | AccumUntilNotify) #IMPLIED >

Deleted: <!ELEMENT NoStrikes (#PCDATA)>¶
<!ATTLIST NoStrikes FIXTag CDATA #FIXED '428'¶
DataType CDATA #FIXED 'NumInGroup' >

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429	ListStatusType	int	Code to represent the status type. Valid values: 1 = Ack 2 = Response 3 = Timed 4 = ExecStarted 5 = AllDone 6 = Alert	<!ELEMENT ListStatTyp EMPTY> <!ATTLIST ListStatTyp FIXTag CDATA #FIXED '429' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ListStatusType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (Ack | Resp | Timed | ExecStart | AllDone | Alert) #IMPLIED >
430	NetGrossInd	int	Code to represent whether value is net (inclusive of tax) or gross. Valid values: 1 = Net 2 = Gross	<!ELEMENT NetGrossInd EMPTY> <!ATTLIST NetGrossInd FIXTag CDATA #FIXED '430' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NetGrossInd' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Net | Gross) #IMPLIED >
431	ListOrderStatus	int	Code to represent the status of a list order. Valid values: 1 = InBiddingProcess 2 = ReceivedForExecution 3 = Executing 4 = Canceling 5 = Alert 6 = All Done 7 = Reject	<!ELEMENT ListOrdStat EMPTY> <!ATTLIST ListOrdStat FIXTag CDATA #FIXED '431' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ListOrderStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (InBidProc | RecvForExec | Exec | Cxl | Alert | AllDone | Rej) #IMPLIED >

Deleted: <!ELEMENT ListStatusType EMPTY>¶ <!ATTLIST ListStatusType FIXTag CDATA #FIXED '429'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶ SDValue (Ack | Resp | Timed | ExecStart | AllDone | Alert) #IMPLIED >

Deleted: <!ELEMENT NetGrossInd EMPTY>¶ <!ATTLIST NetGrossInd FIXTag CDATA #FIXED '430'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2) #REQUIRED¶ SDValue (Net | Gross) #IMPLIED >

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Deleted: <!ELEMENT ListOrderStatus EMPTY>¶ <!ATTLIST ListOrderStatus FIXTag CDATA #FIXED '431'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED¶ SDValue (InBidProc | RecvForExec | Exec | Cxl | Alert | AllDone | Rej) #IMPLIED >

<table>
<tr><td>432</td><td>ExpireDate</td><td>LocalMkt Date</td><td>Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices</td><td><!ELEMENT ExpireDt (#PCDATA)>
<!ATTLIST ExpireDt
FIXTag CDATA #FIXED '432'
DataType CDATA #FIXED 'LocalMktDate'
FullName CDATA #FIXED 'ExpireDate'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>433</td><td>ListExecInstType</td><td>char</td><td>Identifies the type of ListExecInst (69).
Valid values:
1 = Immediate
2 = Wait for Execute Instruction (e.g. a List Execute message or phone call before proceeding with execution of the list)
3 = Exchange/switch CIV order – Sell driven
4 = Exchange/switch CIV order – Buy driven, cash top-up (i.e. additional cash will be provided to fulfil the order)
5 = Exchange/switch CIV order – Buy driven, cash withdraw (i.e. additional cash will not be provided to fulfil the order)</td><td><!ELEMENT ListExecInstTyp EMPTY>
<!ATTLIST ListExecInstTyp
FIXTag CDATA #FIXED '433'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'ListExecInstType'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3 | 4 | 5) #REQUIRED
SDValue (Immed | Wait | ExchCIVSell | ExchCIVBuyTop | ExchCIVBuyWD) #IMPLIED ></td></tr>
<tr><td>434</td><td>CxlRejResponseTo</td><td>char</td><td>Identifies the type of request that a Cancel Reject is in response to.
Valid values:
1 = Order Cancel Request
2 = Order Cancel/Replace Request</td><td><!ELEMENT CxlRejRspTo EMPTY>
<!ATTLIST CxlRejRspTo
FIXTag CDATA #FIXED '434'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'CxlRejResponseTo'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2) #REQUIRED
SDValue (OrdCxlReq | OrdCxlRepReq) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT ExpireDate (#PCDATA)>¶ <!ATTLIST ExpireDate FIXTag CDATA #FIXED '432'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT ListExecInstType EMPTY>¶ <!ATTLIST ListExecInstType FIXTag CDATA #FIXED '433'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3 | 4 | 5) #REQUIRED¶ SDValue (Immed | Wait | ExchCIVSell | ExchCIVBuyTop | ExchCIVBuyWD) #IMPLIED >

Deleted: <!ELEMENT CxlRejResponseTo EMPTY>¶ <!ATTLIST CxlRejResponseTo FIXTag CDATA #FIXED '434'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2) #REQUIRED¶ SDValue (OrdCxlReq | OrdCxlRepReq) #IMPLIED >

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435	UnderlyingCouponRate	Percentage	Underlying security's CouponRate. See CouponRate (223) field for description	<!ELEMENT UndCpnRt (#PCDATA)> <!ATTLIST UndCpnRt FIXTag CDATA #FIXED '435' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'UnderlyingCouponRate' ComponentType CDATA #FIXED 'Field' >
436	UnderlyingContractMultiplier	float	Underlying security's ContractMultiplier. See ContractMultiplier (231) field for description	<!ELEMENT UndCntractMultiplier (#PCDATA)> <!ATTLIST UndCntractMultiplier FIXTag CDATA #FIXED '436' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'UnderlyingContractMultiplier' ComponentType CDATA #FIXED 'Field' >
437	ContraTradeQty	Qty	Quantity traded with the ContraBroker (375).	<!ELEMENT CntraTrdQty (#PCDATA)> <!ATTLIST CntraTrdQty FIXTag CDATA #FIXED '437' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'ContraTradeQty' ComponentType CDATA #FIXED 'Field' >
438	ContraTradeTime	UTCTimestamp	Identifes the time of the trade with the ContraBroker (375). (always expressed in UTC (Universal Time Coordinated, also known as "GMT")	<!ELEMENT CntraTrdTm (#PCDATA)> <!ATTLIST CntraTrdTm FIXTag CDATA #FIXED '438' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'ContraTradeTime' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT UnderlyingCouponRate (#PCDATA)>¶ <!ATTLIST UnderlyingCouponRate FIXTag CDATA #FIXED '435'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT UnderlyingContractMultiplier (#PCDATA)>¶ <!ATTLIST UnderlyingContractMultiplier FIXTag CDATA #FIXED '436'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT ContraTradeQty (#PCDATA)>¶ <!ATTLIST ContraTradeQty FIXTag CDATA #FIXED '437'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT ContraTradeTime (#PCDATA)>¶ <!ATTLIST ContraTradeTime FIXTag CDATA #FIXED '438'¶ DataType CDATA #FIXED 'UTCTimestamp' >

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<table>
<tr><td>~~439~~</td><td>~~ClearingFirm~~
(replaced)</td><td>~~String~~</td><td>No longer used as of FIX 4.3. Included here for reference to prior versions.
*** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** ***
~~Firm that will clear the trade. Used if different from the executing firm.~~</td><td>[na - not used in FIXML DTD]</td></tr>
<tr><td>~~440~~</td><td>~~ClearingAccount~~
(replaced)</td><td>~~String~~</td><td>No longer used as of FIX 4.3. Included here for reference to prior versions.
*** **REPLACED FIELD - See "*Replaced Features and Supported Approach*"** ***
~~Supplemental accounting information forward to clearing house/firm.~~</td><td>[na - not used in FIXML DTD]</td></tr>
<tr><td>441</td><td>LiquidityNumSecurities</td><td>int</td><td>Number of Securites between LiquidityPctLow (402) and LiquidityPctHigh (403) in Currency.</td><td><!ELEMENT LqdtyNumSecurities (#PCDATA)>
<!ATTLIST LqdtyNumSecurities
FIXTag CDATA #FIXED '441'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'LiquidityNumSecurities'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>442</td><td>MultiLegReportingType</td><td>char</td><td>Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).
Valid Values:
1 = Single Security (default if not specified)
2 = Individual leg of a multi-leg security
3 = Multi-leg security</td><td><!ELEMENT MultiLegRptingTyp EMPTY>
<!ATTLIST MultiLegRptingTyp
FIXTag CDATA #FIXED '442'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'MultiLegReportingType'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3) #REQUIRED
SDValue (Single | IndivLeg | MultiLeg) #IMPLIED ></td></tr>
</table>

Deleted: [n/a for FIXML – replaced]

Deleted: [n/a for FIXML – replaced]

Deleted: <!ELEMENT LiquidityNumSecurities (#PCDATA)>¶ <!ATTLIST LiquidityNumSecurities FIXTag CDATA #FIXED '441'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

Deleted: <!ELEMENT MultiLegReportingType EMPTY>¶ <!ATTLIST MultiLegReportingType FIXTag CDATA #FIXED '442'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Single | IndivLeg | MultiLeg) #IMPLIED >

443	StrikeTime	UTCTimestamp	The time at which current market prices are used to determine the value of a basket.	<!ELEMENT StrkTm (#PCDATA)> <!ATTLIST StrkTm FIXTag CDATA #FIXED '443' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'StrikeTime' ComponentType CDATA #FIXED 'Field' >
444	ListStatusText	String	Free format text string related to List Status.	<!ELEMENT ListStatText (#PCDATA)> <!ATTLIST ListStatText FIXTag CDATA #FIXED '444' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ListStatusText' ComponentType CDATA #FIXED 'Field' >
445	EncodedListStatusTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedListStatusText (446) field.	<!ELEMENT EncListStatTextLen (#PCDATA)> <!ATTLIST EncListStatTextLen FIXTag CDATA #FIXED '445' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedListStatusTextLen' ComponentType CDATA #FIXED 'Field' >
446	EncodedListStatusText	data	Encoded (non-ASCII characters) representation of the ListStatusText (444) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the ListStatusText field.	<!ELEMENT EncListStatText (#PCDATA)> <!ATTLIST EncListStatText FIXTag CDATA #FIXED '446' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedListStatusText' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT StrikeTime (#PCDATA)>¶ <!ATTLIST StrikeTime FIXTag CDATA #FIXED '443'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT ListStatusText (#PCDATA)>¶ <!ATTLIST ListStatusText FIXTag CDATA #FIXED '444'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT EncodedListStatusTextLen (#PCDATA)>¶ <!ATTLIST EncodedListStatusTextLen FIXTag CDATA #FIXED '445'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedListStatusText (#PCDATA)>¶ <!ATTLIST EncodedListStatusText FIXTag CDATA #FIXED '446'¶ DataType CDATA #FIXED 'data' >

Deleted: April30, 2003

447	PartyIDSource	char	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Note: applicable values depend upon PartyRole (452) specified.
			
			See "Appendix 6-G – Use of <Parties> Component Block"
			
			Valid values:
			Applicable to all PartyRoles unless otherwise specified:
			B = BIC (Bank Identification Code—Swift managed) code (ISO 9362 - See "Appendix 6-B")
			C = Generally accepted market participant identifier (e.g. NASD mnemonic)
			D = Proprietary/Custom code
			E = ISO Country Code
			F = Settlement Entity Location (note if Local Market Settlement use "E = ISO Country Code") (**see "*Appendix 6-G*"** for valid values)
			G = MIC (ISO 10383 - Market Identifier Code) (See "*Appendix 6-C*")
			H = CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)
			
			For PartyRole="Investor ID" and for Equities:
			1 = Korean Investor ID
			2 = Taiwanese Qualified Foreign Investor ID QFII / FID
			3 = Taiwanese Trading Account
			4 = Malaysian Central Depository (MCD) number
			5 = Chinese B Share (Shezhen and Shanghai)
			
			See Volume 4: "Example Usage of PartyRole="Investor ID" "
				`<!ELEMENT PtyIDSrc EMPTY>`
				`<!ATTLIST PtyIDSrc`
				`FIXTag CDATA #FIXED '447'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'PartyIDSource'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( B | C | D | E | F | G | H | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | I ) #REQUIRED`
				`SDValue ( BIC | AccptMarketPart | PropCode | ISOCode | SettlEntLoc | MIC | CSDPartCode | KoreanInvestorID | TaiwaneseQualified | TaiwaneseTradingAcct | MCDnumber | ChineseBShare | UKNationalInsPenNumber | USSocialSecurity | USEmployerIDNumber | AustralianBusinessNumber |`
				`AustralianTaxFileNumber | DirectedDefinedISITC ) #IMPLIED >`

Deleted: `<!ELEMENT PartyIDSource EMPTY>¶ <!ATTLIST PartyIDSource FIXTag CDATA #FIXED '447'¶ DataType CDATA #FIXED 'char'¶ Value (B | C | D | E | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED¶ SDValue (BIC | AccptMarketPart | PropCode | ISOCode | KoreanInvestorID | TaiwaneseQualified | TaiwaneseTradingAcct | MCDnumber | ChineseBShare | UKNationalInsPenNumber | USSocialSecurity | USEmployerIDNumber | AustralianBusinessNumber | ¶ AustralianTaxFileNumber) #IMPLIED >`

Deleted: April30, 2003

			For PartyRole="Investor ID" and for CIV: 6 = UK National Insurance or Pension Number 7 = US Social Security Number 8 = US Employer Identification Number 9 = Australian Business Number A = Australian Tax File Number	
			For PartyRole="Broker of Credit": I = Directed broker three character acronym as defined in ISITC 'ETC Best Practice' guidelines document	

448	PartyID	String	Party identifier/code. See PartyIDSource (447) and PartyRole (452).
			See "Appendix 6-G – Use of <Parties> Component Block"
				`<!ELEMENT PtyID (#PCDATA)>`
				`<!ATTLIST PtyID`
				`FIXTag CDATA #FIXED '448'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'PartyID'`
				`ComponentType CDATA #FIXED 'Field' >`

~~449~~	~~TotalVolumeTradedDate~~ (replaced)	UTCDate Only	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Date of TotalVolumeTraded (387).~~ ~~(prior to FIX 4.4 field was of type UTCDate)~~	[na - not used in FIXML DTD]
~~450~~	~~TotalVolumeTraded Time~~ (replaced)	UTCTime Only	No longer used as of FIX 4.4. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~Time of TotalVolumeTraded (387).~~	[na - not used in FIXML DTD]

Deleted: <!ELEMENT PartyID (#PCDATA)>¶ <!ATTLIST PartyID FIXTag CDATA #FIXED '448'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT TotalVolumeTradedDate(#PCDATA)>¶ <!ATTLIST TotalVolumeTradedDate FIXTag CDATA #FIXED '449'¶ DataType CDATA #FIXED 'UTCDateOnly' >

Deleted: <!ELEMENT TotalVolumeTradedTime (#PCDATA)>¶ <!ATTLIST TotalVolumeTradedTime FIXTag CDATA #FIXED '450'¶ DataType CDATA #FIXED 'UTCTimeOnly' >

Deleted: April30, 2003

451	NetChgPrevDay	PriceOffset	Net change from previous day's closing price vs. last traded price.	<!ELEMENT NetChgPrevDay (#PCDATA)> <!ATTLIST NetChgPrevDay FIXTag CDATA #FIXED '451' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'NetChgPrevDay' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NetChgPrevDay (#PCDATA)>¶ <!ATTLIST NetChgPrevDay FIXTag CDATA #FIXED '451'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: April30, 2003

452	PartyRole	int	Identifies the type or role of the PartyID (448) specified. ***See "Appendix 6-G – Use of <Parties> Component Block"*** Valid values: 1 = Executing Firm (formerly FIX 4.2 ExecBroker) 2 = Broker of Credit (formerly FIX 4.2 BrokerOfCredit) 3 = Client ID (formerly FIX 4.2 ClientID) 4 = Clearing Firm (formerly FIX 4.2 ClearingFirm) 5 = Investor ID 6 = Introducing Firm 7 = Entering Firm 8 = Locate/Lending Firm (for short-sales) 9 = Fund manager Client ID (for CIV) 10 = Settlement Location (formerly FIX 4.2 SettlLocation) 11 = Order Origination Trader (associated with Order Origination Firm – e.g. trader who initiates/submits the order) 12 = Executing Trader (associated with Executing Firm - actually executes) 13 = Order Origination Firm (e.g. buyside firm) 14 = Giveup Clearing Firm (firm to which trade is given up) 15 = Correspondant Clearing Firm 16 = Executing System 17 = Contra Firm 18 = Contra Clearing Firm 19 = Sponsoring Firm 20 = Underlying Contra Firm (…values continued in next row….)	<!ELEMENT PtyRole EMPTY> <!ATTLIST PtyRole FIXTag CDATA #FIXED '452' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PartyRole' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39) #REQUIRED SDValue (ExecutingFirm | BrokerofCredit | ClientID | ClearingFirm | InvestorID | IntroducingFirm | EnteringFirm | LocateLendingFirm | FundManager | SettlementLocation | InitiatingTrader | ExecutingTrader | OrderOriginator | GiveupClearingFirm | CorrespondantClearingFirm | ExecutingSystem | ContraFirm | ContraClearingFirm | SponsoringFirm | UndrContraFirm | ClearingOrganization | Exchange | CustomerAccount | CorrespondentClearingOrganization | CorrespondentBroker | BuyerSellerReceiverDeliverer | Custodian | Intermediary | Agent | SubCustodian | Beneficiary | InterestedParty | RegulatoryBody | LiquidityProvider | EnteringTrader | ContraTrader | PositionAccount | AllocEntity) #IMPLIED >

Deleted: <!ELEMENT PartyRole EMPTY>¶
<!ATTLIST PartyRole FIXTag CDATA #FIXED '452'¶
DataType CDATA #FIXED 'int'¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | ¶
12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20) #REQUIRED¶
SDValue (ExecutingFirm | BrokerofCredit | ClientID | ClearingFirm | InvestorID | ¶
IntroducingFirm | EnteringFirm | Locate_LendingFirm | FundManager | ¶
SettlementLocation | InitiatingTrader | ExecutingTrader | OrderOriginator | ¶
GiveupClearingFirm | CorrespondantClearingFirm | ExecutingSystem | ¶
ContraFirm | ContraClearingFirm | SponsoringFirm | UndrContraFirm) #IMPLIED >

Deleted: April30, 2003

			20 = Underlying Contra Firm 21 = Clearing Organization 22 = Exchange 24 = Customer Account 25 = Correspondent Clearing Organization 26 = Correspondent Broker 27 = Buyer/Seller (Receiver/Deliverer) 28 = Custodian 29 = Intermediary 30 = Agent 31 = Sub custodian 32 = Beneficiary 33 = Interested party 34 = Regulatory body 35 = Liquidity provider 36 = Entering Trader 37 = Contra Trader 38 = Position Account (see Volume 1: "Glossary" for value definitions)	
453	NoPartyIDs	NumInGroup	Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries	<!ELEMENT NoPtyIDs (#PCDATA)> <!ATTLIST NoPtyIDs FIXTag CDATA #FIXED '453' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoPartyIDs' ComponentType CDATA #FIXED 'Field' >
454	NoSecurityAltID	NumInGroup	Number of SecurityAltID (455) entries.	<!ELEMENT NoSecAltID (#PCDATA)> <!ATTLIST NoSecAltID FIXTag CDATA #FIXED '454' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSecurityAltID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NoPartyIDs (#PCDATA)>¶
<!ATTLIST NoPartyIDs FIXTag CDATA #FIXED '453'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: NoSecurityAltId

Deleted: <!ELEMENT NoSecurityAltID (#PCDATA)>¶
<!ATTLIST NoSecurityAltID FIXTag CDATA #FIXED '454'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

455	SecurityAltID	String	Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityAltIDSource.	<!ELEMENT SecAltID (#PCDATA)> <!ATTLIST SecAltID FIXTag CDATA #FIXED '455' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityAltID' ComponentType CDATA #FIXED 'Field' >
456	SecurityAltIDSource	String	Identifies class or source of the SecurityAltID (455) value. Required if SecurityAltID is specified. Valid values: **Same valid values as the SecurityIDSource (22) field**	<!ELEMENT SecAltIDSrc (#PCDATA)> <!ATTLIST SecAltIDSrc FIXTag CDATA #FIXED '456' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecurityAltIDSource' ComponentType CDATA #FIXED 'Field' >
457	NoUnderlyingSecurityAltID	NumInGroup	Number of UnderlyingSecurityAltID (458) entries.	<!ELEMENT NoUndSecAltID (#PCDATA)> <!ATTLIST NoUndSecAltID FIXTag CDATA #FIXED '457' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoUnderlyingSecurityAltID' ComponentType CDATA #FIXED 'Field' >
458	UnderlyingSecurityAltID	String	Alternate Security identifier value for this underlying security of UnderlyingSecurityAltIDSource (459) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires UnderlyingSecurityAltIDSource.	<!ELEMENT UndSecAltID (#PCDATA)> <!ATTLIST UndSecAltID FIXTag CDATA #FIXED '458' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecurityAltID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SecurityAltID (#PCDATA)>¶ <!ATTLIST SecurityAltID FIXTag CDATA #FIXED '455'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecurityAltIDSource EMPTY>¶ <!ATTLIST SecurityAltIDSource FIXTag CDATA #FIXED '456'¶ DataType CDATA #FIXED 'String'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED¶ SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >

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Deleted: <!ELEMENT NoUnderlyingSecurityAltID (#PCDATA)>¶ <!ATTLIST NoUnderlyingSecurityAltID FIXTag CDATA #FIXED '457'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT UnderlyingSecurityAltID (#PCDATA)>¶ <!ATTLIST UnderlyingSecurityAltID FIXTag CDATA #FIXED '458'¶ DataType CDATA #FIXED 'String' >

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459	UnderlyingSecurityAltIDSource	String	Identifies class or source of the UnderlyingSecurityAltID (458) value. Required if UnderlyingSecurityAltID is specified. Valid values: **Same valid values as the SecurityIDSource (22) field**	<!ELEMENT UndSecAltIDSrc (#PCDATA)> <!ATTLIST UndSecAltIDSrc FIXTag CDATA #FIXED '459' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecurityAltIDSource' ComponentType CDATA #FIXED 'Field' >
460	Product	int	Indicates the type of product the security is associated with. See also the CFICode (461) and SecurityType (167) fields. Valid values: 1 = AGENCY 2 = COMMODITY 3 = CORPORATE 4 = CURRENCY 5 = EQUITY 6 = GOVERNMENT 7 = INDEX 8 = LOAN 9 = MONEYMARKET 10 = MORTGAGE 11 = MUNICIPAL 12 = OTHER 13 = FINANCING	<!ELEMENT Prod EMPTY> <!ATTLIST Prod FIXTag CDATA #FIXED '460' DataType CDATA #FIXED 'int ' FullName CDATA #FIXED 'Product' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER | FINANCING) #IMPLIED >

Deleted: <!ELEMENT UnderlyingSecurityAltIDSource EMPTY>¶
<!ATTLIST UnderlyingSecurityAltIDSource FIXTag CDATA #FIXED '459'¶
DataType CDATA #FIXED 'String'¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED¶
SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg) #IMPLIED >

Deleted: <!ELEMENT Product EMPTY>¶
<!ATTLIST Product FIXTag CDATA #FIXED '460'¶
DataType CDATA #FIXED 'int '¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED¶
SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | ¶
INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER) #IMPLIED >

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461	CFICode	String	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority. **See "*Appendix 6-B FIX Fields Based Upon Other Standards*".** See also the Product (460) and SecurityType (167) fields. It is recommended that CFICode be used instead of SecurityType (167) for non-Fixed Income instruments. A **subset of possible values** applicable to FIX usage are identified in "*Appendix 6-D CFICode Usage* - ISO 10962 Classification of Financial Instruments (CFI code)"	<!ELEMENT CFICode (#PCDATA)> <!ATTLIST CFICode FIXTag CDATA #FIXED '461' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CFICode' ComponentType CDATA #FIXED 'Field' >
462	UnderlyingProduct	int	Underlying security's Product. Valid values: see Product(460) field	<!ELEMENT UndProd (#PCDATA)> <!ATTLIST UndProd FIXTag CDATA #FIXED '462' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'UnderlyingProduct' ComponentType CDATA #FIXED 'Field' >
463	UnderlyingCFICode	String	Underlying security's CFICode. Valid values: see CFICode (461)field	<!ELEMENT UndCFICode (#PCDATA)> <!ATTLIST UndCFICode FIXTag CDATA #FIXED '463' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingCFICode' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CFICode (#PCDATA)>¶
<!ATTLIST CFICode FIXTag CDATA #FIXED '461'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT UnderlyingProduct EMPTY>¶
<!ATTLIST UnderlyingProduct FIXTag CDATA #FIXED '462'¶
DataType CDATA #FIXED 'int '¶
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED¶
SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | ¶
INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER) #IMPLIED >

Deleted: <!ELEMENT UnderlyingCFICode (#PCDATA)>¶
<!ATTLIST UnderlyingCFICode FIXTag CDATA #FIXED '463'¶
DataType CDATA #FIXED 'String' >

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464	TestMessageIndicator	Boolean	Indicates whether or not this FIX Session is a “test” vs. “production” connection. Useful for preventing “accidents”. Valid values: Y = True (Test) N = False (Production)	[na - not used in FIXML DTD]
465	QuantityType **(Deprecated)**	int	***** DEPRECATED FIELD - See " *Appendix 6-E*: Deprecated (Phased-out) Features and Supported Approach" ***** ~~Designates the type of quantities (e.g. OrderQty) specified. Used for MBS and TIPS Fixed Income security types.~~ Valid values: 1 = SHARES 2 = BONDS 3 = CURRENTFACE 4 = ORIGINALFACE 5 = CURRENCY 6 = CONTRACTS 7 = OTHER 8 = PAR (see “Volume 1 – Glossary”)	<!ELEMENT QtyTypDeprecated EMPTY> <!ATTLIST QtyTypDeprecated FIXTag CDATA #FIXED '465' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuantityType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (SHARES | BONDS | CURRENTFACE | ORIGINALFACE | CURRENCY | CONTRACTS | OTHER | PAR) #IMPLIED >
466	BookingRefID	String	Common reference passed to a post-trade booking process (e.g. industry matching utility).	<!ELEMENT BkngRefID (#PCDATA)> <!ATTLIST BkngRefID FIXTag CDATA #FIXED '466' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BookingRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: [n/a for FIXML – not used]

Deleted: <!ELEMENT QuantityType EMPTY>¶ <!ATTLIST QuantityType FIXTag CDATA #FIXED '465'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED¶ SDValue (SHARES | BONDS | CURRENTFACE | ORIGINALFACE | CURRENCY | CONTRACTS | OTHER | PAR) #IMPLIED >¶

Deleted: <!ELEMENT BookingRefID (#PCDATA)>¶ <!ATTLIST BookingRefID FIXTag CDATA #FIXED '466'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

467	IndividualAllocID	String	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount).	<!ELEMENT IndAllocID (#PCDATA)> <!ATTLIST IndAllocID FIXTag CDATA #FIXED '467' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'IndividualAllocID' ComponentType CDATA #FIXED 'Field' >
468	RoundingDirection	char	Specifies which direction to round For CIV – indicates whether or not the quantity of shares/units is to be rounded and in which direction where CashOrdQty (152) or (for CIV only) OrderPercent (516) are specified on an order. Valid values are: 0 = Round to nearest 1 = Round down 2 = Round up The default is for rounding to be at the discretion of the executing broker or fund manager. e.g. for an order specifying CashOrdQty or OrderPercent if the calculated number of shares/units was 325.76 and RoundingModulus (469) was 10 – "round down" would give 320 units, "round up" would give 330 units and "round to nearest" would give 320 units.	<!ELEMENT RndingDirctn EMPTY> <!ATTLIST RndingDirctn FIXTag CDATA #FIXED '468' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'RoundingDirection' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (RoundNearest | RoundDown | RoundUp) #IMPLIED >
469	RoundingModulus	float	For CIV - a float value indicating the value to which rounding is required. i.e. 10 means round to a multiple of 10 units/shares; 0.5 means round to a multiple of 0.5 units/shares. The default, if RoundingDirection (468) is specified without RoundingModulus, is to round to a whole unit/share.	<!ELEMENT RndingModulus (#PCDATA)> <!ATTLIST RndingModulus FIXTag CDATA #FIXED '469' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'RoundingModulus' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT IndividualAllocID (#PCDATA)>¶
<!ATTLIST IndividualAllocID FIXTag CDATA #FIXED '467'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT RoundingDirection EMPTY>¶
<!ATTLIST RoundingDirection FIXTag CDATA #FIXED '468'¶
DataType CDATA #FIXED 'char'¶
Value (0 | 1 | 2) #REQUIRED¶
SDValue (RoundNearest | RoundDown | RoundUp) #IMPLIED >

Deleted: April30, 2003

Deleted: <!ELEMENT RoundingModulus (#PCDATA)>¶
<!ATTLIST RoundingModulus FIXTag CDATA #FIXED '469'¶
DataType CDATA #FIXED 'float' >

470	CountryOfIssue	Country	ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). Can be used in conjunction with non-ISIN SecurityID (48) (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness.	<!ELEMENT CtryOfIss (#PCDATA)> <!ATTLIST CtryOfIss FIXTag CDATA #FIXED '470' DataType CDATA #FIXED 'Country' FullName CDATA #FIXED 'CountryOfIssue' ComponentType CDATA #FIXED 'Field' >
471	StateOrProvinceOfIssue	String	A two-character state or province abbreviation.	<!ELEMENT StOrProvncOfIss (#PCDATA)> <!ATTLIST StOrProvncOfIss FIXTag CDATA #FIXED '471' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StateOrProvinceOfIssue' ComponentType CDATA #FIXED 'Field' >
472	LocaleOfIssue	String	Identifies the locale. For Municipal Security Issuers other than state or province. Refer to ***http://www.atmos.albany.edu/cgi/stagrep-cgi*** Reference the IATA city codes for values. Note IATA (International Air Transport Association) maintains the codes at ***www.iata.org***.	<!ELEMENT LocaleOfIss (#PCDATA)> <!ATTLIST LocaleOfIss FIXTag CDATA #FIXED '472' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LocaleOfIssue' ComponentType CDATA #FIXED 'Field' >
473	NoRegistDtls	NumInGroup	The number of registration details on a Registration Instructions message	<!ELEMENT NoRegistDtls (#PCDATA)> <!ATTLIST NoRegistDtls FIXTag CDATA #FIXED '473' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoRegistDtls' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CountryOfIssue (#PCDATA)>¶ <!ATTLIST CountryOfIssue FIXTag CDATA #FIXED '470'¶ DataType CDATA #FIXED 'Country' >

Deleted: <!ELEMENT StateOrProvinceOfIssue (#PCDATA)>¶ <!ATTLIST StateOrProvinceOfIssue FIXTag CDATA #FIXED '471'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LocaleOfIssue (#PCDATA)>¶ <!ATTLIST LocaleOfIssue FIXTag CDATA #FIXED '472'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoRegistDtls (#PCDATA)>¶ <!ATTLIST NoRegistDtls FIXTag CDATA #FIXED '473'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

474	MailingDtls	String	Set of Correspondence address details, possibly including phone, fax, etc.	<!ELEMENT MailingDtls (#PCDATA)> <!ATTLIST MailingDtls FIXTag CDATA #FIXED '474' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MailingDtls' ComponentType CDATA #FIXED 'Field' >
475	InvestorCountryOfResidence	Country	The ISO 3166 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes.	<!ELEMENT InvestorCtryOfResidence (#PCDATA)> <!ATTLIST InvestorCtryOfResidence FIXTag CDATA #FIXED '475' DataType CDATA #FIXED 'Country' FullName CDATA #FIXED 'InvestorCountryOfResidence' ComponentType CDATA #FIXED 'Field' >
476	PaymentRef	String	"Settlement Payment Reference" – A free format Payment reference to assist with reconciliation, e.g. a Client and/or Order ID number.	<!ELEMENT PmtRef (#PCDATA)> <!ATTLIST PmtRef FIXTag CDATA #FIXED '476' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PaymentRef' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MailingDtls (#PCDATA)>¶ <!ATTLIST MailingDtls FIXTag CDATA #FIXED '474'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT InvestorCountryOfResidence (#PCDATA)>¶ <!ATTLIST InvestorCountryOfResidence FIXTag CDATA #FIXED '475'¶ DataType CDATA #FIXED 'Country' >

Deleted: <!ELEMENT PaymentRef (#PCDATA)>¶ <!ATTLIST PaymentRef FIXTag CDATA #FIXED '476'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

477	DistribPaymentMethod	int	A code identifying the payment method for a (fractional) distribution. 1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = FedWire 8 = Direct Credit (BECS, BACS) 9 = ACH Credit 10 = BPAY 11 = High Value Clearing System (HVACS) 12 = Reinvest in fund 13 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	<!ELEMENT DistribPmtMethod EMPTY> <!ATTLIST DistribPmtMethod FIXTag CDATA #FIXED '477' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DistribPaymentMethod' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12) #REQUIRED SDValue (CREST | NSCC | Euroclear | Clearstream | Cheque | TelegraphicTransfer | FedWire | DirectCreditBECSBACS | ACHCredit | BPAY | HighValueClearingSystemHVACS | ReinvestInFund) #IMPLIED >
478	CashDistribCurr	Currency	Specifies currency to be use for Cash Distributions– ***see "Appendix 6-A; Valid Currency Codes***".	<!ELEMENT CshDistribCurr EMPTY> <!ATTLIST CshDistribCurr FIXTag CDATA #FIXED '478' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'CashDistribCurr' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
479	CommCurrency	Currency	Specifies currency to be use for Commission (12) if the Commission currency is different from the Deal Currency - ***see "Appendix 6-A; Valid Currency Codes***".	<!ELEMENT CommCcy EMPTY> <!ATTLIST CommCcy FIXTag CDATA #FIXED '479' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'CommCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: <!ELEMENT DistribPaymentMethod (#PCDATA)>¶ <!ATTLIST DistribPaymentMethod FIXTag CDATA #FIXED '477'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT CashDistribCurr (#PCDATA)>¶ <!ATTLIST CashDistribCurr FIXTag CDATA #FIXED '478'¶ DataType CDATA #FIXED 'Currency' >

Deleted: April30, 2003

Deleted: <!ELEMENT CommCurrency (#PCDATA)>¶ <!ATTLIST CommCurrency FIXTag CDATA #FIXED '479'¶ DataType CDATA #FIXED 'Currency' >

480	CancellationRights	char	For CIV – A one character code identifying whether Cancellation rights/Cooling off period applies. Valid values are: Y = Yes N = No – execution only M = No – waiver agreement O = No – institutional.	<!ELEMENT CxllationRights EMPTY> <!ATTLIST CxllationRights FIXTag CDATA #FIXED '480' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'CancellationRights' ComponentType CDATA #FIXED 'Field' Value (Y | N | M | O) #REQUIRED SDValue (Yes | NoExecOOnly | NoWaiver | NoInstit) #IMPLIED >
481	MoneyLaunderingStatus	char	A one character code identifying Money laundering status. Valid values: Y = Passed N = Not checked 1 = Exempt – Below The Limit 2 = Exempt – Client Money Type Exemption 3 = Exempt – Authorised Credit or Financial Institution.	<!ELEMENT MnyLaunderingStat EMPTY> <!ATTLIST MnyLaunderingStat FIXTag CDATA #FIXED '481' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MoneyLaunderingStatus' ComponentType CDATA #FIXED 'Field' Value (Y | N | 1 | 2 | 3) #REQUIRED SDValue (Passed | NotChecked | ExBelowLim | ExClientMoneyType | ExAuthCredit) #IMPLIED >
482	MailingInst	String	Free format text to specify mailing instruction requirements, e.g. "no third party mailings".	<!ELEMENT MailingInst (#PCDATA)> <!ATTLIST MailingInst FIXTag CDATA #FIXED '482' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MailingInst' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CancellationRights EMPTY>¶
<!ATTLIST CancellationRights FIXTag CDATA #FIXED '480'¶
DataType CDATA #FIXED 'char'¶
Value (Y | N | M | O) #REQUIRED¶
SDValue (Yes | NoExecOOnly | NoWaiver | NoInstit) #IMPLIED >

Deleted: <!ELEMENT MoneyLaunderingStatus EMPTY>¶
<!ATTLIST MoneyLaunderingStatus FIXTag CDATA #FIXED '481'¶
DataType CDATA #FIXED 'char'¶
Value (Y | N | 1 | 2 | 3) #REQUIRED¶
SDValue (Passed | NotChecked | ExBelowLim | ExClientMoneyType | ¶
ExAuthCredit) #IMPLIED >

Deleted: <!ELEMENT MailingInst (#PCDATA)>¶
<!ATTLIST MailingInst FIXTag CDATA #FIXED '482'¶
DataType CDATA #FIXED 'String' >

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<table>
<tr><td>483</td><td>TransBkdTime</td><td>UTCTimestamp</td><td>For CIV A date and time stamp to indicate the time a CIV order was booked by the fund manager.</td><td><!ELEMENT TransBkdTm (#PCDATA)>
<!ATTLIST TransBkdTm
FIXTag CDATA #FIXED '483'
DataType CDATA #FIXED 'UTCTimestamp'
FullName CDATA #FIXED 'TransBkdTime'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>484</td><td>ExecPriceType</td><td>char</td><td>For CIV - Identifies how the execution price LastPx (31) was calculated from the fund unit/share price(s) calculated at the fund valuation point.

Valid values are:
B = Bid price
C = Creation price
D = Creation price plus adjustment %
E = Creation price plus adjustment amount
O = Offer price
P = Offer price minus adjustment %
Q = Offer price minus adjustment amount
S = Single price</td><td><!ELEMENT ExecPxTyp EMPTY>
<!ATTLIST ExecPxTyp
FIXTag CDATA #FIXED '484'
DataType CDATA #FIXED 'char'
FullName CDATA #FIXED 'ExecPriceType'
ComponentType CDATA #FIXED 'Field'
Value (B | C | D | E | O | P | Q | S) #REQUIRED
SDValue (BidPrice | CreationPrice | CreationPriceAdjPct | CreationPriceAdjAmt | OfferPrice | OfferPriceMinusAdjPct | OfferPriceMinusAdjAmt | SinglePrice) #IMPLIED ></td></tr>
<tr><td>485</td><td>ExecPriceAdjustment</td><td>float</td><td>For CIV the amount or percentage by which the fund unit/share price was adjusted, as indicated by ExecPriceType (484)</td><td><!ELEMENT ExecPxAdjment (#PCDATA)>
<!ATTLIST ExecPxAdjment
FIXTag CDATA #FIXED '485'
DataType CDATA #FIXED 'float'
FullName CDATA #FIXED 'ExecPriceAdjustment'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT TransBkdTime (#PCDATA)>¶ <!ATTLIST TransBkdTime FIXTag CDATA #FIXED '483'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: <!ELEMENT ExecPriceType EMPTY>¶ <!ATTLIST ExecPriceType FIXTag CDATA #FIXED '484'¶ DataType CDATA #FIXED 'char'¶ Value (B | C | D | E | O | P | Q | S) #REQUIRED¶ SDValue (BidPrice | CreationPrice | CreationPriceAdjPct | CreationPriceAdjAmt | ¶ OfferPrice | OfferPriceMinusAdjPct | OfferPriceMinusAdjAmt | SinglePrice) #IMPLIED >¶

Deleted: <!ELEMENT ExecPriceAdjustment (#PCDATA)>¶ <!ATTLIST ExecPriceAdjustment FIXTag CDATA #FIXED '485'¶ DataType CDATA #FIXED 'float' >

Deleted: April30, 2003

486	DateOfBirth	LocalMktDate	The date of birth applicable to the individual, e.g. required to open some types of tax-exempt account.	<!ELEMENT DtOfBirth (#PCDATA)> <!ATTLIST DtOfBirth FIXTag CDATA #FIXED '486' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'DateOfBirth' ComponentType CDATA #FIXED 'Field' >
487	TradeReportTransType	int	Identifies Trade Report message transaction type Valid values: 0 = New 1 = Cancel 2 = Replace 3 = Release 4 = Reverse (Prior to FIX 4.4 this field was of type char)	<!ELEMENT TrdRptTransTyp EMPTY> <!ATTLIST TrdRptTransTyp FIXTag CDATA #FIXED '487' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeReportTransType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (New | Cancel | Replace | Release | Reverse) #IMPLIED >
488	CardHolderName	String	The name of the payment card holder as specified on the card being used for payment.	<!ELEMENT CardHolderName (#PCDATA)> <!ATTLIST CardHolderName FIXTag CDATA #FIXED '488' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CardHolderName' ComponentType CDATA #FIXED 'Field' >
489	CardNumber	String	The number of the payment card as specified on the card being used for payment.	<!ELEMENT CardNum (#PCDATA)> <!ATTLIST CardNum FIXTag CDATA #FIXED '489' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CardNumber' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT DateOfBirth (#PCDATA)>¶ <!ATTLIST DateOfBirth FIXTag CDATA #FIXED '486'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT TradeReportTransType EMPTY>¶ <!ATTLIST TradeReportTransType FIXTag CDATA #FIXED '487'¶ DataType CDATA #FIXED 'char'¶ Value (N \| C \| R) #REQUIRED¶ SDValue (New \| Cancel \| Replace) #IMPLIED >

Deleted: <!ELEMENT CardHolderName (#PCDATA)>¶ <!ATTLIST CardHolderName FIXTag CDATA #FIXED '488'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT CardNumber (#PCDATA)>¶ <!ATTLIST CardNumber FIXTag CDATA #FIXED '489'¶ DataType CDATA #FIXED 'String' >

490	CardExpDate	LocalMkt Date	The expiry date of the payment card as specified on the card being used for payment.	<!ELEMENT CardExpDt (#PCDATA)> <!ATTLIST CardExpDt FIXTag CDATA #FIXED '490' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'CardExpDate' ComponentType CDATA #FIXED 'Field' >
491	CardIssNum	String	The issue number of the payment card as specified on the card being used for payment. This is only applicable to certain types of card.	<!ELEMENT CardIssNum (#PCDATA)> <!ATTLIST CardIssNum FIXTag CDATA #FIXED '491' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CardIssNum' ComponentType CDATA #FIXED 'Field' >
492	PaymentMethod	int	A code identifying the Settlement payment method. 1 = CREST 2 = NSCC 3 = Euroclear 4 = Clearstream 5 = Cheque 6 = Telegraphic Transfer 7 = FedWire 8 = Debit Card 9 = Direct Debit (BECS) 10 = Direct Credit (BECS) 11 = Credit Card 12 = ACH Debit 13 = ACH Credit 14 = BPAY 15 = High Value Clearing System (HVACS) 16 through 998 are reserved for future use Values above 1000 are available for use by private agreement among counterparties	<!ELEMENT PmtMethod EMPTY> <!ATTLIST PmtMethod FIXTag CDATA #FIXED '492' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PaymentMethod' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15) #REQUIRED SDValue (CREST | NSCC | Euroclear | Clearstream | Cheque | TelegraphicTransfer | FedWire | DebitCard | DirectDebitBECS | DirectCreditBECS | CreditCard | ACHDebit | ACHCredit | BPAY | HighValueClearingSystemHVACS) #IMPLIED >

Deleted: <!ELEMENT CardExpDate (#PCDATA)>¶ <!ATTLIST CardExpDate FIXTag CDATA #FIXED '490'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: o

Deleted: <!ELEMENT CardIssNum (#PCDATA)>¶ <!ATTLIST CardIssNum FIXTag CDATA #FIXED '491'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT PaymentMethod (#PCDATA)>¶ <!ATTLIST PaymentMethod FIXTag CDATA #FIXED '492'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

493	RegistAcctType	String	For CIV – a fund manager-defined code identifying which of the fund manager's account types is required.	<!ELEMENT RegistAcctTyp (#PCDATA)> <!ATTLIST RegistAcctTyp FIXTag CDATA #FIXED '493' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RegistAcctType' ComponentType CDATA #FIXED 'Field' >
494	Designation	String	Free format text defining the designation to be associated with a holding on the register. Used to identify assets of a specific underlying investor using a common registration, e.g. a broker's nominee or street name.	<!ELEMENT Designation (#PCDATA)> <!ATTLIST Designation FIXTag CDATA #FIXED '494' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Designation' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RegistAcctType (#PCDATA)>¶ <!ATTLIST RegistAcctType FIXTag CDATA #FIXED '493'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT Designation (#PCDATA)>¶ <!ATTLIST Designation FIXTag CDATA #FIXED '494'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

495	TaxAdvantageType	int	For CIV - a code identifying the type of tax exempt account in which purchased shares/units are to be held. 0=None/Not Applicable (default) 1 = Maxi ISA (UK) 2 = TESSA (UK) 3 = Mini Cash ISA (UK) 4 = Mini Stocks and Shares ISA (UK) 5 = Mini Insurance ISA (UK) 6 = Current year payment (US) 7 = Prior year payment (US) 8 = Asset transfer (US) 9 = Employee - prior year (US) 10 = Employee – current year (US) 11 = Employer - prior year (US) 12 = Employer – current year (US) 13 = Non-fund prototype IRA (US) 14 = Non-fund qualified plan (US) 15 = Defined contribution plan (US) 16 = Individual Retirement Account (US) 17 = Individual Retirement Account – Rollover (US) 18 = KEOGH (US) 19 = Profit Sharing Plan (US) 20 = 401K (US) 21 = Self-Directed IRA (US) 22 = 403(b) (US) 23 = 457 (US) 24 = Roth IRA (fund prototype) (US) 25 = Roth IRA (non-prototype) (US) 26 = Roth Conversion IRA (fund prototype) (US) 27 = Roth Conversion IRA (non-prototype) (US) 28 = Education IRA (fund prototype) (US) 29 = Education IRA (non-prototype) (US) 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	<!ELEMENT TaxAdvantageTyp EMPTY> <!ATTLIST TaxAdvantageTyp FIXTag CDATA #FIXED '495' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TaxAdvantageType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 999) #REQUIRED SDValue (None | MaxiISAUK | TESSAUK | MiniCashISAUK | MiniStocksAndSharesISAUK | MiniInsuranceISAUK | CurrentYearPaymentUS | PriorYearPaymentUS | AssetTransferUS | EmployeePriorYearUS | EmployeeCurrentYearUS | EmployerPriorYearUS | EmployerCurrentYearUS | NonfundPrototypeIRAUS | NonfundQualifiedPlanUS | DefinedContributionPlanUS | IndividualRetirementAccountUS | IndividualRetirementAccountRolloverUS | KEOGHUS | ProfitSharingPlanUS | 401KUS | SelfDirectedIRAUS | 403bUS | 457US | RothIRAFundPrototypeUS | RothIRANonprototypeUS | RothConversionIRAFundPrototypeUS | RothConversionIRANonprototypeUS | EducationIRAFundPrototypeUS | EducationIRANonprototypeUS | Other) #IMPLIED >

Deleted: <!ELEMENT TaxAdvantageType (#PCDATA)>¶ <!ATTLIST TaxAdvantageType FIXTag CDATA #FIXED '495'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

496	RegistRejReasonText	String	Text indicating reason(s) why a Registration Instruction has been rejected.	<!ELEMENT RegistRejRsnText (#PCDATA)> <!ATTLIST RegistRejRsnText FIXTag CDATA #FIXED '496' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RegistRejReasonText' ComponentType CDATA #FIXED 'Field' >
497	FundRenewWaiv	char	A one character code identifying whether the Fund based renewal commission is to be waived. Valid values are: Y = Yes N = No	<!ELEMENT FundRenewWaiv EMPTY> <!ATTLIST FundRenewWaiv FIXTag CDATA #FIXED '497' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'FundRenewWaiv' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
498	CashDistribAgentNam e	String	Name of local agent bank if for cash distributions	<!ELEMENT CshDistribAgentName (#PCDATA)> <!ATTLIST CshDistribAgentName FIXTag CDATA #FIXED '498' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CashDistribAgentName' ComponentType CDATA #FIXED 'Field' >
499	CashDistribAgentCod e	String	BIC (Bank Identification Code--Swift managed) code of agent bank for cash distributions	<!ELEMENT CshDistribAgentCode (#PCDATA)> <!ATTLIST CshDistribAgentCode FIXTag CDATA #FIXED '499' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CashDistribAgentCode' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RegistRejReasonText (#PCDATA)>¶
<!ATTLIST RegistRejReasonText FIXTag CDATA #FIXED '496'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT FundRenewWaiv EMPTY>¶
<!ATTLIST FundRenewWaiv FIXTag CDATA #FIXED '497'¶
DataType CDATA #FIXED 'char'¶
Value (Y | N) #REQUIRED¶
SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT CashDistribAgentName (#PCDATA)>¶
<!ATTLIST CashDistribAgentName FIXTag CDATA #FIXED '498'¶
DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

Deleted: <!ELEMENT CashDistribAgentCode (#PCDATA)>¶
<!ATTLIST CashDistribAgentCode FIXTag CDATA #FIXED '499'¶
DataType CDATA #FIXED 'String' >

500	CashDistribAgentAcct Number	String	Account number at agent bank for distributions.	<!ELEMENT CshDistribAgentAcctNum (#PCDATA)> <!ATTLIST CshDistribAgentAcctNum FIXTag CDATA #FIXED '500' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CashDistribAgentAcctNumber' ComponentType CDATA #FIXED 'Field' >
501	CashDistribPayRef	String	Free format Payment reference to assist with reconciliation of distributions.	<!ELEMENT CshDistribPayRef (#PCDATA)> <!ATTLIST CshDistribPayRef FIXTag CDATA #FIXED '501' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CashDistribPayRef' ComponentType CDATA #FIXED 'Field' >
502	CashDistribAgentAcct Name	String	Name of account at agent bank for distributions.	<!ELEMENT CshDistribAgentAcctName (#PCDATA)> <!ATTLIST CshDistribAgentAcctName FIXTag CDATA #FIXED '502' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CashDistribAgentAcctName' ComponentType CDATA #FIXED 'Field' >
503	CardStartDate	LocalMkt Date	The start date of the card as specified on the card being used for payment.	<!ELEMENT CardStartDt (#PCDATA)> <!ATTLIST CardStartDt FIXTag CDATA #FIXED '503' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'CardStartDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CashDistribAgentAcctNum (#PCDATA)>¶ <!ATTLIST CashDistribAgentAcctNum FIXTag CDATA #FIXED '500'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashDistribPayRef (#PCDATA)>¶ <!ATTLIST CashDistribPayRef FIXTag CDATA #FIXED '501'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashDistribAgentAcctName (#PCDATA)>¶ <!ATTLIST CashDistribAgentAcctName FIXTag CDATA #FIXED '502'¶ DataType CDATA #FIXED 'String' >¶

Deleted: <!ELEMENT CardStartDate (#PCDATA)>¶ <!ATTLIST CardStartDate FIXTag CDATA #FIXED '503'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

504	PaymentDate	LocalMktDate	The date written on a cheque or date payment should be submitted to the relevant clearing system.	<!ELEMENT PmtDt (#PCDATA)> <!ATTLIST PmtDt FIXTag CDATA #FIXED '504' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'PaymentDate' ComponentType CDATA #FIXED 'Field' >
505	PaymentRemitterID	String	Identifies sender of a payment, e.g. the payment remitter or a customer reference number.	<!ELEMENT PmtRemitterID (#PCDATA)> <!ATTLIST PmtRemitterID FIXTag CDATA #FIXED '505' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PaymentRemitterID' ComponentType CDATA #FIXED 'Field' >
506	RegistStatus	char	Registration status as returned by the broker or (for CIV) the fund manager: A = Accepted R = Rejected H = Held N = Reminder – i.e. Registration Instructions are still outstanding	<!ELEMENT RegistStat (#PCDATA)> <!ATTLIST RegistStat FIXTag CDATA #FIXED '506' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'RegistStatus' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT PaymentDate (#PCDATA)>¶ <!ATTLIST PaymentDate FIXTag CDATA #FIXED '504'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT PaymentRemitterID (#PCDATA)>¶ <!ATTLIST PaymentRemitterID FIXTag CDATA #FIXED '505'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT RegistStatus (#PCDATA)>¶ <!ATTLIST RegistStatus FIXTag CDATA #FIXED '506'¶ DataType CDATA #FIXED 'char' ¶ Value (A | R | H | N) #REQUIRED¶ SDValue (Accepted | Rejected | Held | Reminder) #IMPLIED >

Deleted: April30, 2003

<table>
<tr><td>507</td><td>RegistRejReasonCode</td><td>int</td><td>Reason(s) why Registration Instructions has been rejected.
<u>Possible</u> values of reason code include:
1 = Invalid/unacceptable Account Type
2 = Invalid/unacceptable Tax Exempt Type
3 = Invalid/unacceptable Ownership Type
4 = Invalid/unacceptable No Reg Detls
5 = Invalid/unacceptable Reg Seq No
6 = Invalid/unacceptable Reg Dtls
7 = Invalid/unacceptable Mailing Dtls
8 = Invalid/unacceptable Mailing Inst
9 = Invalid/unacceptable Investor ID
10 = Invalid/unacceptable Investor ID Source
11 = Invalid/unacceptable Date of Birth
12 = Invalid/unacceptable Investor Country Of Residence
13 = Invalid/unacceptable NoDistribInstns
14 = Invalid/unacceptable Distrib Percentage
15 = Invalid/unacceptable Distrib Payment Method
16 = Invalid/unacceptable Cash Distrib Agent Acct Name
17 = Invalid/unacceptable Cash Distrib Agent Code
18 = Invalid/unacceptable Cash Distrib Agent Acct Num
99 = Other

The reason may be further amplified in the RegistRejReasonCode field.</td><td><!ELEMENT RegistRejRsnCode EMPTY>
<!ATTLIST RegistRejRsnCode
FIXTag CDATA #FIXED '507'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'RegistRejReasonCode'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 99) #REQUIRED
SDValue (InvalidAccountType | InvalidTaxExemptType | InvalidOwnershipType | InvalidNoRegDetls | InvalidRegSeqNo | InvalidRegDtls | InvalidMailingDtls | InvalidMailingInst | InvalidInvestorID | InvalidInvestorIDSource | InvalidDateOfBirth | InvalidInvestorCountryOfResidence | InvalidNoDistribInstns | InvalidDistribPercentage | InvalidDistribPaymentMethod | InvalidCashDistribAgentAcctName | InvalidCashDistribAgentCode | InvalidCashDistribAgentAcctNum | Other) #IMPLIED ></td></tr>
<tr><td>508</td><td>RegistRefID</td><td>String</td><td>Reference identifier for the RegistID (513) with Cancel and Replace RegistTransType (514) transaction types.</td><td><!ELEMENT RegistRefID (#PCDATA)>
<!ATTLIST RegistRefID
FIXTag CDATA #FIXED '508'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'RegistRefID'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT RegistRejReasonCode (#PCDATA)>¶
<!ATTLIST RegistRejReasonCode FIXTag CDATA #FIXED '507'¶
DataType CDATA #FIXED 'int'
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | ¶
10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18) #REQUIRED¶
SDValue (InvalidAccountType | InvalidTaxExemptType | InvalidOwnershipType | InvalidNoRegDetls | ¶
InvalidRegSeqNo | InvalidRegDtls | InvalidMailingDtls | InvalidMailingInst | ¶
InvalidInvestorID | InvalidInvestorIDSource | InvalidDateOfBirth | ¶
InvalidInvestorCountryOfResidence | InvalidNoDistribInstns | InvalidDistribPercentage | ¶
InvalidDistribPaymentMethod | InvalidCashDistribAgentAcctName | ¶
InvalidCashDistribAgentCode | InvalidCashDistribAgentAcctNum) #IMPLIED >

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Deleted: <!ELEMENT RegistRefID (#PCDATA)>¶
<!ATTLIST RegistRefID FIXTag CDATA #FIXED '508'¶
DataType CDATA #FIXED 'String' >

509	RegistDtls	String	Set of Registration name and address details, possibly including phone, fax etc.	<!ELEMENT RegistDtls (#PCDATA)> <!ATTLIST RegistDtls FIXTag CDATA #FIXED '509' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RegistDtls' ComponentType CDATA #FIXED 'Field' >
510	NoDistribInsts	NumInGroup	The number of Distribution Instructions on a Registration Instructions message	<!ELEMENT NoDistribInsts (#PCDATA)> <!ATTLIST NoDistribInsts FIXTag CDATA #FIXED '510' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoDistribInsts' ComponentType CDATA #FIXED 'Field' >
511	RegistEmail	String	Email address relating to Registration name and address details	<!ELEMENT RegistEmail (#PCDATA)> <!ATTLIST RegistEmail FIXTag CDATA #FIXED '511' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RegistEmail' ComponentType CDATA #FIXED 'Field' >
512	DistribPercentage	Percentage	The amount of each distribution to go to this beneficiary, expressed as a percentage	<!ELEMENT DistribPctage (#PCDATA)> <!ATTLIST DistribPctage FIXTag CDATA #FIXED '512' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'DistribPercentage' ComponentType CDATA #FIXED 'Field' >

Deleted: RegistDetls

Deleted: <!ELEMENT RegistDtls (#PCDATA)>¶ <!ATTLIST RegistDtls FIXTag CDATA #FIXED '509'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoDistribInsts (#PCDATA)>¶ <!ATTLIST NoDistribInsts FIXTag CDATA #FIXED '510'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT RegistEmail (#PCDATA)>¶ <!ATTLIST RegistEmail FIXTag CDATA #FIXED '511'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT DistribPercentage (#PCDATA)>¶ <!ATTLIST DistribPercentage FIXTag CDATA #FIXED '512'¶ DataType CDATA #FIXED 'Percentage' >

Deleted: April30, 2003

513	RegistID	String	Unique identifier of the registration details as assigned by institution or intermediary.	<!ELEMENT RegistID (#PCDATA)> <!ATTLIST RegistID FIXTag CDATA #FIXED '513' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RegistID' ComponentType CDATA #FIXED 'Field' >
514	RegistTransType	char	Identifies Registration Instructions transaction type Valid values: 0 = New 1 = Replace 2 = Cancel	<!ELEMENT RegistTransTyp EMPTY> <!ATTLIST RegistTransTyp FIXTag CDATA #FIXED '514' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'RegistTransType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (New | Replace | Cancel) #IMPLIED >
515	ExecValuationPoint	UTCTimestamp	For CIV - a date and time stamp to indicate the fund valuation point with respect to which a order was priced by the fund manager.	<!ELEMENT ExecValuationPoint (#PCDATA)> <!ATTLIST ExecValuationPoint FIXTag CDATA #FIXED '515' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'ExecValuationPoint' ComponentType CDATA #FIXED 'Field' >
516	OrderPercent	Percentage	For CIV specifies the approximate order quantity desired. For a CIV Sale it specifies percentage of investor's total holding to be sold. For a CIV switch/exchange it specifies percentage of investor's cash realised from sales to be re-invested. The executing broker, intermediary or fund manager is responsible for converting and calculating OrderQty (38) in shares/units for subsequent messages.	<!ELEMENT OrdPct (#PCDATA)> <!ATTLIST OrdPct FIXTag CDATA #FIXED '516' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'OrderPercent' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT RegistID (#PCDATA)>¶ <!ATTLIST RegistID FIXTag CDATA #FIXED '513'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT RegistTransType EMPTY>¶ <!ATTLIST RegistTransType FIXTag CDATA #FIXED '514'¶ DataType CDATA #FIXED 'char'¶ Value (0 \| 1 \| 2) #REQUIRED¶ SDValue (New \| Replace \| Cancel) #IMPLIED >

Deleted: <!ELEMENT ExecValuationPoint (#PCDATA)>¶ <!ATTLIST ExecValuationPoint FIXTag CDATA #FIXED '515'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: April30, 2003

Deleted: <!ELEMENT OrderPercent (#PCDATA)>¶ <!ATTLIST OrderPercent FIXTag CDATA #FIXED '516'¶ DataType CDATA #FIXED 'Percentage' >

517	OwnershipType	char	The relationship between Registration parties.
			J = Joint Investors
			T = Tenants in Common
			2 = Joint Trustees
				`<!ELEMENT OwnershipTyp (#PCDATA)>`
				`<!ATTLIST OwnershipTyp`
				`FIXTag CDATA #FIXED '517'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'OwnershipType'`
				`ComponentType CDATA #FIXED 'Field' >`

518	NoContAmts	NumInGroup	The number of Contract Amount details on an Execution Report message	`<!ELEMENT NoContAmts (#PCDATA)>`
				`<!ATTLIST NoContAmts`
				`FIXTag CDATA #FIXED '518'`
				`DataType CDATA #FIXED 'NumInGroup'`
				`FullName CDATA #FIXED 'NoContAmts'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT OwnershipType (#PCDATA)>¶ <!ATTLIST OwnershipType FIXTag CDATA #FIXED '517'¶ DataType CDATA #FIXED 'char'¶ Value (J | T | 2) #REQUIRED¶ SDValue (JointInv | CommonTenants | JointTrustees) #IMPLIED >

Deleted: <!ELEMENT NoContAmts (#PCDATA)>¶ <!ATTLIST NoContAmts FIXTag CDATA #FIXED '518'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: April30, 2003

<table>
<tr><td>519</td><td>ContAmtType</td><td>int</td><td>Type of ContAmtValue (520).
For UK valid values include:
1 = Commission Amount (actual)
2 = Commission % (actual)
3 = Initial Charge Amount
4 = Initial Charge %
5 = Discount Amount
6 = Discount %
7 = Dilution Levy Amount
8 = Dilution Levy %
9 = Exit Charge Amount
10 = Exit Charge %
11 = Fund-based Renewal Commission % (a.k.a. Trail commission)
12 = Projected Fund Value (i.e. for investments intended to realise or exceed a specific future value)
13 = Fund-based Renewal Commission Amount (based on Order value)
14 = Fund-based Renewal Commission Amount (based on Projected Fund value)
15 = Net Settlement Amount

NOTE That Commission Amount / % in Contract Amounts is the commission actually charged, rather than the commission instructions given in Fields 12/13.</td><td><!ELEMENT ContAmtTyp EMPTY>
<!ATTLIST ContAmtTyp
FIXTag CDATA #FIXED '519'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'ContAmtType'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15) #REQUIRED
SDValue (CommissionAmt | CommissionPct | InitialChargeAmt | InitialChargePct | DiscountAmt | DiscountPCt | DilutionLevyAmt | DilutionLevyPct | ExitChargeAmt | ExitChargePct | FundBasedRenewalComm | ProjectedFundValue | FundBasedRenewalCommAmtOrd | FundBasedRenewalCommAmtProj | NetSettlementAmount) #IMPLIED ></td></tr>
<tr><td>520</td><td>ContAmtValue</td><td>float</td><td>Value of Contract Amount, e.g. a financial amount or percentage as indicated by ContAmtType (519).</td><td><!ELEMENT ContAmtValu (#PCDATA)>
<!ATTLIST ContAmtValu
FIXTag CDATA #FIXED '520'
DataType CDATA #FIXED 'float'
FullName CDATA #FIXED 'ContAmtValue'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: <!ELEMENT ContAmtType EMPTY>¶ <!ATTLIST ContAmtType FIXTag CDATA #FIXED '519'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | ¶ 10 | 11 | 12 | 13 | 14 | 15) #REQUIRED¶ SDValue (CommissionAmt | CommissionPct | InitialChargeAmt | InitialChargePct | ¶ DiscountAmt | DiscountPCt | DilutionLevyAmt | DilutionLevyPct | ¶ ExitChargeAmt | ExitChargePct | FundBasedRenewalComm | ProjectedFundValue | ¶ FundBasedRenewalCommAmtOrd | FundBasedRenewalCommAmtProj | ¶ NetSettlementAmount) #IMPLIED >

Deleted: F

Deleted: <!ELEMENT ContAmtValue (#PCDATA)>¶ <!ATTLIST ContAmtValue FIXTag CDATA #FIXED '520'¶ DataType CDATA #FIXED 'fFloat' >

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Deleted: April30, 2003

521	ContAmtCurr	Currency	Specifies currency for the Contract amount if different from the Deal Currency - ***see "Appendix 6-A; Valid Currency Codes***".	<!ELEMENT ContAmtCurr EMPTY> <!ATTLIST ContAmtCurr FIXTag CDATA #FIXED '521' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'ContAmtCurr' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
522	OwnerType	int	Identifies the type of owner. Valid values: 1 = Individual Investor 2 = Public Company 3 = Private Company 4 = Individual Trustee 5 = Company Trustee 6 = Pension Plan 7 = Custodian Under Gifts to Minors Act 8 = Trusts 9 = Fiduciaries 10 = Networking Sub-Account 11 = Non-Profit Organization 12 = Corporate Body 13 =Nominee	<!ELEMENT OwnerTyp EMPTY> <!ATTLIST OwnerTyp FIXTag CDATA #FIXED '522' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'OwnerType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (IndivInvestor | PublicCompany | PrivateCompany | IndivTrustee | CompanyTrustee | PensionPlan | CustodianMinorsAct | Trusts | Fiduciaries | NetworkingSubAcct | Non-ProfitOrg | CorpBody | Nominee) #IMPLIED >
523	PartySubID	String	Sub-identifier (e.g. Clearing Account for PartyRole (452)=Clearing Firm, Locate ID # for PartyRole=Locate/Lending Firm, etc). Not required when using PartyID (448), PartyIDSource (447), and PartyRole.	<!ELEMENT PtySubID (#PCDATA)> <!ATTLIST PtySubID FIXTag CDATA #FIXED '523' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PartySubID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT ContAmtCurr (#PCDATA)>¶ <!ATTLIST ContAmtCurr FIXTag CDATA #FIXED '521'¶ DataType CDATA #FIXED 'Currency' >

Deleted: <!ELEMENT OwnerType EMPTY>¶ <!ATTLIST OwnerType FIXTag CDATA #FIXED '522'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED¶ SDValue (IndivInvestor | PublicCompany | PrivateCompany | IndivTrustee | CompanyTrustee | PensionPlan | CustodianMinorsAct | Trusts | Fiduciaries | NetworkingSubAcct ¶ | Non-ProfitOrg | CorpBody | Nominee) #IMPLIED >

Deleted: <!ELEMENT PartySubID (#PCDATA)>¶ <!ATTLIST PartySubID FIXTag CDATA #FIXED '523'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

524	NestedPartyID	String	PartyID value within a nested repeating group. Same values as PartyID (448)	<!ELEMENT NstPtyID (#PCDATA)> <!ATTLIST NstPtyID FIXTag CDATA #FIXED '524' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'NestedPartyID' ComponentType CDATA #FIXED 'Field' >
525	NestedPartyIDSource	char	PartyIDSource value within a nested repeating group. Same values as PartyIDSource (447)	<!ELEMENT NstPtyIDSrc (#PCDATA)> <!ATTLIST NstPtyIDSrc FIXTag CDATA #FIXED '525' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'NestedPartyIDSource' ComponentType CDATA #FIXED 'Field' >
526	SecondaryClOrdID	String	Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system.	<!ELEMENT ScndClOrdID (#PCDATA)> <!ATTLIST ScndClOrdID FIXTag CDATA #FIXED '526' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecondaryClOrdID' ComponentType CDATA #FIXED 'Field' >
527	SecondaryExecID	String	Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.	<!ELEMENT ScndExecID (#PCDATA)> <!ATTLIST ScndExecID FIXTag CDATA #FIXED '527' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecondaryExecID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NestedPartyID (#PCDATA)>¶ <!ATTLIST NestedPartyID FIXTag CDATA #FIXED '524'¶ DataType CDATA #FIXED 'String' >

Deleted: C

Deleted: <!ELEMENT NestedPartyIDSource (#PCDATA)>¶ <!ATTLIST NestedPartyIDSource FIXTag CDATA #FIXED '525'¶ DataType CDATA #FIXED 'cChar' >

Inserted: c

Deleted: <!ELEMENT SecondaryClOrdID (#PCDATA)>¶ <!ATTLIST SecondaryClOrdID FIXTag CDATA #FIXED '526'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT SecondaryExecID (#PCDATA)>¶ <!ATTLIST SecondaryExecID FIXTag CDATA #FIXED '527'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

528	OrderCapacity	char	Designates the capacity of the firm placing the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) --used in conjunction with OrderRestrictions (529) field) (see Volume 1: "Glossary" for value definitions)	<!ELEMENT OrdCpcty EMPTY> <!ATTLIST OrdCpcty FIXTag CDATA #FIXED '528' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'OrderCapacity' ComponentType CDATA #FIXED 'Field' Value (A | G | I | P | R | W) #REQUIRED SDValue (Agency | Proprietary | Individual | Principal | RisklessPrincipal | AgentOtherMember) #IMPLIED >
529	OrderRestrictions	MultipleValueString	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space. Valid values: 1 = Program Trade 2 = Index Arbitrage 3 = Non-Index Arbitrage 4 = Competing Market Maker 5 = Acting as Market Maker or Specialist in the security 6 = Acting as Market Maker or Specialist in the underlying security of a derivative security 7 = Foreign Entity (of foreign governmnet or regulatory jurisdiction) 8 = External Market Participant 9 = External Inter-connected Market Linkage A = Riskless Arbitrage	<!ELEMENT OrdRstctions EMPTY> <!ATTLIST OrdRstctions FIXTag CDATA #FIXED '529' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'OrderRestrictions' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A) #REQUIRED SDValue (ProgramTrade | IndexArbitrage | Non-IndexArbitrage | CompetingMarketMaker | ActMM | ActMMDeriv | ForEntity | ExMrktPart | ExIntMrktLink | RiskArb) #IMPLIED >

Deleted: <!ELEMENT OrderCapacity EMPTY>¶
<!ATTLIST OrderCapacity FIXTag CDATA #FIXED '528'¶
DataType CDATA #FIXED 'char'¶
Value (A \| G \| I \| P \| R \| W) #REQUIRED¶
SDValue (Agency \| Proprietary \| Individual \| Principal \| RisklessPrincipal \| AgentOtherMember) #IMPLIED >¶
¶

Deleted: <!ELEMENT OrderRestrictions EMPTY>¶
<!ATTLIST OrderRestrictions FIXTag CDATA #FIXED '529'¶
DataType CDATA #FIXED 'MultipleValueString'¶
Value (1 \| 2 \| 3 \| 4 \| 5 \| 6 \| 7 \| 8 \| 9 \| A) #REQUIRED¶
SDValue (ProgramTrade \| IndexArbitrage \| Non-IndexArbitrage \| CompetingMarketMaker \| ActMM \| ActMMDeriv \| ForEntity \| ExMrktPart \| ExIntMrktLink \| RiskArb) #IMPLIED >¶
¶

Deleted: April30, 2003

530	MassCancelRequestType	char	Specifies scope of Order Mass Cancel Request. Valid values: 1 = Cancel orders for a security 2 = Cancel orders for an Underlying security 3 = Cancel orders for a Product 4 = Cancel orders for a CFICode 5 = Cancel orders for a SecurityType 6 = Cancel orders for a trading session 7 = Cancel all orders	<!ELEMENT MassCxlReqTyp EMPTY> <!ATTLIST MassCxlReqTyp FIXTag CDATA #FIXED '530' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MassCancelRequestType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >
531	MassCancelResponse	char	Specifies the action taken by counterparty order handling system as a result of the Order Mass Cancel Request Valid values: 0 = Cancel Request Rejected -- See MassCancelRejectReason (532) 1 = Cancel orders for a security 2 = Cancel orders for an Underlying security 3 = Cancel orders for a Product 4 = Cancel orders for a CFICode 5 = Cancel orders for a SecurityType 6 = Cancel orders for a trading session 7 = Cancel all orders	<!ELEMENT MassCxlRsp EMPTY> <!ATTLIST MassCxlRsp FIXTag CDATA #FIXED '531' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MassCancelResponse' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (CxlReqRej | CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >

Deleted: <!ELEMENT MassCancelRequestType EMPTY>¶ <!ATTLIST MassCancelRequestType FIXTag CDATA #FIXED '530'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED¶ SDValue (CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >

Deleted: <!ELEMENT MassCancelResponse EMPTY>¶ <!ATTLIST MassCancelResponse FIXTag CDATA #FIXED '531'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED¶ SDValue (CxlOrdersSecurity | CxlOrdersUnderlyingSecurity | CxlOrdersProduct | CxlOrdersCFICode | CxlOrdersSecurityType | CxlOrdersTrdSession | CxlAllOrders) #IMPLIED >

Deleted: April30, 2003

532	MassCancelRejectReason	char	Reason Order Mass Cancel Request was rejected Valid valuess: 0 = Mass Cancel Not Supported 1 = Invalid or unknown Security 2 = Invalid or unknown underlying 3 = Invalid or unknown Product 4 = Invalid or unknown CFICode 5 = Invalid or unknown Security Type 6 = Invalid or unknown trading session 99 = Other	<!ELEMENT MassCxlRejRsn EMPTY> <!ATTLIST MassCxlRejRsn FIXTag CDATA #FIXED '532' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MassCancelRejectReason' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 99) #REQUIRED SDValue (MassCxlNotSupported | InvalidSecurity | InvalidUnderlying | InvalidProduct | InvalidCFICode | InvalidSecurityType | InvalidTrdSession | Other) #IMPLIED >
533	TotalAffectedOrders	int	Total number of orders affected by mass cancel request.	<!ELEMENT TotAffctdOrds (#PCDATA)> <!ATTLIST TotAffctdOrds FIXTag CDATA #FIXED '533' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotalAffectedOrders' ComponentType CDATA #FIXED 'Field' >
534	NoAffectedOrders	int	Number of affected orders in the repeating group of order ids.	<!ELEMENT NoAffctdOrds (#PCDATA)> <!ATTLIST NoAffctdOrds FIXTag CDATA #FIXED '534' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NoAffectedOrders' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MassCancelRejectReason EMPTY>¶ <!ATTLIST MassCancelRejectReason FIXTag CDATA #FIXED '532'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶ SDValue (MassCxlNotSupported | InvalidSecurity | InvalidUnderlying | InvalidProduct | InvalidCFICode | InvalidSecurityType | InvalidTrdSession) #IMPLIED >¶

Deleted: <!ELEMENT TotalAffectedOrders (#PCDATA)>¶ <!ATTLIST TotalAffectedOrders FIXTag CDATA #FIXED '533'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT NoAffectedOrders (#PCDATA)>¶ <!ATTLIST NoAffectedOrders FIXTag CDATA #FIXED '534'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

535	AffectedOrderID	String	OrderID (37) of an order affected by a mass cancel request.	<!ELEMENT AffctdOrdID (#PCDATA)> <!ATTLIST AffctdOrdID FIXTag CDATA #FIXED '535' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AffectedOrderID' ComponentType CDATA #FIXED 'Field' >
536	AffectedSecondaryOrderID	String	SecondaryOrderID (198) of an order affected by a mass cancel request.	<!ELEMENT AffctdScndOrdID (#PCDATA)> <!ATTLIST AffctdScndOrdID FIXTag CDATA #FIXED '536' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AffectedSecondaryOrderID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT AffectedOrderID (#PCDATA)>¶ <!ATTLIST AffectedOrderID FIXTag CDATA #FIXED '535'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT AffectedSecondaryOrderID (#PCDATA)>¶ <!ATTLIST AffectedSecondaryOrderID FIXTag CDATA #FIXED '536'¶ DataType CDATA #FIXED 'Stirng' >

Deleted: April30, 2003

537	QuoteType	int	Identifies the type of quote. Valid values: 0 = Indicative 1 = Tradeable 2 = Restricted Tradeable 3 = Counter (tradable) An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade. A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market. A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with restrictions are sent to the quote issuer who can choose to accept or decline the order. A counter quote is used in the negotiation model. See Volume 7 – Product: Fixed Income for example usage.	<!ELEMENT QuotTyp EMPTY> <!ATTLIST QuotTyp FIXTag CDATA #FIXED '537' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Indicative | Tradeable | RestrictedTradeable | Counter) #IMPLIED >
538	NestedPartyRole	int	PartyRole value within a nested repeating group. Same values as PartyRole (452)	<!ELEMENT NstPtyRole (#PCDATA)> <!ATTLIST NstPtyRole FIXTag CDATA #FIXED '538' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NestedPartyRole' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT QuoteType EMPTY>¶ <!ATTLIST QuoteType FIXTag CDATA #FIXED '537'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (Indicative | Tradeable | RestrictedTradeable) #IMPLIED >

Deleted: <!ELEMENT NestedPartyRole (#PCDATA)>¶ <!ATTLIST NestedPartyRole FIXTag CDATA #FIXED '538'¶ DataType CDATA #FIXED 'int' >¶

Deleted: April30, 2003

539	NoNestedPartyIDs	NumInGroup	Number of NestedPartyID (524), NestedPartyIDSource (525), and NestedPartyRole (538) entries	<!ELEMENT NoNstPtyIDs (#PCDATA)> <!ATTLIST NoNstPtyIDs FIXTag CDATA #FIXED '539' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNestedPartyIDs' ComponentType CDATA #FIXED 'Field' >
540	TotalAccruedInterestAmt **(Deprecated)**	Amt	***** DEPRECATED FIELD - See "*Deprecated (Phased-out) Features and Supported Approach*" ***** Total Amount of Accrued Interest for convertible bonds and fixed income	<!ELEMENT TotAcrdIntAmt (#PCDATA)> <!ATTLIST TotAcrdIntAmt FIXTag CDATA #FIXED '540' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'TotalAccruedInterestAmt' ComponentType CDATA #FIXED 'Field' >
541	MaturityDate	LocalMktDate	Date of maturity.	<!ELEMENT MatDt (#PCDATA)> <!ATTLIST MatDt FIXTag CDATA #FIXED '541' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'MaturityDate' ComponentType CDATA #FIXED 'Field' >
542	UnderlyingMaturityDate	LocalMktDate	Underlying security's maturity date. See MaturityDate (541) field for description	<!ELEMENT UndMatDt (#PCDATA)> <!ATTLIST UndMatDt FIXTag CDATA #FIXED '542' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'UnderlyingMaturityDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NoNestedPartyIDs (#PCDATA)>¶ <!ATTLIST NoNestedPartyIDs FIXTag CDATA #FIXED '539'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT TotalAccruedInterestAmt (#PCDATA)>¶ <!ATTLIST TotalAccruedInterestAmt FIXTag CDATA #FIXED '540'¶ DataType CDATA #FIXED 'Amt' >

Deleted: <!ELEMENT MaturityDate (#PCDATA)>¶ <!ATTLIST MaturityDate FIXTag CDATA #FIXED '541'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT UnderlyingMaturityDate (#PCDATA)>¶ <!ATTLIST UnderlyingMaturityDate FIXTag CDATA #FIXED '542'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: April30, 2003

543	InstrRegistry	String	The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded.
			
			Valid values:
			BIC (Bank Identification Code—Swift managed) = the depository or custodian who maintains ownership Records
			ISO Country Code = country in which registry is kept
			"ZZ" = physical or bearer
				`<!ELEMENT InstrRgstry EMPTY>`
				`<!ATTLIST InstrRgstry`
				`FIXTag CDATA #FIXED '543'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'InstrRegistry'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( BIC | ISO | ZZ ) #REQUIRED`
				`SDValue ( Custodian | Country | Physical ) #IMPLIED >`

544	CashMargin	char	Identifies whether an order is a margin order or a non-margin order. This is primarily used when sending orders to Japanese exchanges to indicate sell margin or buy to cover. The same tag could be assigned also by buy-side to indicate the intent to sell or buy margin and the sell-side to accept or reject (base on some validation criteria) the margin request.
			
			Valid values:
			1 = Cash
			2 = Margin Open
			3 = Margin Close
				`<!ELEMENT CshMgn EMPTY>`
				`<!ATTLIST CshMgn`
				`FIXTag CDATA #FIXED '544'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'CashMargin'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 1 | 2 | 3 ) #REQUIRED`
				`SDValue ( Cash | MarginOpen | MarginClose ) #IMPLIED >`

545	NestedPartySubID	String	PartySubID value within a nested repeating group.
			
			Same values as PartySubID (523)
				`<!ELEMENT NstPtySubID (#PCDATA)>`
				`<!ATTLIST NstPtySubID`
				`FIXTag CDATA #FIXED '545'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'NestedPartySubID'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: <!ELEMENT InstrRegistry (#PCDATA) >¶ <!ATTLIST InstrRegistry FIXTag CDATA #FIXED '543'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT CashMargin EMPTY>¶ <!ATTLIST CashMargin FIXTag CDATA #FIXED '544'¶ DataType CDATA #FIXED 'char'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (Cash | MarginOpen | MarginClose) #IMPLIED >

Deleted: <!ELEMENT NestedPartySubID (#PCDATA)>¶ <!ATTLIST NestedPartySubID FIXTag CDATA #FIXED '545'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

546	Scope	MultipleValueString	Defines the scope of a data element. Valid values: 1 = Local (Exchange, ECN, ATS) 2 = National 3 = Global	<!ELEMENT Scope EMPTY> <!ATTLIST Scope FIXTag CDATA #FIXED '546' DataType CDATA #FIXED 'MultipleValueString' FullName CDATA #FIXED 'Scope' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (LocalMarket | National | Global) #IMPLIED >
547	MDImplicitDelete	Boolean	Defines how a server handles distribution of a truncated book. Defaults to broker option. Valid values: Y = Client has responsibility for implicitly deleting bids or offers falling outside the MarketDepth of the request. N = Server must send an explicit delete for bids or offers falling outside the requested MarketDepth of the request.	<!ELEMENT MDImplctDel EMPTY> <!ATTLIST MDImplctDel FIXTag CDATA #FIXED '547' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'MDImplicitDelete' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
548	CrossID	String	Identifier for a cross order. Must be unique during a given trading day. Recommend that firms use the order date as part of the CrossID for Good Till Cancel (GT) orders.	<!ELEMENT CrssID (#PCDATA)> <!ATTLIST CrssID FIXTag CDATA #FIXED '548' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CrossID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT Scope EMPTY>¶ <!ATTLIST Scope FIXTag CDATA #FIXED '546'¶ DataType CDATA #FIXED 'MultipleValueString'¶ Value (1 | 2 | 3) #REQUIRED¶ SDValue (LocalMarket | National | Global) #IMPLIED >

Deleted: <!ELEMENT MDImplicitDelete EMPTY>¶ <!ATTLIST MDImplicitDelete FIXTag CDATA #FIXED '547'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT CrossID (#PCDATA)>¶ <!ATTLIST CrossID FIXTag CDATA #FIXED '548'¶ ataType CDATA #FIXED 'String' >

Deleted: April30, 2003

549	CrossType	int	Type of cross being submitted to a market Valid values: 1 = Cross Trade which is executed completely or not. Both sides are treated in the same manner. This is **equivalent to an All or None**. 2 = Cross Trade which is executed partially and the rest is cancelled. One side is fully executed, the other side is partially executed with the remainder being cancelled. This is **equivalent to an Immediate or Cancel on the other side**. Note: The CrossPrioritzation (550) field may be used to indicate which side should fully execute in this scenario. 3 = Cross trade which is partially executed with the unfilled portions remaining active. **One side of the cross is fully executed** (as denoted with the CrossPrioritization field), **but the unfilled portion remains active**. 4 = Cross trade is executed with **existing orders with the same price**. In the case other orders exist with the same price, the quantity of the Cross is executed against the existing orders and quotes, the remainder of the cross is executed against the other side of the cross. The two sides potentially have different quantities.	<!ELEMENT CrssTyp EMPTY> <!ATTLIST CrssTyp FIXTag CDATA #FIXED '549' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CrossType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (CrossAON | CrossIOC | CrossOneSide | CrossSamePrice) #IMPLIED >

Deleted: <!ELEMENT CrossType EMPTY>¶ <!ATTLIST CrossType FIXTag CDATA #FIXED '549'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4) #REQUIRED¶ SDValue (CrossAON | CrossIOC | CrossOneSide | CrossSamePrice) #IMPLIED >

Deleted: April30, 2003

550	CrossPrioritization	int	Indicates if one side or the other of a cross order should be prioritized. 0 = None 1 = Buy side is prioritized 2 = Sell side is prioritized The definition of prioritization is left to the market. In some markets prioritization means which side of the cross order is applied to the market first. In other markets – prioritization may mean that the prioritized side is fully executed (sometimes referred to as the side being protected).	<!ELEMENT CrssPriortstn (#PCDATA)> <!ATTLIST CrssPriortstn FIXTag CDATA #FIXED '550' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CrossPrioritization' ComponentType CDATA #FIXED 'Field' >
551	OrigCrossID	String	CrossID of the previous cross order (NOT the initial cross order of the day) as assigned by the institution, used to identify the previous cross order in Cross Cancel and Cross Cancel/Replace Requests.	<!ELEMENT OrigCrssID (#PCDATA)> <!ATTLIST OrigCrssID FIXTag CDATA #FIXED '551' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OrigCrossID' ComponentType CDATA #FIXED 'Field' >
552	NoSides	NumInGroup	Number of Side repeating group instances. Valid values: 1 = one side 2 = both sides	<!ELEMENT NoSides EMPTY> <!ATTLIST NoSides FIXTag CDATA #FIXED '552' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSides' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (OneSide | BothSides) #IMPLIED >

Deleted: <!ELEMENT CrossPrioritization (#PCDATA)>¶ <!ATTLIST CrossPrioritization FIXTag CDATA #FIXED '550'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT OrigCrossID (#PCDATA)>¶ <!ATTLIST OrigCrossID FIXTag CDATA #FIXED '551'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoSides EMPTY>¶ <!ATTLIST NoSides FIXTag CDATA #FIXED '552'¶ DataType CDATA #FIXED 'NumInGroup'¶ Value (1 \| 2) #REQUIRED¶ SDValue (OneSide \| BothSides) #IMPLIED >

Deleted: April30, 2003

553	Username	String	Userid or username.	<!ELEMENT Username (#PCDATA)> <!ATTLIST Username FIXTag CDATA #FIXED '553' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Username' ComponentType CDATA #FIXED 'Field' >
554	Password	String	Password or passphrase.	<!ELEMENT Password (#PCDATA)> <!ATTLIST Password FIXTag CDATA #FIXED '554' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Password' ComponentType CDATA #FIXED 'Field' >
555	NoLegs	NumInGroup	Number of InstrumentLeg repeating group instances.	<!ELEMENT NoLegs (#PCDATA)> <!ATTLIST NoLegs FIXTag CDATA #FIXED '555' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoLegs' ComponentType CDATA #FIXED 'Field' >
556	LegCurrency	Currency	Currency associated with a particular Leg's quantity	<!ELEMENT LegCcy EMPTY> <!ATTLIST LegCcy FIXTag CDATA #FIXED '556' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'LegCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: [n/a for FIXML – not used]¶
<!ELEMENT Username (#PCDATA)>¶
<!ATTLIST Username¶
FIXTag CDATA #FIXED "553"¶
DataType CDATA #FIXED "String"¶
>

Inserted: ¶
<!ELEMENT Username (#PCDATA)>¶
<!ATTLIST Username¶
FIXTag CDATA #FIXED "553"¶
DataType CDATA #FIXED "String"¶
>

Deleted: [n/a for FIXML – not used]¶
<!ELEMENT Password (#PCDATA)>¶
<!ATTLIST Password¶
FIXTag CDATA #FIXED "554"¶
DataType CDATA #FIXED "String"¶
>

Inserted: ¶
<!ELEMENT Password (#PCDATA)>¶
<!ATTLIST Password¶
FIXTag CDATA #FIXED "554"¶
DataType CDATA #FIXED "String"¶
>

Deleted: <!ELEMENT NoLegs (#PCDATA)>¶
<!ATTLIST NoLegs FIXTag CDATA #FIXED '555'¶
DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT LegCurrency (#PCDATA)>¶
<!ATTLIST LegCurrency FIXTag CDATA #FIXED '556'¶
DataType CDATA #FIXED 'Currency' >

Deleted: April30, 2003

557	TotNoSecurityTypes	int	Indicates total number of security types in the event that multiple Security Type messages are used to return results **(Prior to FIX 4.4 this field was named TotalNumSecurityTypes)**	<!ELEMENT TotNoSecTyps (#PCDATA)> <!ATTLIST TotNoSecTyps FIXTag CDATA #FIXED '557' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoSecurityTypes' ComponentType CDATA #FIXED 'Field' >
558	NoSecurityTypes	NumInGroup	Number of Security Type repeating group instances.	<!ELEMENT NoSecTyps (#PCDATA)> <!ATTLIST NoSecTyps FIXTag CDATA #FIXED '558' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSecurityTypes' ComponentType CDATA #FIXED 'Field' >
559	SecurityListRequestType	int	Identifies the type/criteria of Security List Request Valid values: 0 = Symbol 1 = SecurityType and/or CFICode 2 = Product 3 = TradingSessionID 4 = All Securities	<!ELEMENT SecListReqTyp EMPTY> <!ATTLIST SecListReqTyp FIXTag CDATA #FIXED '559' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecurityListRequestType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Symbol | SecurityTypeCFICode | Product | TradingSessionID | AllSecurities) #IMPLIED >

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Deleted: <!ELEMENT TotalNoumSecurityTypes (#PCDATA)>¶ <!ATTLIST TotalNoumSecurityTypes FIXTag CDATA #FIXED '557'¶ DataType CDATA #FIXED 'int' >

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Deleted: <!ELEMENT NoSecurityTypes (#PCDATA)>¶ <!ATTLIST NoSecurityTypes FIXTag CDATA #FIXED '558'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT SecurityListRequestType EMPTY>¶ <!ATTLIST SecurityListRequestType FIXTag CDATA #FIXED '559'¶ DataType CDATA #FIXED 'int'¶ Value (0 \| 1 \| 2 \| 3 \| 4) #REQUIRED¶ SDValue (Symbol \| SecurityType_CFICode \| Product \| TradingSessionID \| AllSecurities) #IMPLIED >¶ ¶

Deleted: April30, 2003

560	SecurityRequestResult	int	The results returned to a Security Request message Valid values: 0 = Valid request 1 = Invalid or unsupported request 2 = No instruments found that match selection criteria 3 = Not authorized to retrieve instrument data 4 = Instrument data temporarily unavailable 5 = Request for instrument data not supported	<!ELEMENT SecReqRslt EMPTY> <!ATTLIST SecReqRslt FIXTag CDATA #FIXED '560' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecurityRequestResult' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (ValidReq | InvalidReq | NoInstrumentsFound | NotAuthorized | InstrumentUnavailable | NotSupported) #IMPLIED >
561	RoundLot	Qty	The trading lot size of a security	<!ELEMENT RndLot (#PCDATA)> <!ATTLIST RndLot FIXTag CDATA #FIXED '561' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'RoundLot' ComponentType CDATA #FIXED 'Field' >
562	MinTradeVol	Qty	The minimum trading volume for a security	<!ELEMENT MinTrdVol (#PCDATA)> <!ATTLIST MinTrdVol FIXTag CDATA #FIXED '562' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MinTradeVol' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SecurityRequestResult EMPTY>¶ <!ATTLIST SecurityRequestResult FIXTag CDATA #FIXED '560'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED¶ SDValue (ValidReq | InvalidReq | NoInstrumentsFound | NotAuthorized | InstrumentUnavailable | NotSupported) #IMPLIED >¶

Deleted: <!ELEMENT RoundLot (#PCDATA)>¶ <!ATTLIST RoundLot FIXTag CDATA #FIXED '561'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT MinTradeVol (#PCDATA)>¶ <!ATTLIST MinTradeVol FIXTag CDATA #FIXED '562'¶ DataType CDATA #FIXED 'Qty' >

Deleted: April30, 2003

563	MultiLegRptTypeReq	int	Indicates the method of execution reporting requested by issuer of the order. 0 = Report by mulitleg security only (Do not report legs) 1 = Report by multileg security and by instrument legs belonging to the multileg security. 2 = Report by instrument legs belonging to the multileg security only (Do not report status of multileg security)	<!ELEMENT MultiLegRptTypReq (#PCDATA)> <!ATTLIST MultiLegRptTypReq FIXTag CDATA #FIXED '563' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MultiLegRptTypeReq' ComponentType CDATA #FIXED 'Field' >
564	LegPositionEffect	char	PositionEffect for leg of a multileg See PositionEffect (77) field for description	<!ELEMENT LegPosEfct EMPTY> <!ATTLIST LegPosEfct FIXTag CDATA #FIXED '564' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'LegPositionEffect' ComponentType CDATA #FIXED 'Field' Value (O | C | R | F) #REQUIRED SDValue (Open | Close | Rolled | FIFO) #IMPLIED >
565	LegCoveredOrUncovered	int	CoveredOrUncovered for leg of a multileg See CoveredOrUncovered (203) field for description	<!ELEMENT LegCoveredOrUncovered EMPTY> <!ATTLIST LegCoveredOrUncovered FIXTag CDATA #FIXED '565' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegCoveredOrUncovered' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Covered | Uncovered) #IMPLIED >

Deleted: <!ELEMENT MultiLegRptTypeReq EMPTY>¶ <!ATTLIST MultiLegRptTypeReq FIXTag CDATA #FIXED '563'¶ DataType CDATA #FIXED 'int'¶ Value (0 \| 1 \| 2) #REQUIRED¶ SDValue (RptMultiOnly \| RptMultiAndLegs \| RptOnlyLegs) #IMPLIED >

Deleted: <!ELEMENT LegPositionEffect (#PCDATA)>¶ <!ATTLIST LegPositionEffect FIXTag CDATA #FIXED '564'¶ DataType CDATA #FIXED 'char' >

Deleted: <!ELEMENT LegCoveredOrUncovered (#PCDATA)>¶ <!ATTLIST LegCoveredOrUncovered FIXTag CDATA #FIXED '565'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

566	LegPrice	Price	Price for leg of a multileg See Price (44) field for description	<!ELEMENT LegPx (#PCDATA)> <!ATTLIST LegPx FIXTag CDATA #FIXED '566' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegPrice' ComponentType CDATA #FIXED 'Field' >
567	TradSesStatusRejReason	int	Indicates the reason a Trading Session Status Request was rejected. Valid values: 1 = Unknown or invalid TradingSessionID 99 = Other	<!ELEMENT TradSesStatRejRsn EMPTY> <!ATTLIST TradSesStatRejRsn FIXTag CDATA #FIXED '567' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradSesStatusRejReason' ComponentType CDATA #FIXED 'Field' Value (1 | 99) #REQUIRED SDValue (UnknownTradingSessionID | Other) #IMPLIED >
568	TradeRequestID	String	Trade Capture Report Request ID	<!ELEMENT TrdReqID (#PCDATA)> <!ATTLIST TrdReqID FIXTag CDATA #FIXED '568' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeRequestID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegPrice (#PCDATA)>¶ <!ATTLIST LegPrice FIXTag CDATA #FIXED '566'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT TradSesStatusRejReason EMPTY>¶ <!ATTLIST TradSesStatusRejReason FIXTag CDATA #FIXED '567'¶ DataType CDATA #FIXED 'int'¶ Value CDATA #FIXED '1'¶ SDValue CDATA #FIXED 'UnknownTradingSessionID' >

Deleted: <!ELEMENT TradeRequestID (#PCDATA)>¶ <!ATTLIST TradeRequestID FIXTag CDATA #FIXED '568'¶ DataType CDATA #FIXED 'String' >

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569	TradeRequestType	int	Type of Trade Capture Report. Valid values: 0 = All trades 1 = Matched trades matching Criteria provided on request (parties, exec id, trade id, order id, instrument, input source, etc.) 2 = Unmatched trades that match criteria 3 = Unreported trades that match criteria 4 = Advisories that match criteria	<!ELEMENT TrdReqTyp EMPTY> <!ATTLIST TrdReqTyp FIXTag CDATA #FIXED '569' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeRequestType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (AllTrades | MatchedTrades | UnmatchedTrades | UnreportedTrades | AdvisoriesMatch) #IMPLIED >
570	PreviouslyReported	Boolean	Indicates if the trade capture report was previously reported to the counterparty Valid values: Y = previously reported to counterparty N = not reported to counterparty	<!ELEMENT PrevlyRpted EMPTY> <!ATTLIST PrevlyRpted FIXTag CDATA #FIXED '570' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'PreviouslyReported' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >
571	TradeReportID	String	Unique identifier of trade capture report	<!ELEMENT TrdRptID (#PCDATA)> <!ATTLIST TrdRptID FIXTag CDATA #FIXED '571' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeReportID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT TradeRequestType EMPTY>¶ <!ATTLIST TradeRequestType FIXTag CDATA #FIXED '569'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶ SDValue (AllTrades | MatchedTrades | UnmatchedTrades | UnreportedTrades | AdvisoriesMatch) #IMPLIED >

Deleted: <!ELEMENT PreviouslyReported EMPTY>¶ <!ATTLIST PreviouslyReported FIXTag CDATA #FIXED '570'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT TradeReportID (#PCDATA)>¶ <!ATTLIST TradeReportID FIXTag CDATA #FIXED '571'¶ DataType CDATA #FIXED 'String' >

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572	TradeReportRefID	String	Reference identifier used with CANCEL and REPLACE transaction types.	<!ELEMENT TrdRptRefID (#PCDATA)> <!ATTLIST TrdRptRefID FIXTag CDATA #FIXED '572' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeReportRefID' ComponentType CDATA #FIXED 'Field' >
573	MatchStatus	char	The status of this trade with respect to matching or comparison. Valid values: 0 = compared, matched or affirmed 1 = uncompared, unmatched, or unaffirmed 2 = advisory or alert	<!ELEMENT MtchStat EMPTY> <!ATTLIST MtchStat FIXTag CDATA #FIXED '573' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'MatchStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (CompMatAff | UncompUnmatUnaff | AdvAlert) #IMPLIED >

Deleted: <!ELEMENT TradeReportRefID (#PCDATA)>¶ <!ATTLIST TradeReportRefID FIXTag CDATA #FIXED '572'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MatchStatus EMPTY>¶ <!ATTLIST MatchStatus FIXTag CDATA #FIXED '573'¶ DataType CDATA #FIXED 'char'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (CompMatAff | UncompUnmatUnaff | AdvAlert) #IMPLIED >

Deleted: April30, 2003

574	MatchType	String	The point in the matching process at which this trade was matched. Valid values: **For NYSE and AMEX:** A1 = Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus four badges and execution time (within two-minute window) A2 = Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus four badges A3 = Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus two badges and execution time (within two-minute window) A4 = Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus two badges A5 = Exact match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator plus execution time (within two-minute window) AQ = Compared records resulting from stamped advisories or specialist accepts/pair-offs S1 to S5 = Summarized Match using A1 to A5 exact match criteria except quantity is summarized M1 = Exact Match on Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator minus badges and times M2 = Summarized Match minus badges and times MT = OCS Locked In (…values continued in next row….)	<!ELEMENT MtchTyp EMPTY> <!ATTLIST MtchTyp FIXTag CDATA #FIXED '574' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MatchType' ComponentType CDATA #FIXED 'Field' Value (A1 | A2 | A3 | A4 | A5 | AQ | S1 | S2 | S3 | S4 | S5 | M1 | M2 | MT | ACTM1 | ACTM2 | ACTM3 | ACTM4 | ACTM5 | ACTM6 | ACTMT) #REQUIRED SDValue (ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorPlusFourBadgesAndExecutionTime | ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorPlusFourBadges | ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorPlusTwoBadgesAndExecutionTime | ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorPlusTwoBadges | ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorPlusExecutionTime | ComparedRecordsResultingFromStampedAdvisoriesOrSpecialistAcceptsPairOffs | SummarizedMatchUsingA1 | SummarizedMatchUsingA2 | SummarizedMatchUsingA3 | SummarizedMatchUsingA4 | SummarizedMatchUsingA5 | ExactMatchOnTradeDateStockSymbolQuantityPriceTradeTypeAndSpecialTradeIndicatorMinusBadgesAndTimes | SummarizedMatchMinusBadgesAndTimes | OCSLockedIn | NASDAQACTM1Match | NASDAQACTM2Match | NASDAQACTAcceptedTrade | NASDAQACTDefaultTrade | NASDAQACTDefaultAfterM2 | NASDAQACTM6Match | NASDAQNonACT) #IMPLIED >

Deleted: <!ELEMENT MatchType EMPTY>¶
<!ATTLIST MatchType FIXTag CDATA #FIXED '574'¶
DataType CDATA #FIXED 'String'¶
Value (A1 | A2 | A3 | A4 | A5 | AQ | S1_S5 | M1 | M2 | MT | M1 | M2 | M3 | M4 | M5 | M6 | MT) #REQUIRED >¶
¶

Deleted: April30, 2003

			For NASDAQ: M1 = ACT M1 Match M2 = ACT M2 Match M3 = ACT Accepted Trade M4 = ACT Default Trade M5 = ACT Default After M2 M6 = ACT M6 Match MT = Non-ACT	

575	OddLot	Boolean	This trade is to be treated as an odd lot
			Values:
			Y = treat as odd lot
			N = treat as round lot
			If this field is not specified, the default will be "N"
				`<!ELEMENT OddLot EMPTY>`
				`<!ATTLIST OddLot`
				`FIXTag CDATA #FIXED '575'`
				`DataType CDATA #FIXED 'Boolean'`
				`FullName CDATA #FIXED 'OddLot'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( Y | N ) #REQUIRED`
				`SDValue ( Yes | No ) #IMPLIED >`

Deleted: <!ELEMENT OddLot EMPTY>¶
<!ATTLIST OddLot FIXTag CDATA #FIXED '575'¶
DataType CDATA #FIXED 'Boolean'¶
Value (Y | N) #REQUIRED¶
SDValue (Yes | No) #IMPLIED >

Deleted: April30, 2003

576	NoClearingInstructions	int	Number of clearing instructions	<!ELEMENT NoClrngInstrctns (#PCDATA)> <!ATTLIST NoClrngInstrctns FIXTag CDATA #FIXED '576' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoClearingInstructions' ComponentType CDATA #FIXED 'Field' >
577	ClearingInstruction	int	Eligibility of this trade for clearing and central counterparty processing Valid values: 0 = process normally 1 = exclude from all netting 2 = bilateral netting only 3 = ex clearing 4 = special trade 5 = multilateral netting 6 = clear against central counterparty 7 = exclude from central counterparty 8 = Manual mode (pre-posting and/or pre-giveup) 9 = Automatic posting mode (trade posting to the position account number specified) 10 = Automatic give-up mode (trade give-up to the give-up destination number specified) 11 = Qualified Service Representative (QSR) - 12 = Customer Trade 13 = Self clearing values above 4000 are reserved for agreement between parties	<!ELEMENT ClrngInstrctn EMPTY> <!ATTLIST ClrngInstrctn FIXTag CDATA #FIXED '577' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ClearingInstruction' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (processNormally | excludeFromAllNetting | bilateralNettingOnly | exClearing | specialTrade | multilateralNetting | clearAgainstCentralCounterparty | excludeFromCentralCounterparty | ManualModePrepostingAndorPregiveup | AutomaticPostingModeTradePostingToThePositionAccountNumberSpecified | AutomaticGiveupModeTradeGiveupToTheGiveupDestinationNumberSpecified | QualifiedServiceRepresentativeQSR | CustomerTrade | SelfClearing) #IMPLIED >

Deleted: <!ELEMENT NoClearingInstructions (#PCDATA)>¶ <!ATTLIST NoClearingInstructions FIXTag CDATA #FIXED '576'¶ DataType CDATA #FIXED 'int' >

Deleted: <!ELEMENT ClearingInstruction (#PCDATA)>¶ <!ATTLIST ClearingInstruction FIXTag CDATA #FIXED '577'¶ DataType CDATA #FIXED 'int' >

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578	TradeInputSource	String	Type of input device or system from which the trade was entered.	<!ELEMENT TrdInptSrc (#PCDATA)> <!ATTLIST TrdInptSrc FIXTag CDATA #FIXED '578' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeInputSource' ComponentType CDATA #FIXED 'Field' >
579	TradeInputDevice	String	Specific device number, terminal number or station where trade was entered	<!ELEMENT TrdInptDev (#PCDATA)> <!ATTLIST TrdInptDev FIXTag CDATA #FIXED '579' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeInputDevice' ComponentType CDATA #FIXED 'Field' >
580	NoDates	int	Number of Date fields provided in date range	<!ELEMENT NoDts (#PCDATA)> <!ATTLIST NoDts FIXTag CDATA #FIXED '580' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NoDates' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT TradeInputSource (#PCDATA)>¶ <!ATTLIST TradeInputSource FIXTag CDATA #FIXED '578'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT TradeInputDevice (#PCDATA)>¶ <!ATTLIST TradeInputDevice FIXTag CDATA #FIXED '579'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoDates (#PCDATA)>¶ <!ATTLIST NoDates FIXTag CDATA #FIXED '580'¶ DataType CDATA #FIXED 'int' >

Deleted: April30, 2003

581	AccountType	int	Type of account associated with an order Valid values: 1 = Account is carried on customer Side of Books 2 = Account is carried on non-Customer Side of books 3 = House Trader 4 = Floor Trader 6 = Account is carried on non-customer side of books and is cross margined 7 = Account is house trader and is cross margined 8 = Joint Backoffice Account (JBO)	<!ELEMENT AcctTyp EMPTY> <!ATTLIST AcctTyp FIXTag CDATA #FIXED '581' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AccountType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 6 | 7 | 8) #REQUIRED SDValue (AccountCustomer | AccountNonCustomer | HouseTrader | FloorTrader | AccountNonCustomerCross | HouseTraderCross | JointBOAcct) #IMPLIED >
582	CustOrderCapacity	int	Capacity of customer placing the order 1 = Member trading for their own account 2 = Clearing Firm trading for its proprietary account 3 = Member trading for another member 4 = All other Primarily used by futures exchanges to indicate the CTICode (customer type indicator) as required by the US CFTC (Commodity Futures Trading Commission).	<!ELEMENT CustOrdCpcty (#PCDATA)> <!ATTLIST CustOrdCpcty FIXTag CDATA #FIXED '582' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CustOrderCapacity' ComponentType CDATA #FIXED 'Field' >
583	ClOrdLinkID	String	Permits order originators to tie together groups of orders in which trades resulting from orders are associated for a specific purpose, for example the calculation of average execution price for a customer or to associate lists submitted to a broker as waves of a larger program trade.	<!ELEMENT ClOrdLinkID (#PCDATA)> <!ATTLIST ClOrdLinkID FIXTag CDATA #FIXED '583' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ClOrdLinkID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT AccountType EMPTY>¶ <!ATTLIST AccountType FIXTag CDATA #FIXED '581'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 6 | 7 | 8) #REQUIRED¶ SDValue (AccountCustomer | AccountNonCustomer | HouseTrader | FloorTrader | AccountNonCustomerCross | HouseTraderCross | JointBOAcct) #IMPLIED >

Deleted: <!ELEMENT CustOrderCapacity EMPTY>¶ <!ATTLIST CustOrderCapacity FIXTag CDATA #FIXED '582'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4) #REQUIRED¶ SDValue (MemberAcct | ClearingProp | MemberMember | Other) #IMPLIED >

Deleted: <!ELEMENT ClOrdLinkID (#PCDATA)>¶ <!ATTLIST ClOrdLinkID FIXTag CDATA #FIXED '583'¶ DataType CDATA #FIXED 'String' >

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584	MassStatusReqID	String	Value assigned by issuer of Mass Status Request to uniquely identify the request	<!ELEMENT MassStatReqID (#PCDATA)> <!ATTLIST MassStatReqID FIXTag CDATA #FIXED '584' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'MassStatusReqID' ComponentType CDATA #FIXED 'Field' >
585	MassStatusReqType	int	Mass Status Request Type Valid values: 1 = Status for orders for a security 2 = Status for orders for an Underlying security 3 = Status for orders for a Product 4 = Status for orders for a CFICode 5 = Status for orders for a SecurityType 6 = Status for orders for a trading session 7 = Status for all orders 8 = Status for orders for a PartyID	<!ELEMENT MassStatReqTyp EMPTY> <!ATTLIST MassStatReqTyp FIXTag CDATA #FIXED '585' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MassStatusReqType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (StatusSecurity | StatusUnderlyingSecurity | StatusProduct | StatusCFICode | StatusSecurityType | StatusTrdSession | StatusAllOrders | StatusPartyID) #IMPLIED >
586	OrigOrdModTime	UTCTimestamp	The most recent (or current) modification TransactTime (tag 60) reported on an Execution Report for the order. The OrigOrdModTime is provided as an optional field on Order Cancel Request and Order Cancel Replace Requests to identify that the state of the order has not changed since the request was issued. This is provided to support markets similar to Eurex and A/C/E.	<!ELEMENT OrigOrdModTm (#PCDATA)> <!ATTLIST OrigOrdModTm FIXTag CDATA #FIXED '586' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'OrigOrdModTime' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MassStatusReqID (#PCDATA)>¶ <!ATTLIST MassStatusReqID FIXTag CDATA #FIXED '584'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT MassStatusReqType EMPTY>¶ <!ATTLIST MassStatusReqType FIXTag CDATA #FIXED '585'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED¶ SDValue (StatusSecurity | StatusUnderlyingSecurity | StatusProduct | StatusCFICode | StatusSecurityType | StatusTrdSession | StatusAllOrders | StatusPartyID) #IMPLIED >

Deleted: <!ELEMENT OrigOrdModTime (#PCDATA)>¶ <!ATTLIST OrigOrdModTime FIXTag CDATA #FIXED '586'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: April30, 2003

587	LegSettlType (formerly named LegSettlmntTyp prior to FIX 4.4)	char	Refer to values for SettlType[63]	<!ELEMENT LegSettlTyp (#PCDATA)> <!ATTLIST LegSettlTyp FIXTag CDATA #FIXED '587' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'LegSettlType' ComponentType CDATA #FIXED 'Field' >
588	LegSettlDate (formerly named LegFutSettlDate prior to FIX 4.4)	LocalMkt Date	Refer to description for SettlDate[64]	<!ELEMENT LegSettlDt (#PCDATA)> <!ATTLIST LegSettlDt FIXTag CDATA #FIXED '588' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegSettlDate' ComponentType CDATA #FIXED 'Field' >
589	DayBookingInst	char	Indicates whether or not automatic booking can occur. 0 = Can trigger booking without reference to the order initiator ("auto") 1 = Speak with order initiator before booking ("speak first") 2 = Accumulate	<!ELEMENT DayBkngInst (#PCDATA)> <!ATTLIST DayBkngInst FIXTag CDATA #FIXED '589' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'DayBookingInst' ComponentType CDATA #FIXED 'Field' >
590	BookingUnit	char	Indicates what constitutes a bookable unit. 0 = Each partial execution is a bookable unit 1 = Aggregate partial executions on this order, and book one trade per order 2 = Aggregate executions for this symbol, side, and settlement date	<!ELEMENT BkngUnit (#PCDATA)> <!ATTLIST BkngUnit FIXTag CDATA #FIXED '590' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'BookingUnit' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegSettlmntTyp (#PCDATA)>¶ <!ATTLIST LegSettlmntTyp FIXTag CDATA #FIXED '587'¶ DataType CDATA #FIXED 'char' >

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Deleted: <!ELEMENT LegFutSettDate (#PCDATA)>¶ <!ATTLIST LegFutSettDate FIXTag CDATA #FIXED '588'¶ DataType CDATA #FIXED 'LocalMMktDate' >

Deleted: <!ELEMENT DayBookingInst EMPTY>¶ <!ATTLIST DayBookingInst FIXTag CDATA #FIXED '589'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1) #REQUIRED¶ SDValue (CanTrigger | SpeakFirst) #IMPLIED >

Deleted: <!ELEMENT BookingUnit EMPTY>¶ <!ATTLIST BookingUnit FIXTag CDATA #FIXED '590'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2) #REQUIRED¶ SDValue (PartialBookable | AggPartial | AggExecs) #IMPLIED >

Deleted: April30, 2003

591	PreallocMethod	char	Indicates the method of preallocation. 0 = Pro-rata 1 = Do not pro-rata = discuss first	<!ELEMENT PreallocMethod (#PCDATA)> <!ATTLIST PreallocMethod FIXTag CDATA #FIXED '591' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'PreallocMethod' ComponentType CDATA #FIXED 'Field' >
592	UnderlyingCountryOfIssue	Country	Underlying security's CountryOfIssue. See CountryOfIssue (470) field for description	<!ELEMENT UndCtryOfIss (#PCDATA)> <!ATTLIST UndCtryOfIss FIXTag CDATA #FIXED '592' DataType CDATA #FIXED 'Country' FullName CDATA #FIXED 'UnderlyingCountryOfIssue' ComponentType CDATA #FIXED 'Field' >
593	UnderlyingStateOrProvinceOfIssue	String	Underlying security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description	<!ELEMENT UndStOrProvncOfIss (#PCDATA)> <!ATTLIST UndStOrProvncOfIss FIXTag CDATA #FIXED '593' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingStateOrProvinceOfIssue' ComponentType CDATA #FIXED 'Field' >
594	UnderlyingLocaleOfIssue	String	Underlying security's LocaleOfIssue. See LocaleOfIssue (472) field for description	<!ELEMENT UndLocaleOfIss (#PCDATA)> <!ATTLIST UndLocaleOfIss FIXTag CDATA #FIXED '594' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingLocaleOfIssue' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT PreallocMethod (#PCDATA)>¶ <!ATTLIST PreallocMethod FIXTag CDATA #FIXED '591'¶ DataType CDATA #FIXED 'char' >

Deleted: <!ELEMENT UnderlyingCountryOfIssue (#PCDATA)>¶ <!ATTLIST UnderlyingCountryOfIssue FIXTag CDATA #FIXED '592'¶ DataType CDATA #FIXED 'Country' >

Deleted: ><!ELEMENT UnderlyingStateOrProvinceOfIssue (#PCDATA)>¶ <!ATTLIST UnderlyingStateOrProvinceOfIssue FIXTag CDATA #FIXED '593'¶ DataType CDATA #FIXED 'String'

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Deleted: ><!ELEMENT UnderlyingLocaleOfIssue (#PCDATA)>¶ <!ATTLIST UnderlyingLocaleOfIssue FIXTag CDATA #FIXED '594'¶ DataType CDATA #FIXED 'String'

595	UnderlyingInstrRegistry	String	Underlying security's InstrRegistry. See InstrRegistry (543) field for description	<!ELEMENT UndInstrRgstry EMPTY> <!ATTLIST UndInstrRgstry FIXTag CDATA #FIXED '595' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingInstrRegistry' ComponentType CDATA #FIXED 'Field' Value (BIC | ISO | ZZ) #REQUIRED SDValue (Custodian | Country | Physical) #IMPLIED >
596	LegCountryOfIssue	Country	Multileg instrument's individual leg security's CountryOfIssue. See CountryOfIssue (470) field for description	<!ELEMENT LegCtryOfIss (#PCDATA)> <!ATTLIST LegCtryOfIss FIXTag CDATA #FIXED '596' DataType CDATA #FIXED 'Country' FullName CDATA #FIXED 'LegCountryOfIssue' ComponentType CDATA #FIXED 'Field' >
597	LegStateOrProvinceOfIssue	String	Multileg instrument's individual leg security's StateOrProvinceOfIssue. See StateOrProvinceOfIssue (471) field for description	<!ELEMENT LegStOrProvncOfIss (#PCDATA)> <!ATTLIST LegStOrProvncOfIss FIXTag CDATA #FIXED '597' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegStateOrProvinceOfIssue' ComponentType CDATA #FIXED 'Field' >
598	LegLocaleOfIssue	String	Multileg instrument's individual leg security's LocaleOfIssue. See LocaleOfIssue (472) field for description	<!ELEMENT LegLocaleOfIss (#PCDATA)> <!ATTLIST LegLocaleOfIss FIXTag CDATA #FIXED '598' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegLocaleOfIssue' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT UnderlyingInstrRegistry (#PCDATA)>¶ <!ATTLIST UnderlyingInstrRegistry FIXTag CDATA #FIXED '595'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegCountryOfIssue (#PCDATA)>¶ <!ATTLIST LegCountryOfIssue FIXTag CDATA #FIXED '596'¶ DataType CDATA #FIXED 'Country' >¶

Deleted: <!ELEMENT LegStateOrProvinceOfIssue (#PCDATA)>¶ <!ATTLIST LegStateOrProvinceOfIssue FIXTag CDATA #FIXED '597'¶ DataType CDATA #FIXED 'String' >

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Deleted: <!ELEMENT LegLocaleOfIssue (#PCDATA)>¶ <!ATTLIST LegLocaleOfIssue FIXTag CDATA #FIXED '598'¶ DataType CDATA #FIXED 'String' >

599	LegInstrRegistry	String	Multileg instrument's individual leg security's InstrRegistry. See InstrRegistry (543) field for description	<!ELEMENT LegInstrRgstry EMPTY> <!ATTLIST LegInstrRgstry FIXTag CDATA #FIXED '599' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegInstrRegistry' ComponentType CDATA #FIXED 'Field' Value (BIC | ISO | ZZ) #REQUIRED SDValue (Custodian | Country | Physical) #IMPLIED >
600	LegSymbol	String	Multileg instrument's individual security's Symbol. See Symbol (55) field for description	<!ELEMENT LegSym (#PCDATA)> <!ATTLIST LegSym FIXTag CDATA #FIXED '600' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSymbol' ComponentType CDATA #FIXED 'Field' >
601	LegSymbolSfx	String	Multileg instrument's individual security's SymbolSfx. See SymbolSfx (65) field for description	<!ELEMENT LegSymSfx EMPTY> <!ATTLIST LegSymSfx FIXTag CDATA #FIXED '601' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSymbolSfx' ComponentType CDATA #FIXED 'Field' Value (WI | CD) #REQUIRED SDValue (WhenIssued | EUCPLumpsumInterest) #IMPLIED >

Deleted: <!ELEMENT LegInstrRegistry (#PCDATA)>¶
<!ATTLIST LegInstrRegistry FIXTag CDATA #FIXED '599'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegSymbol (#PCDATA)>¶
<!ATTLIST LegSymbol FIXTag CDATA #FIXED '600'¶
DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegSymbolSfx (#PCDATA)>¶
<!ATTLIST LegSymbolSfx FIXTag CDATA #FIXED '601'¶
DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

602	LegSecurityID	String	Multileg instrument's individual security's SecurityID. See SecurityID (48) field for description	<!ELEMENT LegSecID (#PCDATA)> <!ATTLIST LegSecID FIXTag CDATA #FIXED '602' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecurityID' ComponentType CDATA #FIXED 'Field' >
603	LegSecurityIDSource	String	Multileg instrument's individual security's SecurityIDSource. See SecurityIDSource (22) field for description	<!ELEMENT LegSecIDSrc EMPTY> <!ATTLIST LegSecIDSrc FIXTag CDATA #FIXED '603' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecurityIDSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G | H | I | J) #REQUIRED SDValue (CUSIP | SEDOL | QUIK | ISIN | RIC | ISOCurr | ISOCountry | ExchSymb | CTA | Blmbrg | Wertpapier | Dutch | Valoren | Sicovam | Belgian | Common | ClearingHouse | FpML | OptionPriceReportingAuthority) #IMPLIED >
604	NoLegSecurityAltID	String	Multileg instrument's individual security's NoSecurityAltID. See NoSecurityAltID (454) field for description	<!ELEMENT NoLegSecAltID (#PCDATA)> <!ATTLIST NoLegSecAltID FIXTag CDATA #FIXED '604' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'NoLegSecurityAltID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegSecurityID (#PCDATA)>¶ <!ATTLIST LegSecurityID FIXTag CDATA #FIXED '602'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegSecurityIDSource (#PCDATA)>¶ <!ATTLIST LegSecurityIDSource FIXTag CDATA #FIXED '603'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT NoLegSecurityAltID (#PCDATA)>¶ <!ATTLIST NoLegSecurityAltID FIXTag CDATA #FIXED '604'¶ DataType CDATA #FIXED 'String' >¶

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605	LegSecurityAltID	String	Multileg instrument's individual security's SecurityAltID. See SecurityAltID (455) field for description	<!ELEMENT LegSecAltID (#PCDATA)> <!ATTLIST LegSecAltID FIXTag CDATA #FIXED '605' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecurityAltID' ComponentType CDATA #FIXED 'Field' >
606	LegSecurityAltIDSource	String	Multileg instrument's individual security's SecurityAltIDSource. See SecurityAltIDSource (456) field for description	<!ELEMENT LegSecAltIDSrc (#PCDATA)> <!ATTLIST LegSecAltIDSrc FIXTag CDATA #FIXED '606' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecurityAltIDSource' ComponentType CDATA #FIXED 'Field' >
607	LegProduct	int	Multileg instrument's individual security's Product. See Product (460) field for description	<!ELEMENT LegProd EMPTY> <!ATTLIST LegProd FIXTag CDATA #FIXED '607' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegProduct' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13) #REQUIRED SDValue (AGENCY | COMMODITY | CORPORATE | CURRENCY | EQUITY | GOVERNMENT | INDEX | LOAN | MONEYMARKET | MORTGAGE | MUNICIPAL | OTHER | FINANCING) #IMPLIED >

Deleted: <!ELEMENT LegSecurityAltID (#PCDATA)>¶ <!ATTLIST LegSecurityAltID FIXTag CDATA #FIXED '605'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegSecurityAltIDSource (#PCDATA)>¶ <!ATTLIST LegSecurityAltIDSource FIXTag CDATA #FIXED '606'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegProduct (#PCDATA)>¶ <!ATTLIST LegProduct FIXTag CDATA #FIXED '607'¶ DataType CDATA #FIXED 'int' >

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608	LegCFICode	String	Multileg instrument's individual security's CFICode. See CFICode (461) field for description	<!ELEMENT LegCFICode (#PCDATA)> <!ATTLIST LegCFICode FIXTag CDATA #FIXED '608' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegCFICode' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegCFICode (#PCDATA)>¶
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DataType CDATA #FIXED 'String' >

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<table>
<tr><td>609</td><td>LegSecurityType</td><td>String</td><td>Multileg instrument's individual security's SecurityType.

See SecurityType (167) field for description</td><td><!ELEMENT LegSecTyp EMPTY>
<!ATTLIST LegSecTyp
FIXTag CDATA #FIXED '609'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'LegSecurityType'
ComponentType CDATA #FIXED 'Field'
Value (EUSUPRA | FAC | FADN | PEF | SUPRA | FUT | OPT | CORP | CPP | CB | DUAL | EUCORP | XLINKD | STRUCT | YANK | FOR | CS | PS | BRADY | EUSOV | TBOND | TINT | TIPS | TCAL | TPRN | UST | USTB | TNOTE | TBILL | REPO | FORWARD | BUYSELL | SECLOAN | SECPLEDGE | TERM | RVLV | RVLVTRM | BRIDGE | LOFC | SWING | DINP | DEFLTED | WITHDRN | REPLACD | MATURED | AMENDED | RETIRED | BA | BN | BOX | CD | CL | CP | DN | EUCD | EUCP | LQN | MTN | ONITE | PN | PZFJ | STN | TD | XCN | YCD | ABS | CMBS | CMO | IET | MBS | MIO | MPO | MPP | MPT | PFAND | TBA | AN | COFO | COFP | GO | MT | RAN | REV | SPCLA | SPCLO | SPCLT | TAN | TAXA | TECP | TRAN | VRDN | WAR | MF | MLEG | NONE | WLD) #REQUIRED
SDValue (EuroSupranationalCoupons | FederalAgencyCoupon | FederalAgencyDiscountNote | PrivateExportFunding | USDSupranationalCoupons | Future | Option | CorporateBond | CorporatePrivatePlacement | ConvertibleBond | DualCurrency | EuroCorporateBond | IndexedLinked | StructuredNotes | YankeeCorporateBond | ForeignExchangeContract | CommonStock | PreferredStock | BradyBond | EuroSovereigns | USTreasuryBond | InterestStripFromAnyBondOrNote | TreasuryInflationProtectedSecurities | PrincipalStripOfACallableBondOrNote | PrincipalStripFromANoncallableBondOrNote | USTreasuryNoteDeprecatedValueUseTNOTE | USTreasuryBillDeprecatedValueUseTBILL | USTreasuryNote | USTreasuryBill | Repurchase | Forward | BuySellback | SecuritiesLoan | SecuritiesPledge | TermLoan | RevolverLoan | RevolverTermLoan | BridgeLoan | LetterOfCredit | SwingLineFacility | DebtorInPossession | Defaulted | Withdrawn | Replaced | Matured | AmendedRestated | Retired | BankersAcceptance | BankNotes | BillOfExchanges | CertificateOfDeposit | CallLoans | CommercialPaper | DepositNotes | EuroCertificateOfDeposit | EuroCommercialPaper | LiquidityNote | MediumTermNotes | Overnight | PromissoryNote | PlazosFijos | ShortTermLoanNote | TimeDeposit | ExtendedCommNote | YankeeCertificateOfDeposit | AssetbackedSecurities | CorpMortgagebackedSecurities | CollateralizedMortgageObligation | IOETTEMortgage | MortgagebackedSecurities |</td></tr>
</table>

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Deleted: <!ELEMENT LegSecurityType (#PCDATA)>¶
<!ATTLIST LegSecurityType FIXTag CDATA #FIXED '609'¶
DataType CDATA #FIXED 'String' >

610	LegMaturityMonthYear	month-year	Multileg instrument's individual security's MaturityMonthYear. See MaturityMonthYear (200) field for description	<!ELEMENT LegMatMoYr (#PCDATA)> <!ATTLIST LegMatMoYr FIXTag CDATA #FIXED '610' DataType CDATA #FIXED 'month-year' FullName CDATA #FIXED 'LegMaturityMonthYear' ComponentType CDATA #FIXED 'Field' >
611	LegMaturityDate	LocalMktDate	Multileg instrument's individual security's MaturityDate. See MaturityDate (541) field for description	<!ELEMENT LegMatDt (#PCDATA)> <!ATTLIST LegMatDt FIXTag CDATA #FIXED '611' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegMaturityDate' ComponentType CDATA #FIXED 'Field' >
612	LegStrikePrice	Price	Multileg instrument's individual security's StrikePrice. See StrikePrice (202) field for description	<!ELEMENT LegStrkPx (#PCDATA)> <!ATTLIST LegStrkPx FIXTag CDATA #FIXED '612' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegStrikePrice' ComponentType CDATA #FIXED 'Field' >
613	LegOptAttribute	char	Multileg instrument's individual security's OptAttribute. See OptAttribute (206) field for description	<!ELEMENT LegOptAttribute (#PCDATA)> <!ATTLIST LegOptAttribute FIXTag CDATA #FIXED '613' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'LegOptAttribute' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegMaturityMonthYear (#PCDATA)>¶ <!ATTLIST LegMaturityMonthYear FIXTag CDATA #FIXED '610'¶ DataType CDATA #FIXED 'month-year' >

Deleted: <!ELEMENT LegMaturityDate (#PCDATA)>¶ <!ATTLIST LegMaturityDate FIXTag CDATA #FIXED '611'¶ DataType CDATA #FIXED 'LocalMktDate' >

Deleted: <!ELEMENT LegStrikePrice (#PCDATA)>¶ <!ATTLIST LegStrikePrice FIXTag CDATA #FIXED '612'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT LegOptAttribute (#PCDATA)>¶ <!ATTLIST LegOptAttribute FIXTag CDATA #FIXED '613'¶ DataType CDATA #FIXED 'char' >

Deleted: April30, 2003

614	LegContractMultiplier	float	Multileg instrument's individual security's ContractMultiplier. See ContractMultiplier (231) field for description	<!ELEMENT LegCntractMultiplier (#PCDATA)> <!ATTLIST LegCntractMultiplier FIXTag CDATA #FIXED '614' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'LegContractMultiplier' ComponentType CDATA #FIXED 'Field' >
615	LegCouponRate	Percentage	Multileg instrument's individual security's CouponRate. See CouponRate (223) field for description	<!ELEMENT LegCpnRt (#PCDATA)> <!ATTLIST LegCpnRt FIXTag CDATA #FIXED '615' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'LegCouponRate' ComponentType CDATA #FIXED 'Field' >
616	LegSecurityExchange	Exchange	Multileg instrument's individual security's SecurityExchange. See SecurityExchange (207) field for description	<!ELEMENT LegSecExch EMPTY> <!ATTLIST LegSecExch FIXTag CDATA #FIXED '616' DataType CDATA #FIXED 'Exchange' FullName CDATA #FIXED 'LegSecurityExchange' ComponentType CDATA #FIXED 'Field' Value (%isoMICCode;) #REQUIRED >
617	LegIssuer	String	Multileg instrument's individual security's Issuer. See Issuer (106) field for description	<!ELEMENT LegIssr (#PCDATA)> <!ATTLIST LegIssr FIXTag CDATA #FIXED '617' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegIssuer' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegContractMultiplier (#PCDATA)>¶ <!ATTLIST LegContractMultiplier FIXTag CDATA #FIXED '614'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT LegCouponRate (#PCDATA)>¶ <!ATTLIST LegCouponRate FIXTag CDATA #FIXED '615'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT LegSecurityExchange (#PCDATA)>¶ <!ATTLIST LegSecurityExchange FIXTag CDATA #FIXED '616'¶ DataType CDATA #FIXED 'Exchange' >

Deleted: <!ELEMENT LegIssuer (#PCDATA)>¶ <!ATTLIST LegIssuer FIXTag CDATA #FIXED '617'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

618	EncodedLegIssuerLen	Length	Multileg instrument's individual security's EncodedIssuerLen. See EncodedIssuerLen (348) field for description	<!ELEMENT EncLegIssrLen (#PCDATA)> <!ATTLIST EncLegIssrLen FIXTag CDATA #FIXED '618' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedLegIssuerLen' ComponentType CDATA #FIXED 'Field' >
619	EncodedLegIssuer	data	Multileg instrument's individual security's EncodedIssuer. See EncodedIssuer (349) field for description	<!ELEMENT EncLegIssr (#PCDATA)> <!ATTLIST EncLegIssr FIXTag CDATA #FIXED '619' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedLegIssuer' ComponentType CDATA #FIXED 'Field' >
620	LegSecurityDesc	String	Multileg instrument's individual security's SecurityDesc. See SecurityDesc (107) field for description	<!ELEMENT LegSecDesc (#PCDATA)> <!ATTLIST LegSecDesc FIXTag CDATA #FIXED '620' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecurityDesc' ComponentType CDATA #FIXED 'Field' >
621	EncodedLegSecurityDescLen	Length	Multileg instrument's individual security's EncodedSecurityDescLen. See EncodedSecurityDescLen (350) field for description	<!ELEMENT EncLegSecDescLen (#PCDATA)> <!ATTLIST EncLegSecDescLen FIXTag CDATA #FIXED '621' DataType CDATA #FIXED 'Length' FullName CDATA #FIXED 'EncodedLegSecurityDescLen' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT EncodedLegIssuerLen (#PCDATA)>¶ <!ATTLIST EncodedLegIssuerLen FIXTag CDATA #FIXED '618'¶ DataType CDATA #FIXED 'Length' >

Deleted: <!ELEMENT EncodedLegIssuer (#PCDATA)>¶ <!ATTLIST EncodedLegIssuer FIXTag CDATA #FIXED '619'¶ DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT LegSecurityDesc (#PCDATA)>¶ <!ATTLIST LegSecurityDesc FIXTag CDATA #FIXED '620'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT EncodedLegSecurityDescLen (#PCDATA)>¶ <!ATTLIST EncodedLegSecurityDescLen FIXTag CDATA #FIXED '621'¶ DataType CDATA #FIXED 'Length' >

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622	EncodedLegSecurityDesc	data	Multileg instrument's individual security's EncodedSecurityDesc. See EncodedSecurityDesc (351) field for description	<!ELEMENT EncLegSecDesc (#PCDATA)> <!ATTLIST EncLegSecDesc FIXTag CDATA #FIXED '622' DataType CDATA #FIXED 'data' FullName CDATA #FIXED 'EncodedLegSecurityDesc' ComponentType CDATA #FIXED 'Field' >
623	LegRatioQty	float	The ratio of quantity for this individual leg relative to the entire multileg security.	<!ELEMENT LegRatioQty (#PCDATA)> <!ATTLIST LegRatioQty FIXTag CDATA #FIXED '623' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'LegRatioQty' ComponentType CDATA #FIXED 'Field' >
624	LegSide	char	The side of this individual leg (multileg security). See Side (54) field for description and values	<!ELEMENT LegSide EMPTY> <!ATTLIST LegSide FIXTag CDATA #FIXED '624' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'LegSide' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | B | C | D | E | F | G) #REQUIRED SDValue (Buy | Sell | BuyMin | SellPlus | SellSht | SellShtEx | Undisc | Cross | CrossShort | CrossShortEx | AsDefined | Opposite | Subscribe | Redeem | LendFinancing | BorrowFinancing) #IMPLIED >

Deleted: <!ELEMENT EncodedLegSecurityDesc (#PCDATA)>¶
<!ATTLIST EncodedLegSecurityDesc FIXTag CDATA #FIXED '622'¶
DataType CDATA #FIXED 'data' >

Deleted: <!ELEMENT LegRatioQty (#PCDATA)>¶
<!ATTLIST LegRatioQty FIXTag CDATA #FIXED '623'¶
DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT LegSide (#PCDATA)>¶
<!ATTLIST LegSide FIXTag CDATA #FIXED '624'¶
DataType CDATA #FIXED 'char' >

Deleted: April30, 2003

625	TradingSessionSubID	String	Optional market assigned sub identifier for a trading session. Usage is determined by market or counterparties. Used by US based futures markets to identify exchange specific execution time bracket codes as required by US market regulations.	<!ELEMENT TrdgSessSubID (#PCDATA)> <!ATTLIST TrdgSessSubID FIXTag CDATA #FIXED '625' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradingSessionSubID' ComponentType CDATA #FIXED 'Field' >
626	AllocType	int	Describes the specific type or purpose of an Allocation message (i.e. "Buyside Calculated") Valid values: 1 = Calculated (includes MiscFees and NetMoney) 2 = Preliminary (without MiscFees and NetMoney) ~~3 = Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)~~ **(Replaced)** ~~4 = Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)~~ **(Replaced)** 5 = Ready-To-Book~~ - Single Order~~ ~~6 = Buyside Ready-To-Book - Combined Set of Orders~~ **(Replaced)** 7 = Warehouse instruction 8 = Request to Intermediary (see Volume 1: "Glossary" for value definitions) ***** SOME VALUES HAVE BEEN REPLACED - See "*Replaced Features and Supported Approach*" *****	<!ELEMENT AllocTyp EMPTY> <!ATTLIST AllocTyp FIXTag CDATA #FIXED '626' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8) #REQUIRED SDValue (BuysideCalc | BuysidePrelim | SellsideCalc | SellsideCalcWithoutPrelim | BuysideReadyToBookSingle | BuysideReadyToBookCombined | WarehouseInstruction | RequestToIntermediary) #IMPLIED >

Deleted: <!ELEMENT TradingSessionSubID (#PCDATA)>¶ <!ATTLIST TradingSessionSubID FIXTag CDATA #FIXED '625'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT AllocType EMPTY>¶ <!ATTLIST AllocType FIXTag CDATA #FIXED '626'¶ DataType CDATA #FIXED 'int'¶ Value (1 \| 2 \| 3 \| 4 \| 5 \| 6 \| 7 \| 8) #REQUIRED¶ SDValue (BuysideCalc \| BuysidePrelim \| SellsideCalc \| SellsideCalcWithoutPrelim \| BuysideReady-To-BookSingle \| BuysideReady-To-BookCombined \| WarehouseInstruction \| RequestToIntermediary) #IMPLIED >

Inserted: \| 7 \| 8

Inserted: \| WarehouseInstruction \| RequestToIntermediary

Deleted: April30, 2003

627	NoHops	NumInGroup	Number of HopCompID entries in repeating group.	<!ELEMENT NoHops (#PCDATA)> <!ATTLIST NoHops FIXTag CDATA #FIXED '627' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoHops' ComponentType CDATA #FIXED 'Field' >
628	HopCompID	String	Assigned value used to identify the third party firm which delivered a specific message either from the firm which originated the message or from another third party (if multiple “hops” are performed). It is recommended that this value be the SenderCompID (49) of the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or “hubs”. Only applicable if OnBehalfOfCompID (115) is being used.	<!ELEMENT HopCompID (#PCDATA)> <!ATTLIST HopCompID FIXTag CDATA #FIXED '628' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'HopCompID' ComponentType CDATA #FIXED 'Field' >
629	HopSendingTime	UTCTimestamp	Time that HopCompID (628) sent the message. It is recommended that this value be the SendingTime (52) of the message sent by the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or “hubs”. Only applicable if OnBehalfOfCompID (115) is being used.	<!ELEMENT HopSndgTm (#PCDATA)> <!ATTLIST HopSndgTm FIXTag CDATA #FIXED '629' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'HopSendingTime' ComponentType CDATA #FIXED 'Field' >
630	HopRefID	SeqNum	Reference identifier assigned by HopCompID (628) associated with the message sent. It is recommended that this value be the MsgSeqNum (34) of the message sent by the third party. Applicable when messages are communicated/re-distributed via third parties which function as service bureaus or “hubs”. Only applicable if OnBehalfOfCompID (115) is being used.	<!ELEMENT HopRefID (#PCDATA)> <!ATTLIST HopRefID FIXTag CDATA #FIXED '630' DataType CDATA #FIXED 'SeqNum' FullName CDATA #FIXED 'HopRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT NoHops (#PCDATA)>¶ <!ATTLIST NoHops FIXTag CDATA #FIXED '627'¶ DataType CDATA #FIXED 'NumInGroup' >

Deleted: <!ELEMENT HopCompID (#PCDATA)>¶ <!ATTLIST HopCompID FIXTag CDATA #FIXED '628'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT HopSendingTime (#PCDATA)>¶ <!ATTLIST HopSendingTime FIXTag CDATA #FIXED '629'¶ DataType CDATA #FIXED 'UTCTimestamp' >

Deleted: April30, 2003

Deleted: <!ELEMENT HopRefID (#PCDATA)>¶ <!ATTLIST HopRefID FIXTag CDATA #FIXED '630'¶ DataType CDATA #FIXED 'String' >

631	MidPx	Price	Mid price/rate	<!ELEMENT MidPx (#PCDATA)> <!ATTLIST MidPx FIXTag CDATA #FIXED '631' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'MidPx' ComponentType CDATA #FIXED 'Field' >
632	BidYield	Percentag e	Bid yield	<!ELEMENT BidYld (#PCDATA)> <!ATTLIST BidYld FIXTag CDATA #FIXED '632' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'BidYield' ComponentType CDATA #FIXED 'Field' >
633	MidYield	Percentag e	Mid yield	<!ELEMENT MidYld (#PCDATA)> <!ATTLIST MidYld FIXTag CDATA #FIXED '633' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'MidYield' ComponentType CDATA #FIXED 'Field' >
634	OfferYield	Percentag e	Offer yield	<!ELEMENT OfrYld (#PCDATA)> <!ATTLIST OfrYld FIXTag CDATA #FIXED '634' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'OfferYield' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MidPx (#PCDATA)>¶ <!ATTLIST MidPx FIXTag CDATA #FIXED '631'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT BidYield (#PCDATA)>¶ <!ATTLIST BidYield FIXTag CDATA #FIXED '632'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT MidYield (#PCDATA)>¶ <!ATTLIST MidYield FIXTag CDATA #FIXED '633'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT OfferYield (#PCDATA)>¶ <!ATTLIST OfferYield FIXTag CDATA #FIXED '634'¶ DataType CDATA #FIXED 'Price' >

Deleted: April30, 2003

635	ClearingFeeIndicator	String	Indicates type of fee being assessed of the customer for trade executions at an exchange. Applicable for futures markets only at this time. Valid Values (source CBOT, CME, NYBOT, and NYMEX): B = CBOE Member C = Non-member and Customer E = Equity Member and Clearing Member F = Full and Associate Member trading for own account and as floor Brokers H = 106.H and 106.J Firms I = GIM, IDEM and COM Membership Interest Holders L = Lessee and 106.F Employees M = All other ownership types 1 = 1st year delegate trading for his own account 2 = 2nd year delegate trading for his own account 3 = 3rd year delegate trading for his own account 4 = 4th year delegate trading for his own account 5 = 5th year delegate trading for his own account 9 = 6th year and beyond delegate trading for his own account	<!ELEMENT ClrngFeeInd EMPTY> <!ATTLIST ClrngFeeInd FIXTag CDATA #FIXED '635' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ClearingFeeIndicator' ComponentType CDATA #FIXED 'Field' Value (B | C | E | F | H | I | L | M | 1 | 2 | 3 | 4 | 5 | 9) #REQUIRED SDValue (CBOEMember | NonMemberCustomer | EquityClearingMember | FullAssociateMember | 106H106J | GIMIDEMCOMMembership | Lessee106F | AllOthers | 1stYearDelegate | 2ndYearDelegate | 3rdYearDelegate | 4thYearDelegate | 5thYearDelegate | 6thYearDelegate) #IMPLIED >
636	WorkingIndicator	Boolean	Indicates if the order is currently being worked. Applicable only for OrdStatus = "New". For open outcry markets this indicates that the order is being worked in the crowd. For electronic markets it indicates that the order has transitioned from a contingent order to a market order. Valid values: Y = Order is currently being worked N = Order has been accepted but not yet in a working state	<!ELEMENT WorkingInd EMPTY> <!ATTLIST WorkingInd FIXTag CDATA #FIXED '636' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'WorkingIndicator' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (Yes | No) #IMPLIED >

Deleted: <!ELEMENT ClearingFeeIndicator EMPTY>¶ <!ATTLIST ClearingFeeIndicator FIXTag CDATA #FIXED '635'¶ DataType CDATA #FIXED 'String'¶ Value (B | C | E | F | H | I | L | M | 1 | 2 | 3 | 4 | 5 | 9) #REQUIRED¶ SDValue (CBOEMember | NonMemberCustomer | Equity_ClearingMember | Full_AssociateMember | 106H_106J | GIM_IDEM_COMMembership | Lessee106F | AllOthers | 1stYearDelegate | 2ndYearDelegate | 3rdYearDelegate | 4thYearDelegate | 5thYearDelegate | 6thYearDelegate) #IMPLIED >

Deleted: <!ELEMENT WorkingIndicator EMPTY>¶ <!ATTLIST WorkingIndicator FIXTag CDATA #FIXED '636'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (Yes | No) #IMPLIED >

Deleted: April30, 2003

637	LegLastPx	Price	Execution price assigned to a leg of a multileg instrument. See LastPx (31) field for description and values	<!ELEMENT LegLastPx (#PCDATA)> <!ATTLIST LegLastPx FIXTag CDATA #FIXED '637' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegLastPx' ComponentType CDATA #FIXED 'Field' >
638	PriorityIndicator	int	Indicates if a Cancel/Replace has caused an order to lose book priority. Valid values: 0 = Priority Unchanged 1 = Lost Priority as result of order change	<!ELEMENT PriInd EMPTY> <!ATTLIST PriInd FIXTag CDATA #FIXED '638' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PriorityIndicator' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (PriorityUnchanged | LostPriority) #IMPLIED >
639	PriceImprovement	PriceOffset	Amount of price improvement.	<!ELEMENT PxImprvmnt (#PCDATA)> <!ATTLIST PxImprvmnt FIXTag CDATA #FIXED '639' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'PriceImprovement' ComponentType CDATA #FIXED 'Field' >
640	Price2	Price	Price of the future part of a F/X swap order. See Price (44) for description.	<!ELEMENT Px2 (#PCDATA)> <!ATTLIST Px2 FIXTag CDATA #FIXED '640' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'Price2' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LegLastPx (#PCDATA)>¶ <!ATTLIST LegLastPx FIXTag CDATA #FIXED '637'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT PriorityIndicator EMPTY>¶ <!ATTLIST PriorityIndicator FIXTag CDATA #FIXED '638'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1) #REQUIRED¶ SDValue (PriorityUnchanged | LostPriority) #IMPLIED >

Deleted: <!ELEMENT PriceImprovement (#PCDATA)>¶ <!ATTLIST PriceImprovement FIXTag CDATA #FIXED '639'¶ DataType CDATA #FIXED 'PriceOffset' >¶

Deleted: April30, 2003

Deleted: <!ELEMENT Price2 (#PCDATA)>¶ <!ATTLIST Price2 FIXTag CDATA #FIXED '640'¶ DataType CDATA #FIXED 'Price' >

641	LastForwardPoints2	PriceOffset	F/X forward points of the future part of a F/X swap order added to LastSpotRate (194). May be a negative value.	<!ELEMENT LastFwdPnts2 (#PCDATA)> <!ATTLIST LastFwdPnts2 FIXTag CDATA #FIXED '641' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'LastForwardPoints2' ComponentType CDATA #FIXED 'Field' >
642	BidForwardPoints2	PriceOffset	Bid F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value.	<!ELEMENT BidFwdPnts2 (#PCDATA)> <!ATTLIST BidFwdPnts2 FIXTag CDATA #FIXED '642' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'BidForwardPoints2' ComponentType CDATA #FIXED 'Field' >
643	OfferForwardPoints2	PriceOffset	Offer F/X forward points of the future portion of a F/X swap quote added to spot rate. May be a negative value.	<!ELEMENT OfrFwdPnts2 (#PCDATA)> <!ATTLIST OfrFwdPnts2 FIXTag CDATA #FIXED '643' DataType CDATA #FIXED 'PriceOffset' FullName CDATA #FIXED 'OfferForwardPoints2' ComponentType CDATA #FIXED 'Field' >
644	RFQReqID	String	RFQ Request ID – used to identify an RFQ Request.	<!ELEMENT RFQReqID (#PCDATA)> <!ATTLIST RFQReqID FIXTag CDATA #FIXED '644' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RFQReqID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT LastForwardPoints2 (#PCDATA)>¶ <!ATTLIST LastForwardPoints2 FIXTag CDATA #FIXED '641'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: <!ELEMENT BidForwardPoints2 (#PCDATA)>¶ <!ATTLIST BidForwardPoints2 FIXTag CDATA #FIXED '642'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: <!ELEMENT OfferForwardPoints2 (#PCDATA)>¶ <!ATTLIST OfferForwardPoints2 FIXTag CDATA #FIXED '643'¶ DataType CDATA #FIXED 'PriceOffset' >

Deleted: April30, 2003

Deleted: <!ELEMENT RFQReqID (#PCDATA)>¶ <!ATTLIST RFQReqID FIXTag CDATA #FIXED '644'¶ DataType CDATA #FIXED 'String' >

645	MktBidPx	Price	Used to indicate the best bid in a market	<!ELEMENT MktBidPx (#PCDATA)> <!ATTLIST MktBidPx FIXTag CDATA #FIXED '645' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'MktBidPx' ComponentType CDATA #FIXED 'Field' >
646	MktOfferPx	Price	Used to indicate the best offer in a market	<!ELEMENT MktOfrPx (#PCDATA)> <!ATTLIST MktOfrPx FIXTag CDATA #FIXED '646' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'MktOfferPx' ComponentType CDATA #FIXED 'Field' >
647	MinBidSize	Qty	Used to indicate a minimum quantity for a bid. If this field is used the BidSize (134) field is interpreted as the maximum bid size	<!ELEMENT MinBidSz (#PCDATA)> <!ATTLIST MinBidSz FIXTag CDATA #FIXED '647' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MinBidSize' ComponentType CDATA #FIXED 'Field' >
648	MinOfferSize	Qty	Used to indicate a minimum quantity for an offer. If this field is used the OfferSize (135) field is interpreted as the maximum offer size.	<!ELEMENT MinOfrSz (#PCDATA)> <!ATTLIST MinOfrSz FIXTag CDATA #FIXED '648' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'MinOfferSize' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT MktBidPx (#PCDATA)>¶ <!ATTLIST MktBidPx FIXTag CDATA #FIXED '645'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT MktOfferPx (#PCDATA)>¶ <!ATTLIST MktOfferPx FIXTag CDATA #FIXED '646'¶ DataType CDATA #FIXED 'Price' >

Deleted: <!ELEMENT MinBidSize (#PCDATA)>¶ <!ATTLIST MinBidSize FIXTag CDATA #FIXED '647'¶ DataType CDATA #FIXED 'Qty' >

Deleted: <!ELEMENT MinOfferSize (#PCDATA)>¶ <!ATTLIST MinOfferSize FIXTag CDATA #FIXED '648'¶ DataType CDATA #FIXED 'Qty' >

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649	QuoteStatusReqID	String	Unique identifier for Quote Status Request.	<!ELEMENT QuotStatReqID (#PCDATA)> <!ATTLIST QuotStatReqID FIXTag CDATA #FIXED '649' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteStatusReqID' ComponentType CDATA #FIXED 'Field' >
650	LegalConfirm	Boolean	Indicates that this message is to serve as the final and legal confirmation. Valid values: Y = Legal confirm N = Does not constitute a legal confirm	<!ELEMENT LegalCnfm EMPTY> <!ATTLIST LegalCnfm FIXTag CDATA #FIXED '650' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'LegalConfirm' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (LegalConfirm | NotLegalConfirm) #IMPLIED >
651	UnderlyingLastPx	Price	The calculated or traded price for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative.	<!ELEMENT UndLastPx (#PCDATA)> <!ATTLIST UndLastPx FIXTag CDATA #FIXED '651' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingLastPx' ComponentType CDATA #FIXED 'Field' >
652	UnderlyingLastQty	Qty	The calculated or traded quantity for the underlying instrument that corresponds to a derivative. Used for transactions that include the cash instrument and the derivative.	<!ELEMENT UndLastQty (#PCDATA)> <!ATTLIST UndLastQty FIXTag CDATA #FIXED '652' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'UnderlyingLastQty' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT QuoteStatusReqID (#PCDATA)>¶ <!ATTLIST QuoteStatusReqID FIXTag CDATA #FIXED '649'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT LegalConfirm EMPTY>¶ <!ATTLIST LegalConfirm FIXTag CDATA #FIXED '650'¶ DataType CDATA #FIXED 'Boolean'¶ Value (Y | N) #REQUIRED¶ SDValue (LegalConfirm | NotLegalConfirm) #IMPLIED >

Deleted: <!ELEMENT UnderlyingLastPx (#PCDATA)>¶ <!ATTLIST UnderlyingLastPx FIXTag CDATA #FIXED '651'¶ DataType CDATA #FIXED 'Price' >

Deleted: April30, 2003

Deleted: <!ELEMENT UnderlyingLastQty (#PCDATA)>¶ <!ATTLIST UnderlyingLastQty FIXTag CDATA #FIXED '652'¶ DataType CDATA #FIXED 'Qty' >

~~653~~	~~SecDefStatus~~ (replaced)	int	No longer used as of FIX 4.3. Included here for reference to prior versions. ***** REPLACED FIELD - See "*Replaced Features and Supported Approach*" ***** ~~State of a security definition request made to a market. Useful for markets, such as derivatives markets, where market participants are permitted to define instruments for subsequent trading~~ ~~Valid values:~~ ~~0 = Pending Approval~~ ~~1 = Approved (Accepted)~~ ~~2 = Rejected~~ ~~3 = Unauthorized request~~ ~~4 = Invalid definition request~~	[na - not used in FIXML DTD]
654	LegRefID	String	Unique indicator for a specific leg.	<!ELEMENT LegRefID (#PCDATA)> <!ATTLIST LegRefID FIXTag CDATA #FIXED '654' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegRefID' ComponentType CDATA #FIXED 'Field' >
655	ContraLegRefID	String	Unique indicator for a specific leg for the ContraBroker (375).	<!ELEMENT CntraLegRefID (#PCDATA)> <!ATTLIST CntraLegRefID FIXTag CDATA #FIXED '655' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ContraLegRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT SecDefStatus EMPTY>¶ <!ATTLIST SecDefStatus FIXTag CDATA #FIXED '653'¶ DataType CDATA #FIXED 'int'¶ Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶ SDValue (PendingApproval | Approved | Rejected | UnauthorizedRequest | InvalidDefinitionRequest) #IMPLIED >

Deleted: <!ELEMENT LegRefID (#PCDATA)>¶ <!ATTLIST LegRefID FIXTag CDATA #FIXED '654'¶ DataType CDATA #FIXED 'String' >

Deleted: <!ELEMENT ContraLegRefID (#PCDATA)>¶ <!ATTLIST ContraLegRefID FIXTag CDATA #FIXED '655'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

656	SettlCurrBidFxRate	float	Foreign exchange rate used to compute the bid "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)	<!ELEMENT SettlCurrBidFxRt (#PCDATA)> <!ATTLIST SettlCurrBidFxRt FIXTag CDATA #FIXED '656' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'SettlCurrBidFxRate' ComponentType CDATA #FIXED 'Field' >
657	SettlCurrOfferFxRate	float	Foreign exchange rate used to compute the offer "SettlCurrAmt" (119) from Currency (15) to SettlCurrency (120)	<!ELEMENT SettlCurrOfrFxRt (#PCDATA)> <!ATTLIST SettlCurrOfrFxRt FIXTag CDATA #FIXED '657' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'SettlCurrOfferFxRate' ComponentType CDATA #FIXED 'Field' >
658	QuoteRequestRejectReason	int	Reason Quote was rejected: Valid Values: 1 = Unknown symbol (Security) 2 = Exchange(Security) closed 3 = Quote Request exceeds limit 4 = Too late to enter 5 = Invalid price 6 = Not authorized to request quote 7 = No match for inquiry 8 = No market for instrument 9 = No inventory 10 = Pass 99 = Other	<!ELEMENT QuotReqRejRsn EMPTY> <!ATTLIST QuotReqRejRsn FIXTag CDATA #FIXED '658' DataType CDATA #FIXED 'Int' FullName CDATA #FIXED 'QuoteRequestRejectReason' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 99) #REQUIRED SDValue (UnknownSym | ExchangeClosed | QuoteRequestExLimit | TooLate | InvPrice | NotAuthToReqQuote | NoMatchForInquiry | NoMarketForInstrument | NoInventory | Pass | Other) #IMPLIED >

Deleted: <!ELEMENT SettlCurrBidFxRate (#PCDATA)>¶ <!ATTLIST SettlCurrBidFxRate FIXTag CDATA #FIXED '656'¶ DataType CDATA #FIXED 'float' >

Deleted: <!ELEMENT SettlCurrOfferFxRate (#PCDATA)>¶ <!ATTLIST SettlCurrOfferFxRate FIXTag CDATA #FIXED '657'¶ DataType CDATA #FIXED 'float' >

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Deleted: <!ELEMENT QuoteRequestRejectReason EMPTY>¶ <!ATTLIST QuoteRequestRejectReason FIXTag CDATA #FIXED '658'¶ DataType CDATA #FIXED 'int'¶ Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED¶ SDValue (UnknownSym | ExchangeClosed | QuoteRequestExLimit | TooLate | InvPrice | NotAuthToReqQuote) #IMPLIED >

Deleted: April30, 2003

659	SideComplianceID	String	ID within repeating group of sides which is used to represent this transaction for compliance purposes (e.g. OATS reporting).	<!ELEMENT SideComplianceID (#PCDATA)> <!ATTLIST SideComplianceID FIXTag CDATA #FIXED '659' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SideComplianceID' ComponentType CDATA #FIXED 'Field' >
660	AcctIDSource	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. Valid values: 1 = BIC 2 = SID code 3 = TFM (GSPTA) 4 = OMGEO (AlertID) 5 = DTCC code 99 = Other (custom or proprietary)	<!ELEMENT AcctIDSrc EMPTY> <!ATTLIST AcctIDSrc FIXTag CDATA #FIXED '660' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AcctIDSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 99) #REQUIRED SDValue (BIC | SIDCode | TFMGSPTA | OMGEOAlertID | DTCCCode | Other) #IMPLIED >
661	AllocAcctIDSource	int	Used to identify the source of the AllocAccount (79) code. See AcctIDSource (660) for valid values.	<!ELEMENT AllocAcctIDSrc EMPTY> <!ATTLIST AllocAcctIDSrc FIXTag CDATA #FIXED '661' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocAcctIDSource' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 99) #REQUIRED SDValue (BIC | SIDCode | TFMGSPTA | OMGEOAlertID | DTCCCode | Other) #IMPLIED >

Deleted: <!ELEMENT SideComplianceID (#PCDATA)>¶ <!ATTLIST SideComplianceID FIXTag CDATA #FIXED '659'¶ DataType CDATA #FIXED 'String' >

Deleted: April30, 2003

662	BenchmarkPrice	Price	Specifies the price of the benchmark.	<!ELEMENT BnchmkPx (#PCDATA)> <!ATTLIST BnchmkPx FIXTag CDATA #FIXED '662' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'BenchmarkPrice' ComponentType CDATA #FIXED 'Field' >
663	BenchmarkPriceType	int	Identifies type of BenchmarkPrice (662). See PriceType (423) for valid values.	<!ELEMENT BnchmkPxTyp EMPTY> <!ATTLIST BnchmkPxTyp FIXTag CDATA #FIXED '663' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'BenchmarkPriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11) #REQUIRED SDValue (Pct | Cps | Abs | Discount | Premium | BpsBenchmark | TEDPrice | TEDYield | Yield | FixedCabinetTradePrice | VariableCabinetTradePrice) #IMPLIED >
664	ConfirmID	String	Message reference for Confirmation	<!ELEMENT CnfmID (#PCDATA)> <!ATTLIST CnfmID FIXTag CDATA #FIXED '664' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ConfirmID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

665	ConfirmStatus	int	Identifies the status of the Confirmation. Valid values: 1 = Received 2 = Mismatched account 3 = Missing settlement instructions 4 = Confirmed 5 = Request rejected	<!ELEMENT CnfmStat EMPTY> <!ATTLIST CnfmStat FIXTag CDATA #FIXED '665' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ConfirmStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (Received | MismatchedAccount | MissingSettlementInstructions | Confirmed | RequestRejected) #IMPLIED >
666	ConfirmTransType	int	Identifies the Confirmation transaction type. Valid values: 0 = New 1 = Replace 2 = Cancel	<!ELEMENT CnfmTransTyp EMPTY> <!ATTLIST CnfmTransTyp FIXTag CDATA #FIXED '666' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ConfirmTransType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (New | Replace | Cancel) #IMPLIED >
667	ContractSettlMonth	month-year	Specifies when the contract (i.e. MBS/TBA) will settle.	<!ELEMENT CntractSettlMo (#PCDATA)> <!ATTLIST CntractSettlMo FIXTag CDATA #FIXED '667' DataType CDATA #FIXED 'month-year' FullName CDATA #FIXED 'ContractSettlMonth' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

668	DeliveryForm	int	Identifies the form of delivery. Valid values: 1 = BookEntry *[the default]* 2 = Bearer	<!ELEMENT DlvryForm EMPTY> <!ATTLIST DlvryForm FIXTag CDATA #FIXED '668' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DeliveryForm' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (BookEntry | Bearer) #IMPLIED >
669	LastParPx	Price	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx (31) is expressed in Yield, Spread, Discount or any other type. Usage: Execution Report and Allocation Report repeating executions block (from sellside).	<!ELEMENT LastParPx (#PCDATA)> <!ATTLIST LastParPx FIXTag CDATA #FIXED '669' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LastParPx' ComponentType CDATA #FIXED 'Field' >
670	NoLegAllocs	NumInGroup	Number of Allocations for the leg	<!ELEMENT NoLegAllocs (#PCDATA)> <!ATTLIST NoLegAllocs FIXTag CDATA #FIXED '670' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoLegAllocs' ComponentType CDATA #FIXED 'Field' >
671	LegAllocAccount	String	Allocation Account for the leg See AllocAccount (79) for description and valid values.	<!ELEMENT LegAllocAcct (#PCDATA)> <!ATTLIST LegAllocAcct FIXTag CDATA #FIXED '671' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegAllocAccount' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

672	LegIndividualAllocID	String	Reference for the individual allocation ticket See IndividualAllocID (467) for description and valid values.	<!ELEMENT LegIndAllocID (#PCDATA)> <!ATTLIST LegIndAllocID FIXTag CDATA #FIXED '672' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegIndividualAllocID' ComponentType CDATA #FIXED 'Field' >
673	LegAllocQty	Qty	Leg allocation quantity. See AllocQty (80) for description and valid values.	<!ELEMENT LegAllocQty (#PCDATA)> <!ATTLIST LegAllocQty FIXTag CDATA #FIXED '673' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'LegAllocQty' ComponentType CDATA #FIXED 'Field' >
674	LegAllocAcctIDSource	String	The source of the LegAllocAccount (671) See AllocAcctIDSource (661) for description and valid values.	<!ELEMENT LegAllocAcctIDSrc (#PCDATA)> <!ATTLIST LegAllocAcctIDSrc FIXTag CDATA #FIXED '674' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegAllocAcctIDSource' ComponentType CDATA #FIXED 'Field' >
675	LegSettlCurrency	Currency	Identifies settlement currency for the Leg. See SettlCurrency (120) for description and valid values	<!ELEMENT LegSettlCcy EMPTY> <!ATTLIST LegSettlCcy FIXTag CDATA #FIXED '675' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'LegSettlCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

Deleted: April30, 2003

676	LegBenchmarkCurveCurrency	Currency	LegBenchmarkPrice (679) currency See BenchmarkCurveCurrency (220) for description and valid values.	<!ELEMENT LegBnchmkCrvCcy EMPTY> <!ATTLIST LegBnchmkCrvCcy FIXTag CDATA #FIXED '676' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'LegBenchmarkCurveCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
677	LegBenchmarkCurveName	String	Name of the Leg Benchmark Curve. See BenchmarkCurveName (221) for description and valid values.	<!ELEMENT LegBnchmkCrvName EMPTY> <!ATTLIST LegBnchmkCrvName FIXTag CDATA #FIXED '677' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegBenchmarkCurveName' ComponentType CDATA #FIXED 'Field' Value (MuniAAA | FutureSWAP | LIBID | LIBOR | OTHER | SWAP | Treasury | Euribor | Pfandbriefe) #REQUIRED >
678	LegBenchmarkCurvePoint	String	Identifies the point on the Leg Benchmark Curve. See BenchmarkCurvePoint (222) for description and valid values.	<!ELEMENT LegBnchmkCrvPoint (#PCDATA)> <!ATTLIST LegBnchmkCrvPoint FIXTag CDATA #FIXED '678' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegBenchmarkCurvePoint' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

679	LegBenchmarkPrice	Price	Used to identify the price of the benchmark security. See BenchmarkPrice (662) for description and valid values.	<!ELEMENT LegBnchmkPx (#PCDATA)> <!ATTLIST LegBnchmkPx FIXTag CDATA #FIXED '679' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegBenchmarkPrice' ComponentType CDATA #FIXED 'Field' >
680	LegBenchmarkPriceType	int	The price type of the LegBenchmarkPrice. See BenchmarkPriceType (663) for description and valid values.	<!ELEMENT LegBnchmkPxTyp (#PCDATA)> <!ATTLIST LegBnchmkPxTyp FIXTag CDATA #FIXED '680' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegBenchmarkPriceType' ComponentType CDATA #FIXED 'Field' >
681	LegBidPx	Price	Bid price of this leg. See BidPx (132) for description and valid values.	<!ELEMENT LegBidPx (#PCDATA)> <!ATTLIST LegBidPx FIXTag CDATA #FIXED '681' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegBidPx' ComponentType CDATA #FIXED 'Field' >
682	LegIOIQty	String	Leg-specific IOI quantity. See IOIQty (27) for description and valid values	<!ELEMENT LegIOIQty (#PCDATA)> <!ATTLIST LegIOIQty FIXTag CDATA #FIXED '682' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegIOIQty' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

683	NoLegStipulations	NumInGroup	Number of leg stipulation entries	<!ELEMENT NoLegStips (#PCDATA)> <!ATTLIST NoLegStips FIXTag CDATA #FIXED '683' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoLegStipulations' ComponentType CDATA #FIXED 'Field' >
684	LegOfferPx	Price	Offer price of this leg. See OfferPx (133) for description and valid values	<!ELEMENT LegOfrPx (#PCDATA)> <!ATTLIST LegOfrPx FIXTag CDATA #FIXED '684' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'LegOfferPx' ComponentType CDATA #FIXED 'Field' >
685	LegOrderQty	Qty	Quantity ordered of this leg. See OrderQty (38) for description and valid values	<!ELEMENT LegOrdQty (#PCDATA)> <!ATTLIST LegOrdQty FIXTag CDATA #FIXED '685' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'LegOrderQty' ComponentType CDATA #FIXED 'Field' >
686	LegPriceType	int	The price type of the LegBidPx (681) and/or LegOfferPx (684). See PriceType (423) for description and valid values	<!ELEMENT LegPxTyp EMPTY> <!ATTLIST LegPxTyp FIXTag CDATA #FIXED '686' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegPriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11) #REQUIRED SDValue (Pct | Cps | Abs | Discount | Premium | BpsBenchmark | TEDPrice | TEDYield | Yield | FixedCabinetTradePrice | VariableCabinetTradePrice) #IMPLIED >

Deleted: April30, 2003

687	LegQty	Qty	Quantity of this leg, e.g. in Quote dialog. See Quantity (53) for description and valid values	<!ELEMENT LegQty (#PCDATA)> <!ATTLIST LegQty FIXTag CDATA #FIXED '687' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'LegQty' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

688	LegStipulationType	String	For Fixed Income, type of Stipulation for this leg. See StipulationType (233) for description and valid values	<!ELEMENT LegStipTyp EMPTY> <!ATTLIST LegStipTyp FIXTag CDATA #FIXED '688' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegStipulationType' ComponentType CDATA #FIXED 'Field' Value (AMT | AUTOREINV | BANKQUAL | BGNCON | COUPON | CURRENCY | CUSTOMDATE | GEOG | HAIRCUT | INSURED | ISSUE | ISSUER | ISSUESIZE | LOOKBACK | LOT | LOTVAR | MAT | MATURITY | MAXSUBS | MINQTY | MININCR | MINDNOM | MAXDNOM | PAYFREQ | PIECES | PMIN | PMAX | PPM | PPL | PPT | PRICE | PRICEFREQ | PROD | PROTECT | PURPOSE | PXSOURCE | RATING | REDEMPTION | RESTRICTED | SECTOR | SECTYPE | STRUCT | SUBSFREQ | SUBSLEFT | TEXT | TRDVAR | WAC | WAL | WALA | WAM | WHOLE | YIELD | SMM | CPR | CPY | CPP | ABS | MPR | PSA | PPC | MHP | HEP) #REQUIRED SDValue (AMT | AutoReinvestmentAtRateOrBetter | BankQualified | BargainConditions | CouponRange | ISOCurrencyCode | CustomStartendDate | GeographicsAndRange | ValuationDiscount | Insured | YearOrYearMonthOfIssue | IssuersTicker | issueSizeRange | LookbackDays | ExplicitLotIdentifier | LotVarianceValueInPercentMaximumOverOrUnderallocationAllowed | MaturityYearAndMonth | MaturityRange | MaximumSubstitutionsRepo | MinimumQuantity | MinimumIncrement | MinimumDenomination | MaximumDenomination | PaymentFrequencyCalendar | NumberOfPieces | PoolsMinimum | PoolsMaximum | PoolsPerMillion | PoolsPerLot | PoolsPerTrade | PriceRange | PricingFrequency | ProductionYear | CallProtection | Purpose | BenchmarkPriceSource | RatingSourceAndRange | TypeOfRedemptionValuesAre: | Restricted | MarketSector | SecurityTypeIncludedOrExcluded | Structure | SubstitutionsFrequencyRepo | SubstitutionsLeftRepo | FreeformText | TradeVarianceValueInPercentMaximumOverOrUnderallocationAllowed | WeightedAverageCoupon | WeightedAverageLifeCoupon | WeightedAverageLoanAge | WeightedAverageMaturity | WholePool | YieldRange | SingleMonthlyMortality | ConstantPrepaymentRate | ConstantPrepaymentYield | ConstantPrepaymentPenalty | AbsolutePrepaymentSpeed | MonthlyPrepaymentRate | PercentOfBMAPrepaymentCurve | PercentOfProspectusPrepaymentCurve | PercentOfManufacturedHousingPrepaymentCurve | finalCPROfHomeEquityPrepaymentCurve)

Deleted: April30, 2003

689	LegStipulationValue	String	For Fixed Income, value of stipulation. See StipulationValue (234) for description and valid values	<!ELEMENT LegStipValu (#PCDATA)> <!ATTLIST LegStipValu FIXTag CDATA #FIXED '689' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegStipulationValue' ComponentType CDATA #FIXED 'Field' >
690	LegSwapType	int	For Fixed Income, used instead of LegQty (687) or LegOrderQty (685) to requests the respondent to calculate the quantity based on the quantity on the opposite side of the swap. Valid values: 1 = Par For Par 2 = Modified Duration 4 = Risk 5 = Proceeds	<!ELEMENT LegSwapTyp EMPTY> <!ATTLIST LegSwapTyp FIXTag CDATA #FIXED '690' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LegSwapType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 4 | 5) #REQUIRED SDValue (ParForPar | ModifiedDuration | Risk | Proceeds) #IMPLIED >
691	Pool	String	For Fixed Income, identifies MBS / ABS pool.	<!ELEMENT Pool (#PCDATA)> <!ATTLIST Pool FIXTag CDATA #FIXED '691' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Pool' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

692	QuotePriceType	int	Code to represent price type requested in Quote. Valid values: 1 = percent (percent of par) 2 = per share (e.g. cents per share) 3 = fixed amount (absolute value) 4 = discount – percentage points below par 5 = premium – percentage points over par 6 = basis points relative to benchmark 7 = TED price 8 = TED yield 9 = Yield spread (swaps) 10 = Yield **If the Quote Request is for a Swap values 1-8 apply to all legs.**	<!ELEMENT QuotPxTyp EMPTY> <!ATTLIST QuotPxTyp FIXTag CDATA #FIXED '692' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuotePriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10) #REQUIRED SDValue (percent | perShare | fixedAmount | discount | premium | basisPointsRelativeToBenchmark | TEDPrice | TEDYield | YieldSpreadSwaps | Yield) #IMPLIED >
693	QuoteRespID	String	Message reference for Quote Response	<!ELEMENT QuotRespID (#PCDATA)> <!ATTLIST QuotRespID FIXTag CDATA #FIXED '693' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'QuoteRespID' ComponentType CDATA #FIXED 'Field' >
694	QuoteRespType	int	Identifies the type of Quote Response. Valid values: 1 = Hit/Lift 2 = Counter 3 = Expired 4 = Cover 5 = Done Away 6 = Pass	<!ELEMENT QuotRespTyp EMPTY> <!ATTLIST QuotRespTyp FIXTag CDATA #FIXED '694' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QuoteRespType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (HitLift | Counter | Expired | Cover | DoneAway | Pass) #IMPLIED >

Deleted: April30, 2003

695	QuoteQualifier	char	Code to qualify Quote use See IOIQualifier (104) for description and valid values.	<!ELEMENT QuotQual EMPTY> <!ATTLIST QuotQual FIXTag CDATA #FIXED '695' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'QuoteQualifier' ComponentType CDATA #FIXED 'Field' Value (A | B | C | D | I | L | M | O | P | Q | R | S | T | V | W | X | Y | Z) #REQUIRED SDValue (AON | MOC | AtClose | VWAP | InTouch | Limit | MoreBehind | AtOpen | TakePosition | AtMarket | ReadyTrade | PortShow | ThroughDay | Versus | IndWrkAway | CrossOpp | AtMid | PreOpen) #IMPLIED >
696	YieldRedemptionDate	LocalMkt Date	Date to which the yield has been calculated (i.e. maturity, par call or current call, pre-refunded date).	<!ELEMENT YldRedDt (#PCDATA)> <!ATTLIST YldRedDt FIXTag CDATA #FIXED '696' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'YieldRedemptionDate' ComponentType CDATA #FIXED 'Field' >
697	YieldRedemptionPrice	Price	Price to which the yield has been calculated.	<!ELEMENT YldRedPx (#PCDATA)> <!ATTLIST YldRedPx FIXTag CDATA #FIXED '697' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'YieldRedemptionPrice' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

698	YieldRedemptionPriceType	int	The price type of the YieldRedemptionPrice (697) See PriceType (423) for description and valid values.	<!ELEMENT YldRedPxTyp EMPTY> <!ATTLIST YldRedPxTyp FIXTag CDATA #FIXED '698' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'YieldRedemptionPriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11) #REQUIRED SDValue (Pct | Cps | Abs | Discount | Premium | BpsBenchmark | TEDPrice | TEDYield | Yield | FixedCabinetTradePrice | VariableCabinetTradePrice) #IMPLIED >
699	BenchmarkSecurityID	String	The identifier of the benchmark security, e.g. Treasury against Corporate bond. See SecurityID (tag 48) for description and valid values.	<!ELEMENT BnchmkSecID (#PCDATA)> <!ATTLIST BnchmkSecID FIXTag CDATA #FIXED '699' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BenchmarkSecurityID' ComponentType CDATA #FIXED 'Field' >
700	ReversalIndicator	Boolean	Indicates a trade that reverses a previous trade.	<!ELEMENT ReversalInd (#PCDATA)> <!ATTLIST ReversalInd FIXTag CDATA #FIXED '700' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'ReversalIndicator' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

701	YieldCalcDate	LocalMktDate	Include as needed to clarify yield irregularities associated with date, e.g. when it falls on a non-business day.	`<!ELEMENT YldCalcDt (#PCDATA)>`
				`<!ATTLIST YldCalcDt`
				`FIXTag CDATA #FIXED '701'`
				`DataType CDATA #FIXED 'LocalMktDate'`
				`FullName CDATA #FIXED 'YieldCalcDate'`
				`ComponentType CDATA #FIXED 'Field' >`

702	NoPositions	NumInGroup	Number of position entries.	`<!ELEMENT NoPoss (#PCDATA)>`
				`<!ATTLIST NoPoss`
				`FIXTag CDATA #FIXED '702'`
				`DataType CDATA #FIXED 'NumInGroup'`
				`FullName CDATA #FIXED 'NoPositions'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

<table>
<tr><td>703</td><td>PosType</td><td>String</td><td>Used to identify the type of quantity that is being returned.

Valid values:
TQ = Transaction Quantity
IAS = Intra-Spread Qty
IES = Inter-Spread Qty
FIN = End-of-Day Qty
SOD = Start-of-Day Qty
EX = Option Exercise Qty
AS = Option Assignment
TX = Transaction from Exercise
TA = Transaction from Assignment
PIT = Pit Trade Qty
TRF = Transfer Trade Qty
ETR = Electronic Trade Qty
ALC = Allocation Trade Qty
PA = Adjustment Qty
ASF = As-of Trade Qty
DLV = Delivery Qty
TOT = Total Transaction Qty
XM = Cross Margin Qty
SPL = Integral Split</td><td><!ELEMENT PosTyp EMPTY>
<!ATTLIST PosTyp
FIXTag CDATA #FIXED '703'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'PosType'
ComponentType CDATA #FIXED 'Field'
Value (TQ | IAS | IES | FIN | SOD | EX | AS | TX | TA | PIT | TRF | ETR | ALC | PA | ASF | DLV | TOT | XM | SPL) #REQUIRED
SDValue (TransactionQuantity | IntraSpreadQty | InterSpreadQty | EndofDayQty | StartofDayQty | OptionExerciseQty | OptionAssignment | TransactionFromExercise | TransactionFromAssignment | PitTradeQty | TransferTradeQty | ElectronicTradeQty | AllocationTradeQty | AdjustmentQty | AsofTradeQty | DeliveryQty | TotalTransactionQty | CrossMarginQty | IntegralSplit) #IMPLIED ></td></tr>
<tr><td>704</td><td>LongQty</td><td>Qty</td><td>Long Quantity</td><td><!ELEMENT LongQty (#PCDATA)>
<!ATTLIST LongQty
FIXTag CDATA #FIXED '704'
DataType CDATA #FIXED 'Qty'
FullName CDATA #FIXED 'LongQty'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: April30, 2003

705	ShortQty	Qty	Short Quantity	<!ELEMENT ShrtQty (#PCDATA)> <!ATTLIST ShrtQty FIXTag CDATA #FIXED '705' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'ShortQty' ComponentType CDATA #FIXED 'Field' >
706	PosQtyStatus	int	Status of this position. Valid values: 0 = Submitted 1 = Accepted 2 = Rejected	<!ELEMENT PosQtyStat EMPTY> <!ATTLIST PosQtyStat FIXTag CDATA #FIXED '706' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosQtyStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Submitted | Accepted | Rejected) #IMPLIED >
707	PosAmtType	String	Type of Position amount Valid values: FMTM = Final Mark-to-Market Amount IMTM = Incremental Mark-to-Market Amount TVAR = Trade Variation Amount SMTM = Start-of-Day Mark-to-Market Amount PREM = Premium Amount CRES = Cash Residual Amount CASH = Cash Amount (Corporate Event) VADJ = Value Adjusted Amount	<!ELEMENT PosAmtTyp EMPTY> <!ATTLIST PosAmtTyp FIXTag CDATA #FIXED '707' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PosAmtType' ComponentType CDATA #FIXED 'Field' Value (FMTM | IMTM | TVAR | SMTM | PREM | CRES | CASH | VADJ) #REQUIRED SDValue (FinalMarktoMarketAmount | IncrementalMarktoMarketAmount | TradeVariationAmount | StartofDayMarktoMarketAmount | PremiumAmount | CashResidualAmount | CashAmountCorporateEvent | ValueAdjustedAmount) #IMPLIED >

Deleted: April30, 2003

708	PosAmt	Amt	Position amount	<!ELEMENT PosAmt (#PCDATA)> <!ATTLIST PosAmt FIXTag CDATA #FIXED '708' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'PosAmt' ComponentType CDATA #FIXED 'Field' >
709	PosTransType	int	Identifies the type of position transaction Valid values: 1 = Exercise 2 = Do Not Exercise 3 = Position Adjustment 4 = Position Change Submission/Margin Disposition 5 = Pledge	<!ELEMENT PosTransTyp EMPTY> <!ATTLIST PosTransTyp FIXTag CDATA #FIXED '709' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosTransType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (Exercise | DoNotExercise | PositionAdjustment | PositionChangeSubmissionMarginDisposition | Pledge) #IMPLIED >
710	PosReqID	String	Unique identifier for the position maintenance request as assigned by the submitter	<!ELEMENT PosReqID (#PCDATA)> <!ATTLIST PosReqID FIXTag CDATA #FIXED '710' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PosReqID' ComponentType CDATA #FIXED 'Field' >
711	NoUnderlyings	NumInGroup	Number of underlying legs that make up the security.	<!ELEMENT NoUnds (#PCDATA)> <!ATTLIST NoUnds FIXTag CDATA #FIXED '711' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoUnderlyings' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

712	PosMaintAction	int	Maintenance Action to be performed. Valid values: 1 = New: used to increment the overall transaction quantity 2 = Replace: used to override the overall transaction quantity or specific add messages based on the reference id 3 = Cancel: used to remove the overall transaction or specific add messages based on reference id	<!ELEMENT PosMaintActn EMPTY> <!ATTLIST PosMaintActn FIXTag CDATA #FIXED '712' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosMaintAction' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (New | Replace | Cancel) #IMPLIED >
713	OrigPosReqRefID	String	Reference to the PosReqID (710) of a previous maintenance request that is being replaced or canceled.	<!ELEMENT OrigPosReqRefID (#PCDATA)> <!ATTLIST OrigPosReqRefID FIXTag CDATA #FIXED '713' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OrigPosReqRefID' ComponentType CDATA #FIXED 'Field' >
714	PosMaintRptRefID	String	Reference to a PosMaintRptID (721) from a previous Position Maintenance Report that is being replaced or canceled.	<!ELEMENT PosMaintRptRefID (#PCDATA)> <!ATTLIST PosMaintRptRefID FIXTag CDATA #FIXED '714' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PosMaintRptRefID' ComponentType CDATA #FIXED 'Field' >
715	ClearingBusinessDate	LocalMktDate	The "Clearing Business Date" referred to by this maintenance request.	<!ELEMENT ClrngBizDt (#PCDATA)> <!ATTLIST ClrngBizDt FIXTag CDATA #FIXED '715' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'ClearingBusinessDate' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT PosMaintRptRefID (#PCDATA)>¶
<!ATTLIST PosMaintRptRefID¶
FIXTag CDATA #FIXED "714"¶
DataType CDATA #FIXED "String"¶
>

Inserted: <!ELEMENT PosMaintRptRefID (#PCDATA)>¶
<!ATTLIST PosMaintRptRefID¶
FIXTag CDATA #FIXED "714"¶
DataType CDATA #FIXED "String"¶
>

Deleted: April30, 2003

<table>
<tr><td>716</td><td>SettlSessID</td><td>String</td><td>Identifies a specific settlement session

Examples:
ITD = Intraday
RTH = Regular Trading Hours
ETH = Electronic Trading Hours</td><td><!ELEMENT SettlSessID (#PCDATA)>
<!ATTLIST SettlSessID
FIXTag CDATA #FIXED '716'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'SettlSessID'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>717</td><td>SettlSessSubID</td><td>String</td><td>SubID value associated with SettlSessID (716)</td><td><!ELEMENT SettlSessSubID (#PCDATA)>
<!ATTLIST SettlSessSubID
FIXTag CDATA #FIXED '717'
DataType CDATA #FIXED 'String'
FullName CDATA #FIXED 'SettlSessSubID'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>718</td><td>AdjustmentType</td><td>int</td><td>Type of adjustment to be applied, used for PCS & PAJ

Valid values:
0 = Process request as Margin Disposition
1 = Delta_plus
2 = Delta_minus
3 = Final</td><td><!ELEMENT AdjmentTyp EMPTY>
<!ATTLIST AdjmentTyp
FIXTag CDATA #FIXED '718'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'AdjustmentType'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3) #REQUIRED
SDValue (ProcessRequestAsMarginDisposition | DeltaPlus | DeltaMinus | Final) #IMPLIED ></td></tr>
<tr><td>719</td><td>ContraryInstructionIndicator</td><td>Boolean</td><td>Required to be set to true (Y) when a position maintenance request is being performed contrary to current money position.

Required when an exercise of an out of the money position is requested or an abandonement (do not exercise) for an in the money position.</td><td><!ELEMENT CntraryInstrctnInd (#PCDATA)>
<!ATTLIST CntraryInstrctnInd
FIXTag CDATA #FIXED '719'
DataType CDATA #FIXED 'Boolean'
FullName CDATA #FIXED 'ContraryInstructionIndicator'
ComponentType CDATA #FIXED 'Field' ></td></tr>
</table>

Deleted: April30, 2003

720	PriorSpreadIndicator	Boolean	Indicates if requesting a rollover of prior day's spread submissions.	<!ELEMENT PriorSpreadInd (#PCDATA)> <!ATTLIST PriorSpreadInd FIXTag CDATA #FIXED '720' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'PriorSpreadIndicator' ComponentType CDATA #FIXED 'Field' >
721	PosMaintRptID	String	Unique identifier for this position report	<!ELEMENT PosMaintRptID (#PCDATA)> <!ATTLIST PosMaintRptID FIXTag CDATA #FIXED '721' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'PosMaintRptID' ComponentType CDATA #FIXED 'Field' >
722	PosMaintStatus	int	Status of Position Maintenance Request Valid values: 0 = Accepted 1 = Accepted with Warnings 2 = Rejected 3 = Completed 4 = Completed with Warnings	<!ELEMENT PosMaintStat EMPTY> <!ATTLIST PosMaintStat FIXTag CDATA #FIXED '722' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosMaintStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Accepted | AcceptedWithWarnings | Rejected | Completed | CompletedWithWarnings) #IMPLIED >

Deleted: April30, 2003

723	PosMaintResult	int	Result of Position Maintenance Request. Valid values: 0 = Successful completion - no warnings or errors 1 = Rejected 99 = Other 4000+ Reserved and available for bi-laterally agreed upon user-defined values	<!ELEMENT PosMaintRslt EMPTY> <!ATTLIST PosMaintRslt FIXTag CDATA #FIXED '723' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosMaintResult' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 99) #REQUIRED SDValue (SuccessfulCompletion | Rejected | Other) #IMPLIED >
724	PosReqType	int	Unique identifier for the position maintenance request as assigned by the submitter Valid values: 0 = Positions 1 = Trades 2 = Exercises 3 = Assignments	<!ELEMENT PosReqTyp EMPTY> <!ATTLIST PosReqTyp FIXTag CDATA #FIXED '724' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosReqType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Positions | Trades | Exercises | Assignments) #IMPLIED >
725	ResponseTransportType	int	Identifies how the response to the request should be transmitted. Valid values: 0 = Inband: transport the request was sent over (Default) 1 = Out-of-Band: pre-arranged out of band delivery mechanism (i.e. FTP, HTTP, NDM, etc) between counterparties. Details specified via ResponseDestination (726).	<!ELEMENT RspTransportTyp EMPTY> <!ATTLIST RspTransportTyp FIXTag CDATA #FIXED '725' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ResponseTransportType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Inband | OutofBand) #IMPLIED >

Deleted: April30, 2003

726	ResponseDestination	String	URI (Uniform Resource Identifier) for details) or other pre-arranged value. Used in conjunction with ResponseTransportType (725) value of Out-of-Band to identify the out-of-band destination.
			
			See "*Appendix 6-B FIX Fields Based Upon Other Standards*"
				`<!ELEMENT RspDest (#PCDATA)>`
				`<!ATTLIST RspDest`
				`FIXTag CDATA #FIXED '726'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'ResponseDestination'`
				`ComponentType CDATA #FIXED 'Field' >`

727	TotalNumPosReports	int	Total number of Position Reports being returned.	`<!ELEMENT TotNumPosRpts (#PCDATA)>`
				`<!ATTLIST TotNumPosRpts`
				`FIXTag CDATA #FIXED '727'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'TotalNumPosReports'`
				`ComponentType CDATA #FIXED 'Field' >`

728	PosReqResult	int	Result of Request for Position
			
			Valid values:
			0 = Valid Request
			1 = Invalid or unsupported Request
			2 = No positions found that match criteria
			3 = Not authorized to request positions
			4 = Request for Position not supported
			99=Other (use Text(58) in conjunction with this code for an explanation)
			
			4000+ Reserved and available for bi-laterally agreed upon user-defined values
				`<!ELEMENT PosReqRslt EMPTY>`
				`<!ATTLIST PosReqRslt`
				`FIXTag CDATA #FIXED '728'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'PosReqResult'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 | 4 | 99 ) #REQUIRED`
				`SDValue ( ValidRequest | InvalidOrUnsupportedRequest | NoPositionsFoundThatMatchCriteria | NotAuthorizedToRequestPositions | RequestForPositionNotSupported | Other ) #IMPLIED >`

Deleted: April30, 2003

729	PosReqStatus	int	Status of Request for Positions Valid values: 0 = Completed 1 = Completed with Warnings 2 = Rejected	<!ELEMENT PosReqStat EMPTY> <!ATTLIST PosReqStat FIXTag CDATA #FIXED '729' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PosReqStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Completed | CompletedWithWarnings | Rejected) #IMPLIED >
730	SettlPrice	Price	Settlement price	<!ELEMENT SettlPx (#PCDATA)> <!ATTLIST SettlPx FIXTag CDATA #FIXED '730' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'SettlPrice' ComponentType CDATA #FIXED 'Field' >
731	SettlPriceType	int	Type of settlement price Valid values: 1 = Final 2 = Theoretical	<!ELEMENT SettlPxTyp EMPTY> <!ATTLIST SettlPxTyp FIXTag CDATA #FIXED '731' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SettlPriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Final | Theoretical) #IMPLIED >

Deleted: April30, 2003

732	UnderlyingSettlPrice	Price	Underlying security’s SettlPrice. See SettlPrice (730) field for description	<!ELEMENT UndSettlPx (#PCDATA)> <!ATTLIST UndSettlPx FIXTag CDATA #FIXED '732' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingSettlPrice' ComponentType CDATA #FIXED 'Field' >
733	UnderlyingSettlPriceType	int	Underlying security’s SettlPriceType. See SettlPriceType (731) field for description	<!ELEMENT UndSettlPxTyp EMPTY> <!ATTLIST UndSettlPxTyp FIXTag CDATA #FIXED '733' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'UnderlyingSettlPriceType' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (Final | Theoretical) #IMPLIED >
734	PriorSettlPrice	Price	Previous settlement price	<!ELEMENT PriorSettlPx (#PCDATA)> <!ATTLIST PriorSettlPx FIXTag CDATA #FIXED '734' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'PriorSettlPrice' ComponentType CDATA #FIXED 'Field' >
735	NoQuoteQualifiers	NumInGroup	Number of repeating groups of QuoteQualifiers (695).	<!ELEMENT NoQuotQuals (#PCDATA)> <!ATTLIST NoQuotQuals FIXTag CDATA #FIXED '735' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoQuoteQualifiers' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

736	AllocSettlCurrency	Currency	Currency code of settlement denomination for a specific AllocAccount (79).	<!ELEMENT AllocSettlCcy EMPTY> <!ATTLIST AllocSettlCcy FIXTag CDATA #FIXED '736' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'AllocSettlCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
737	AllocSettlCurrAmt	Amt	Total amount due expressed in settlement currency (includes the effect of the forex transaction) for a specific AllocAccount (79).	<!ELEMENT AllocSettlCurrAmt (#PCDATA)> <!ATTLIST AllocSettlCurrAmt FIXTag CDATA #FIXED '737' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'AllocSettlCurrAmt' ComponentType CDATA #FIXED 'Field' >
738	InterestAtMaturity	Amt	Amount of interest (i.e. lump-sum) at maturity.	<!ELEMENT IntAtMat (#PCDATA)> <!ATTLIST IntAtMat FIXTag CDATA #FIXED '738' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'InterestAtMaturity' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

739	LegDatedDate	LocalMktDate	The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date	<!ELEMENT LegDtdDt EMPTY> <!ATTLIST LegDtdDt FIXTag CDATA #FIXED '739' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegDatedDate' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (BookEntry | Bearer) #IMPLIED >
740	LegPool	String	For Fixed Income, identifies MBS / ABS pool for a specific leg of a multi-leg instrument. See Pool (691) for description and valid values.	<!ELEMENT LegPool (#PCDATA)> <!ATTLIST LegPool FIXTag CDATA #FIXED '740' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegPool' ComponentType CDATA #FIXED 'Field' >
741	AllocInterestAtMaturity	Amt	Amount of interest (i.e. lump-sum) at maturity at the account-level.	<!ELEMENT AllocIntAtMat (#PCDATA)> <!ATTLIST AllocIntAtMat FIXTag CDATA #FIXED '741' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'AllocInterestAtMaturity' ComponentType CDATA #FIXED 'Field' >
742	AllocAccruedInterestAmt	Amt	Amount of Accrued Interest for convertible bonds and fixed income at the allocation-level.	<!ELEMENT AllocAcrdIntAmt (#PCDATA)> <!ATTLIST AllocAcrdIntAmt FIXTag CDATA #FIXED '742' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'AllocAccruedInterestAmt' ComponentType CDATA #FIXED 'Field' >

Deleted: LegDeliveryForm

Deleted: int

Deleted: Identifies the form of delivery for a specific leg of a multi-leg instrument.¶
See DeliveryForm (668) for description and valid values.

Deleted: April30, 2003

743	DeliveryDate	LocalMktDate	Date of delivery.	<!ELEMENT DlvryDt (#PCDATA)> <!ATTLIST DlvryDt FIXTag CDATA #FIXED '743' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'DeliveryDate' ComponentType CDATA #FIXED 'Field' >
744	AssignmentMethod	char	Method under which assignment was conducted Valid values: R = Random P = ProRata	<!ELEMENT AsgnMethod EMPTY> <!ATTLIST AsgnMethod FIXTag CDATA #FIXED '744' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'AssignmentMethod' ComponentType CDATA #FIXED 'Field' Value (R | P) #REQUIRED SDValue (Random | ProRata) #IMPLIED >
745	AssignmentUnit	Qty	Quantity Increment used in performing assignment.	<!ELEMENT AsgnUnit (#PCDATA)> <!ATTLIST AsgnUnit FIXTag CDATA #FIXED '745' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'AssignmentUnit' ComponentType CDATA #FIXED 'Field' >
746	OpenInterest	Amt	Open interest that was eligible for assignment.	<!ELEMENT OpenInt (#PCDATA)> <!ATTLIST OpenInt FIXTag CDATA #FIXED '746' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'OpenInterest' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

747	ExerciseMethod	char	Exercise Method used to in performing assignment. Valid values: A = Automatic M = Manual	<!ELEMENT ExrMethod EMPTY> <!ATTLIST ExrMethod FIXTag CDATA #FIXED '747' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'ExerciseMethod' ComponentType CDATA #FIXED 'Field' Value (A | M) #REQUIRED SDValue (Automatic | Manual) #IMPLIED >
748	TotNumTradeReports	int	Total number of trade reports returned.	<!ELEMENT TotNumTrdRpts (#PCDATA)> <!ATTLIST TotNumTrdRpts FIXTag CDATA #FIXED '748' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNumTradeReports' ComponentType CDATA #FIXED 'Field' >
749	TradeRequestResult	int	Result of Trade Request Valid values: 0 = Successful (Default) 1 = Invalid or unknown instrument 2 = Invalid type of trade requested 3 = Invalid parties 4 = Invalid Transport Type requested 5 = Invalid Destination requested 8 = TradeRequestType not supported 9 = Unauthorized for Trade Capture Report Request 99 = Other 4000+ Reserved and available for bi-laterally agreed upon user-defined values	<!ELEMENT TrdReqRslt EMPTY> <!ATTLIST TrdReqRslt FIXTag CDATA #FIXED '749' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeRequestResult' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 8 | 9 | 99) #REQUIRED SDValue (Successful | InvalidOrUnknownInstrument | InvalidTypeOfTradeRequested | InvalidParties | InvalidTransportTypeRequested | InvalidDestinationRequested | TradeRequestTypeNotSupported | UnauthorizedForTradeCaptureReportRequest | Other) #IMPLIED >

Deleted: April30, 2003

750	TradeRequestStatus	int	Status of Trade Request. Valid values: 0 = Accepted 1 = Completed 2 = Rejected	<!ELEMENT TrdReqStat EMPTY> <!ATTLIST TrdReqStat FIXTag CDATA #FIXED '750' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeRequestStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Accepted | Completed | Rejected) #IMPLIED >
751	TradeReportRejectReason	int	Reason Trade Capture Request was rejected. Valid values: 0 = Successful (Default) 1 = Invalid party information 2 = Unknown instrument 3 = Unauthorized to report trades 4 = Invalid trade type 99 = Other 4000+ Reserved and available for bi-laterally agreed upon user-defined values	<!ELEMENT TrdRptRejRsn EMPTY> <!ATTLIST TrdRptRejRsn FIXTag CDATA #FIXED '751' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeReportRejectReason' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 99) #REQUIRED SDValue (SuccessfulDefault | InvalidPartyInformation | UnknownInstrument | UnauthorizedToReportTrades | InvalidTradeType | Other) #IMPLIED >
752	SideMultiLegReportingType	int	Used to indicate if the side being reported on Trade Capture Report represents a leg of a multileg instrument or a single security. Valid Values: 1 = Single Security (default if not specified) 2 = Individual leg of a multi-leg security 3 = Multi-leg security	<!ELEMENT SideMultiLegRptingTyp EMPTY> <!ATTLIST SideMultiLegRptingTyp FIXTag CDATA #FIXED '752' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SideMultiLegReportingType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (SingleSecurity | IndividualLegOfAMultilegSecurity | MultilegSecurity) #IMPLIED >

Deleted: April30, 2003

753	NoPosAmt	NumInGroup	Number of position amount entries.	<!ELEMENT NoPosAmt (#PCDATA)> <!ATTLIST NoPosAmt FIXTag CDATA #FIXED '753' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoPosAmt' ComponentType CDATA #FIXED 'Field' >
754	AutoAcceptIndicator	Boolean	Identifies whether or not an allocation has been automatically accepted on behalf of the Carry Firm by the Clearing House.	<!ELEMENT AutoAcceptInd (#PCDATA)> <!ATTLIST AutoAcceptInd FIXTag CDATA #FIXED '754' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'AutoAcceptIndicator' ComponentType CDATA #FIXED 'Field' >
755	AllocReportID	String	Unique identifier for Allocation Report message.	<!ELEMENT AllocRptID (#PCDATA)> <!ATTLIST AllocRptID FIXTag CDATA #FIXED '755' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AllocReportID' ComponentType CDATA #FIXED 'Field' >
756	NoNested2PartyIDs	NumInGroup	Number of Nested2PartyID (757), Nested2PartyIDSource (758), and Nested2PartyRole (759) entries	<!ELEMENT NoNst2PtyIDs (#PCDATA)> <!ATTLIST NoNst2PtyIDs FIXTag CDATA #FIXED '756' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNested2PartyIDs' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

757	Nested2PartyID	String	PartyID value within a "second instance" Nested repeating group. Same values as PartyID (448)	<!ELEMENT Nst2PtyID (#PCDATA)> <!ATTLIST Nst2PtyID FIXTag CDATA #FIXED '757' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Nested2PartyID' ComponentType CDATA #FIXED 'Field' >
758	Nested2PartyIDSource	char	PartyIDSource value within a "second instance" Nested repeating group. Same values as PartyIDSource (447)	<!ELEMENT Nst2PtyIDSrc (#PCDATA)> <!ATTLIST Nst2PtyIDSrc FIXTag CDATA #FIXED '758' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'Nested2PartyIDSource' ComponentType CDATA #FIXED 'Field' >
759	Nested2PartyRole	int	PartyRole value within a "second instance" Nested repeating group. Same values as PartyRole (452)	<!ELEMENT Nst2PtyRole (#PCDATA)> <!ATTLIST Nst2PtyRole FIXTag CDATA #FIXED '759' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'Nested2PartyRole' ComponentType CDATA #FIXED 'Field' >
760	Nested2PartySubID	String	PartySubID value within a "second instance" Nested repeating group. Same values as PartySubID (523)	<!ELEMENT Nst2PtySubID (#PCDATA)> <!ATTLIST Nst2PtySubID FIXTag CDATA #FIXED '760' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Nested2PartySubID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

761	BenchmarkSecurityIDSource	String	Identifies class or source of the BenchmarkSecurityID (699) value. Required if BenchmarkSecurityID is specified. Same values as the SecurityIDSource (22) field	<!ELEMENT BnchmkSecIDSrc (#PCDATA)> <!ATTLIST BnchmkSecIDSrc FIXTag CDATA #FIXED '761' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'BenchmarkSecurityIDSource' ComponentType CDATA #FIXED 'Field' >
762	SecuritySubType	String	Sub-type qualification/identification of the SecurityType (e.g. for SecurityType="REPO"). Example Values: General = General Collateral (for SecurityType=REPO) For SecurityType="MLEG" markets can provide the name of the option or futures strategy, such as Calendar, Vertical, Butterfly, etc. **NOTE: Additional values may be used by mutual agreement of the counterparties**	<!ELEMENT SecSubTyp (#PCDATA)> <!ATTLIST SecSubTyp FIXTag CDATA #FIXED '762' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecuritySubType' ComponentType CDATA #FIXED 'Field' >
763	UnderlyingSecuritySubType	String	Underlying security's SecuritySubType. See SecuritySubType (762) field for description	<!ELEMENT UndSecSubTyp (#PCDATA)> <!ATTLIST UndSecSubTyp FIXTag CDATA #FIXED '763' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingSecuritySubType' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

764	LegSecuritySubType	String	SecuritySubType of the leg instrument. See SecuritySubType (762) field for description	<!ELEMENT LegSecSubTyp (#PCDATA)> <!ATTLIST LegSecSubTyp FIXTag CDATA #FIXED '764' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LegSecuritySubType' ComponentType CDATA #FIXED 'Field' >
765	AllowableOneSidednessPct	Percentage	The maximum percentage that execution of one side of a program trade can exceed execution of the other.	<!ELEMENT AOSPct (#PCDATA)> <!ATTLIST AOSPct FIXTag CDATA #FIXED '765' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'AllowableOneSidednessPct' ComponentType CDATA #FIXED 'Field' >
766	AllowableOneSidednessValue	Amt	The maximum amount that execution of one side of a program trade can exceed execution of the other.	<!ELEMENT AOSValu (#PCDATA)> <!ATTLIST AOSValu FIXTag CDATA #FIXED '766' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'AllowableOneSidednessValue' ComponentType CDATA #FIXED 'Field' >
767	AllowableOneSidednessCurr	Currency	The currency that AllowableOneSidednessValue (766) is expressed in if AllowableOneSidednessValue is used.	<!ELEMENT AOSCurr EMPTY> <!ATTLIST AOSCurr FIXTag CDATA #FIXED '767' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'AllowableOneSidednessCurr' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >

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Deleted: April30, 2003

768	NoTrdRegTimestamps	NumInGroup	Number of TrdRegTimestamp (769) entries	<!ELEMENT NoTrdRegTmstamps (#PCDATA)> <!ATTLIST NoTrdRegTmstamps FIXTag CDATA #FIXED '768' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoTrdRegTimestamps' ComponentType CDATA #FIXED 'Field' >
769	TrdRegTimestamp	UTCTimestamp	Traded / Regulatory timestamp value. Use to store time information required by government regulators or self regulatory organizations (such as an exchange or clearing house).	<!ELEMENT TrdRegTmstamp (#PCDATA)> <!ATTLIST TrdRegTmstamp FIXTag CDATA #FIXED '769' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'TrdRegTimestamp' ComponentType CDATA #FIXED 'Field' >
770	TrdRegTimestampType	int	Traded / Regulatory timestamp type. Valid values: 1 = Execution Time 2 = Time In 3 = Time Out 4 = Broker Receipt 5 = Broker Execution Note of Applicability: values are required in US futures markets by the CFTC to support computerized trade reconstruction. (see Volume 1: "Glossary" for value definitions)	<!ELEMENT TrdRegTmstampTyp EMPTY> <!ATTLIST TrdRegTmstampTyp FIXTag CDATA #FIXED '770' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TrdRegTimestampType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5) #REQUIRED SDValue (ExecutionTime | TimeIn | TimeOut | BrokerReceipt | BrokerExecution) #IMPLIED >

Deleted: April30, 2003

771	TrdRegTimestampOrigin	String	Text which identifies the "origin" (i.e. system which was used to generate the time stamp) for the Traded / Regulatory timestamp value.	`<!ELEMENT TrdRegTmstampOrigin (#PCDATA)>`
				`<!ATTLIST TrdRegTmstampOrigin`
				`FIXTag CDATA #FIXED '771'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'TrdRegTimestampOrigin'`
				`ComponentType CDATA #FIXED 'Field' >`

772	ConfirmRefID	String	Reference identifier to be used with ConfirmTransType (666) = Replace or Cancel	`<!ELEMENT CnfmRefID (#PCDATA)>`
				`<!ATTLIST CnfmRefID`
				`FIXTag CDATA #FIXED '772'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'ConfirmRefID'`
				`ComponentType CDATA #FIXED 'Field' >`

773	ConfirmType	int	Identifies the type of Confirmation message being sent.
			Valid values:
			1 = Status
			2 = Confirmation
			3 = Confirmation Request Rejected (reason can be stated in Text field)
				`<!ELEMENT CnfmTyp EMPTY>`
				`<!ATTLIST CnfmTyp`
				`FIXTag CDATA #FIXED '773'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'ConfirmType'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 1 | 2 | 3 ) #REQUIRED`
				`SDValue ( Status | Confirmation | ConfirmationRequestRejected ) #IMPLIED >`

Deleted: April30, 2003

774	ConfirmRejReason	int	Identifies the reason for rejecting a Confirmation. Valid values: 1 = Mismatched account 2 = Missing settlement instructions 99 = Other	<!ELEMENT CnfmRejRsn EMPTY> <!ATTLIST CnfmRejRsn FIXTag CDATA #FIXED '774' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ConfirmRejReason' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 99) #REQUIRED SDValue (MismatchedAccount | MissingSettlementInstructions | Other) #IMPLIED >
775	BookingType	int	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Valid values: 0 = Regular booking 1 = CFD (Contract For Difference) 2 = Total return swap	<!ELEMENT BkngTyp EMPTY> <!ATTLIST BkngTyp FIXTag CDATA #FIXED '775' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'BookingType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (RegularBooking | CFDContractForDifference | TotalReturnSwap) #IMPLIED >
776	IndividualAllocRejCode	int	Identified reason for rejecting an individual AllocAccount (79) detail. Same values as AllocRejCode (88)	<!ELEMENT IndAllocRejCode (#PCDATA)> <!ATTLIST IndAllocRejCode FIXTag CDATA #FIXED '776' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'IndividualAllocRejCode' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

777	SettlInstMsgID	String	Unique identifier for Settlement Instruction message.	<!ELEMENT SettlInstMsgID (#PCDATA)> <!ATTLIST SettlInstMsgID FIXTag CDATA #FIXED '777' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SettlInstMsgID' ComponentType CDATA #FIXED 'Field' >
778	NoSettlInst	NumInGroup	Number of settlement instructions within repeating group.	<!ELEMENT NoSettlInst (#PCDATA)> <!ATTLIST NoSettlInst FIXTag CDATA #FIXED '778' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSettlInst' ComponentType CDATA #FIXED 'Field' >
779	LastUpdateTime	UTCTimestamp	Timestamp of last update to data item (or creation if no updates made since creation).	<!ELEMENT LastUpdateTm (#PCDATA)> <!ATTLIST LastUpdateTm FIXTag CDATA #FIXED '779' DataType CDATA #FIXED 'UTCTimestamp' FullName CDATA #FIXED 'LastUpdateTime' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

780	AllocSettlInstType	int	Used to indicate whether settlement instructions are provided on an allocation instruction message, and if not, how they are to be derived. Valid values: 0 = use default instructions 1 = derive from parameters provided 2 = full details provided 3 = SSI db ids provided 4 = phone for instructions	<!ELEMENT AllocSettlInstTyp EMPTY> <!ATTLIST AllocSettlInstTyp FIXTag CDATA #FIXED '780' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocSettlInstType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (useDefaultInstructions | deriveFromParametersProvided | fullDetailsProvided | SSIDbIdsProvided | phoneForInstructions) #IMPLIED >
781	NoSettlPartyIDs	NumInGroup	Number of SettlPartyID (782), SettlPartyIDSource (783), and SettlPartyRole (784) entries	<!ELEMENT NoSettlPtyIDs (#PCDATA)> <!ATTLIST NoSettlPtyIDs FIXTag CDATA #FIXED '781' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSettlPartyIDs' ComponentType CDATA #FIXED 'Field' >
782	SettlPartyID	String	PartyID value within a settlement parties component. Nested repeating group. Same values as PartyID (448)	<!ELEMENT SettlPtyID (#PCDATA)> <!ATTLIST SettlPtyID FIXTag CDATA #FIXED '782' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SettlPartyID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

783	SettlPartyIDSource	char	PartyIDSource value within a settlement parties component. Same values as PartyIDSource (447)	<!ELEMENT SettlPtyIDSrc (#PCDATA)> <!ATTLIST SettlPtyIDSrc FIXTag CDATA #FIXED '783' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'SettlPartyIDSource' ComponentType CDATA #FIXED 'Field' >
784	SettlPartyRole	int	PartyRole value within a settlement parties component. Same values as PartyRole (452)	<!ELEMENT SettlPtyRole (#PCDATA)> <!ATTLIST SettlPtyRole FIXTag CDATA #FIXED '784' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SettlPartyRole' ComponentType CDATA #FIXED 'Field' >
785	SettlPartySubID	String	PartySubID value within a settlement parties component. Same values as PartySubID (523)	<!ELEMENT SettlPtySubID (#PCDATA)> <!ATTLIST SettlPtySubID FIXTag CDATA #FIXED '785' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SettlPartySubID' ComponentType CDATA #FIXED 'Field' >
786	SettlPartySubIDType	int	Type of SettlPartySubID (785) value. Same values as PartySubIDType (803)	<!ELEMENT SettlPtySubIDTyp (#PCDATA)> <!ATTLIST SettlPtySubIDTyp FIXTag CDATA #FIXED '786' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SettlPartySubIDType' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

787	DlvyInstType	char	Used to indicate whether a delivery instruction is used for securities or cash settlement. Valid values: S = securities C = cash	<!ELEMENT DlvyInstTyp EMPTY> <!ATTLIST DlvyInstTyp FIXTag CDATA #FIXED '787' DataType CDATA #FIXED 'char' FullName CDATA #FIXED 'DlvyInstType' ComponentType CDATA #FIXED 'Field' Value (S | C) #REQUIRED SDValue (securities | cash) #IMPLIED >
788	TerminationType	int	Type of financing termination. Valid values: 1 = Overnight 2 = Term 3 = Flexible 4 = Open	<!ELEMENT TrminationTyp EMPTY> <!ATTLIST TrminationTyp FIXTag CDATA #FIXED '788' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TerminationType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (Overnight | Term | Flexible | Open) #IMPLIED >
789	NextExpectedMsgSeqNum	SeqNum	Next expected MsgSeqNum value to be received.	[na - not used in FIXML DTD]
790	OrdStatusReqID	String	Can be used to uniquely identify a specific Order Status Request message.	<!ELEMENT OrdStatReqID (#PCDATA)> <!ATTLIST OrdStatReqID FIXTag CDATA #FIXED '790' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'OrdStatusReqID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

791	SettlInstReqID	String	Unique ID of settlement instruction request message	`<!ELEMENT SettlInstReqID (#PCDATA)>`
				`<!ATTLIST SettlInstReqID`
				`FIXTag CDATA #FIXED '791'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'SettlInstReqID'`
				`ComponentType CDATA #FIXED 'Field' >`

792	SettlInstReqRejCode	int	Identifies reason for rejection (of a settlement instruction request message).
			Valid values:
			0 = unable to process request (e.g. database unavailable)
			1 = unknown account
			2 = no matching settlement instructions found
			99 = other
				`<!ELEMENT SettlInstReqRejCode EMPTY>`
				`<!ATTLIST SettlInstReqRejCode`
				`FIXTag CDATA #FIXED '792'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'SettlInstReqRejCode'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 99 ) #REQUIRED`
				`SDValue ( unableToProcessRequest | unknownAccount | noMatchingSettlementInstructionsFound | other ) #IMPLIED >`

793	SecondaryAllocID	String	Secondary allocation identifier. Unlike the AllocID (70), this can be shared across a number of allocation instruction or allocation report messages, thereby making it possible to pass an identifier for an original allocation message on multiple messages (e.g. from one party to a second to a third, across cancel and replace messages etc.).	`<!ELEMENT ScndAllocID (#PCDATA)>`
				`<!ATTLIST ScndAllocID`
				`FIXTag CDATA #FIXED '793'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'SecondaryAllocID'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

794	AllocReportType	int	Describes the specific type or purpose of an Allocation Report message Valid values: 3 = Sellside Calculated Using Preliminary (includes MiscFees and NetMoney) 4 = Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney) 5 = Warehouse recap 8 = Request to Intermediary	<!ELEMENT AllocRptTyp EMPTY> <!ATTLIST AllocRptTyp FIXTag CDATA #FIXED '794' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocReportType' ComponentType CDATA #FIXED 'Field' Value (3 | 4 | 5 | 8) #REQUIRED SDValue (SellsideCalculatedUsingPreliminary | SellsideCalculatedWithoutPreliminary | WarehouseRecap | RequestToIntermediary) #IMPLIED >
795	AllocReportRefID	String	Reference identifier to be used with AllocTransType (71) = Replace or Cancel	<!ELEMENT AllocRptRefID (#PCDATA)> <!ATTLIST AllocRptRefID FIXTag CDATA #FIXED '795' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AllocReportRefID' ComponentType CDATA #FIXED 'Field' >
796	AllocCancReplaceRea son	int	Reason for cancelling or replacing an Allocation Instruction or Allocation Report message Valid values: 1 = Original details incomplete/incorrect 2 = Change in underlying order details 99 = Other	<!ELEMENT AllocCancRplcRsn EMPTY> <!ATTLIST AllocCancRplcRsn FIXTag CDATA #FIXED '796' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocCancReplaceReason' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 99) #REQUIRED SDValue (OriginalDetailsIncorrect | ChangeInUnderlyingOrderDetails | Other) #IMPLIED >

Deleted: April30, 2003

797	CopyMsgIndicator	Boolean	Indicates whether or not this message is a drop copy of another message.	<!ELEMENT CopyMsgInd (#PCDATA)> <!ATTLIST CopyMsgInd FIXTag CDATA #FIXED '797' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'CopyMsgIndicator' ComponentType CDATA #FIXED 'Field' >
798	AllocAccountType	int	Type of account associated with a confirmation or other trade-level message Valid values: 1 = Account is carried on customer Side of Books 2 = Account is carried on non-Customer Side of books 3 = House Trader 4 = Floor Trader 6 = Account is carried on non-customer side of books and is cross margined 7 = Account is house trader and is cross margined 8 = Joint Backoffice Account (JBO)	<!ELEMENT AllocAcctTyp EMPTY> <!ATTLIST AllocAcctTyp FIXTag CDATA #FIXED '798' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocAccountType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 6 | 7 | 8) #REQUIRED SDValue (AccountIsCarriedOnCustomerSideOfBooks | AccountIsCarriedOnNonCustomerSideOfBooks | HouseTrader | FloorTrader | AccountIsCarriedOnNoncustomerSideOfBooksAndIsCrossMargined | AccountIsHouseTraderAndIsCrossMargined | JBO) #IMPLIED >
799	OrderAvgPx	Price	Average price for a specific order	<!ELEMENT OrdAvgPx (#PCDATA)> <!ATTLIST OrdAvgPx FIXTag CDATA #FIXED '799' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'OrderAvgPx' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

800	OrderBookingQty	Qty	Quantity of the order that is being booked out as part of an Allocation Instruction or Allocation Report message	<!ELEMENT OrdBkngQty (#PCDATA)> <!ATTLIST OrdBkngQty FIXTag CDATA #FIXED '800' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'OrderBookingQty' ComponentType CDATA #FIXED 'Field' >
801	NoSettlPartySubIDs	NumInGroup	Number of SettlPartySubID (785) and SettlPartySubIDType (786) entries	<!ELEMENT NoSettlPtySubIDs (#PCDATA)> <!ATTLIST NoSettlPtySubIDs FIXTag CDATA #FIXED '801' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoSettlPartySubIDs' ComponentType CDATA #FIXED 'Field' >
802	NoPartySubIDs	NumInGroup	Number of PartySubID (523)and PartySubIDType (803) entries	<!ELEMENT NoPtySubIDs (#PCDATA)> <!ATTLIST NoPtySubIDs FIXTag CDATA #FIXED '802' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoPartySubIDs' ComponentType CDATA #FIXED 'Field' >
803	PartySubIDType	int	Type of PartySubID (523) value Example values: 1 = Firm 2 = Person 3 = System 4 = Application 5 = Full legal name of firm 6 = Postal address (inclusive of street address, location, and postal code) 7 = Phone number 8 = Email address 9 = Contact name	<!ELEMENT PtySubIDTyp EMPTY> <!ATTLIST PtySubIDTyp FIXTag CDATA #FIXED '803' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PartySubIDType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 4000) #REQUIRED SDValue (Firm | Person | System | Application | FullLegalNameOfFirm |

Deleted: April30, 2003

			10 = Securities account number (for settlement instructions) 11 = Registration number (for settlement instructions and confirmations) 12 = Registered address (for confirmation purposes) 13 = Regulatory status (for confirmation purposes) 14 = Registration name (for settlement instructions) 15 = Cash account number (for settlement instructions) 16 = BIC 17 = CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) 18 = Registered address 19 = Fund/account name 20 = Telex number 21 = Fax number 22 = Securities account name 23 = Cash account name 24 = Department 25 = Location / Desk 26 = Position Account Type 4000+ = Reserved and available for bi-laterally agreed upon user defined values	PostalAddress | PhoneNumber | EmailAddress | ContactName | SecuritiesAccountNumber | RegistrationNumber | RegisteredAddress | RegulatoryStatus | RegistrationName | CashAccount | BIC | CSDParticipantmemberCode | RegisteredAddress | FundaccountName | TelexNumber | FaxNumber | SecuritiesAccountName | CashAccountName | Department | LocationDesk | PositionAccountType | ReservedAndAvailableForBilaterallyAgreedUponUserDefinedValues) #IMPLIED >
804	NoNestedPartySubIDs	NumInGroup	Number of NestedPartySubID (545) and NestedPartySubIDType (805) entries	<!ELEMENT NoNstPtySubIDs (#PCDATA)> <!ATTLIST NoNstPtySubIDs FIXTag CDATA #FIXED '804' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNestedPartySubIDs' ComponentType CDATA #FIXED 'Field' >

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Deleted: April30, 2003

805	NestedPartySubIDType	int	Type of NestedPartySubID (545) value. Same values as PartySubIDType (803)	<!ELEMENT NstPtySubIDTyp (#PCDATA)> <!ATTLIST NstPtySubIDTyp FIXTag CDATA #FIXED '805' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'NestedPartySubIDType' ComponentType CDATA #FIXED 'Field' >
806	NoNested2PartySubIDs	NumInGroup	Number of Nested2PartySubID (760) and Nested2PartySubIDType (807) entries. Second instance of <NestedParties>.	<!ELEMENT NoNst2PtySubIDs (#PCDATA)> <!ATTLIST NoNst2PtySubIDs FIXTag CDATA #FIXED '806' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNested2PartySubIDs' ComponentType CDATA #FIXED 'Field' >
807	Nested2PartySubIDType	int	Type of Nested2PartySubID (760) value. Second instance of <NestedParties>. Same values as PartySubIDType (803)	<!ELEMENT Nst2PtySubIDTyp (#PCDATA)> <!ATTLIST Nst2PtySubIDTyp FIXTag CDATA #FIXED '807' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'Nested2PartySubIDType' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

808	AllocIntermedReqType	int	Response to allocation to be communicated to a counterparty through an intermediary, i.e. clearing house. Used in conjunction with AllocType = "Request to Intermediary" and AllocReportType = "Request to Intermediary" Valid values: 1 = Pending Accept 2 = Pending Release 3 = Pending Reversal 4 = Accept 5 = Block Level Reject 6 = Account Level Reject	<!ELEMENT AllocIntermedReqTyp EMPTY> <!ATTLIST AllocIntermedReqTyp FIXTag CDATA #FIXED '808' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocIntermedReqType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (PendingAccept | PendingRelease | PendingReversal | Accept | BlockLevelReject | AccountLevelReject) #IMPLIED >
~~809~~	(Not Defined)	n/a	This field has not been defined.	[na - not used in FIXML DTD]
810	UnderlyingPx	Price	Underlying price associate with a derivative instrument.	<!ELEMENT UndPx (#PCDATA)> <!ATTLIST UndPx FIXTag CDATA #FIXED '810' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingPx' ComponentType CDATA #FIXED 'Field' >
811	PriceDelta	float	Delta calculated from theoretical price	<!ELEMENT PxDelta (#PCDATA)> <!ATTLIST PxDelta FIXTag CDATA #FIXED '811' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'PriceDelta' ComponentType CDATA #FIXED 'Field' >

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Deleted: April30, 2003

812	ApplQueueMax	int	Used to specify the maximum number of application messages that can be queued bedore a corrective action needs to take place to resolve the queuing issue.	`<!ELEMENT ApplQuMax (#PCDATA)>`
				`<!ATTLIST ApplQuMax`
				`FIXTag CDATA #FIXED '812'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'ApplQueueMax'`
				`ComponentType CDATA #FIXED 'Field' >`

813	ApplQueueDepth	int	Current number of application messages that were queued at the time that the message was created by the counterparty.	`<!ELEMENT ApplQuDepth (#PCDATA)>`
				`<!ATTLIST ApplQuDepth`
				`FIXTag CDATA #FIXED '813'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'ApplQueueDepth'`
				`ComponentType CDATA #FIXED 'Field' >`

814	ApplQueueResolution	int	Resolution taken when ApplQueueDepth (813) exceeds ApplQueueMax (812) or system specified maximum queue size.
			
			Valid values:
			0 = No action taken
			1 = Queue flushed
			2 = Overlay last
			3 = End session
				`<!ELEMENT ApplQuResolution EMPTY>`
				`<!ATTLIST ApplQuResolution`
				`FIXTag CDATA #FIXED '814'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'ApplQueueResolution'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 ) #REQUIRED`
				`SDValue ( NoActionTaken | QueueFlushed | OverlayLast | EndSession ) #IMPLIED >`

Deleted: April30, 2003

815	ApplQueueAction	int	Action to take to resolve an application message queue (backlog). Valid values: 0 = No action taken 1 = Queue flushed 2 = Overlay last 3 = End session	<!ELEMENT ApplQuActn EMPTY> <!ATTLIST ApplQuActn FIXTag CDATA #FIXED '815' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ApplQueueAction' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (NoActionTaken | QueueFlushed | OverlayLast | EndSession) #IMPLIED >
816	NoAltMDSource	NumInGroup	Number of alternative market data sources	<!ELEMENT NoAltMDSrc (#PCDATA)> <!ATTLIST NoAltMDSrc FIXTag CDATA #FIXED '816' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoAltMDSource' ComponentType CDATA #FIXED 'Field' >
817	AltMDSourceID	String	Session layer source for market data (For the standard FIX session layer, this would be the TargetCompID (56) where market data can be obtained).	<!ELEMENT AltMDSrcID (#PCDATA)> <!ATTLIST AltMDSrcID FIXTag CDATA #FIXED '817' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AltMDSourceID' ComponentType CDATA #FIXED 'Field' >
818	SecondaryTradeReportID	String	Secondary trade report identifier - can be used to associate an additional identifier with a trade.	<!ELEMENT ScndTrdRptID (#PCDATA)> <!ATTLIST ScndTrdRptID FIXTag CDATA #FIXED '818' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecondaryTradeReportID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

819	AvgPxIndicator	int	Average Pricing Indicator
			Valid values:
			0 = No Average Pricing
			1 = Trade is part of an average price group identified by the TradeLinkID
			2 = Last Trade in the average price group identified by the TradeLinkID
				`<!ELEMENT AvgPxInd EMPTY>`
				`<!ATTLIST AvgPxInd`
				`FIXTag CDATA #FIXED '819'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'AvgPxIndicator'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 ) #REQUIRED`
				`SDValue ( NoAveragePricing | TradeAveragePriceGroup | LastTradeAveragePriceGroup ) #IMPLIED >`

820	TradeLinkID	String	Used to link a group of trades together. Useful for linking a group of trades together for average price calculations.	`<!ELEMENT TrdLinkID (#PCDATA)>`
				`<!ATTLIST TrdLinkID`
				`FIXTag CDATA #FIXED '820'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'TradeLinkID'`
				`ComponentType CDATA #FIXED 'Field' >`

821	OrderInputDevice	String	Specific device number, terminal number or station where order was entered	`<!ELEMENT OrdInptDev (#PCDATA)>`
				`<!ATTLIST OrdInptDev`
				`FIXTag CDATA #FIXED '821'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'OrderInputDevice'`
				`ComponentType CDATA #FIXED 'Field' >`

822	UnderlyingTradingSessionID	String	Trading Session in which the underlying instrument trades	`<!ELEMENT UndTrdgSessID (#PCDATA)>`
				`<!ATTLIST UndTrdgSessID`
				`FIXTag CDATA #FIXED '822'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'UnderlyingTradingSessionID'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

823	UnderlyingTradingSessionSubID	String	Trading Session sub identifier in which the underlying instrument trades	<!ELEMENT UndTrdgSessSubID (#PCDATA)> <!ATTLIST UndTrdgSessSubID FIXTag CDATA #FIXED '823' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingTradingSessionSubID' ComponentType CDATA #FIXED 'Field' >
824	TradeLegRefID	String	Reference to the leg of a multileg instrument to which this trade refers	<!ELEMENT TrdLegRefID (#PCDATA)> <!ATTLIST TrdLegRefID FIXTag CDATA #FIXED '824' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TradeLegRefID' ComponentType CDATA #FIXED 'Field' >
825	ExchangeRule	String	Used to report any exchange rules that apply to this trade. Primarily intended for US futures markets. Certain trading practices are permitted by the CFTC, such as large lot trading, block trading, all or none trades. If the rules are used, the exchanges are required to indicate these rules on the trade.	<!ELEMENT ExchRule (#PCDATA)> <!ATTLIST ExchRule FIXTag CDATA #FIXED '825' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'ExchangeRule' ComponentType CDATA #FIXED 'Field' >
826	TradeAllocIndicator	int	Identifies how the trade is to be allocated Valid values: 0 = Allocation not required 1 = Allocation required (give up trade) allocation information not provided (incomplete) 2 = Use allocation provided with the trade	<!ELEMENT TrdAllocInd EMPTY> <!ATTLIST TrdAllocInd FIXTag CDATA #FIXED '826' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeAllocIndicator' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (AllocationNotRequired | AllocationRequiredAllocationInformationNotProvided | UseAllocationProvidedWithTheTrade) #IMPLIED >

Deleted: April30, 2003

827	ExpirationCycle	int	Part of trading cycle when an instrument expires. Field is applicable for derivatives. Valid values: 0 = Expire on trading session close (default) 1 = Expire on trading session open	<!ELEMENT ExpirationCycle EMPTY> <!ATTLIST ExpirationCycle FIXTag CDATA #FIXED '827' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'ExpirationCycle' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (ExpireOnTradingSessionClose | ExpireOnTradingSessionOpen) #IMPLIED >
828	TrdType	int	Type of Trade: Valid values: 0 = Regular Trade 1 = Block Trade 2 = EFP (Exchange for Physical) 3 = Transfer 4 = Late Trade 5 = T Trade 6 = Weighted Average Price Trade 7 = Bunched Trade 8 = Late Bunched Trade 9 =Prior Reference Price Trade 10 = After Hours Trade	<!ELEMENT TrdTyp EMPTY> <!ATTLIST TrdTyp FIXTag CDATA #FIXED '828' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TrdType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10) #REQUIRED SDValue (RegularTrade | BlockTrade | EFP | Transfer | LateTrade | TTrade | WeightedAveragePriceTrade | BunchedTrade | LateBunchedTrade | PriorReferencePriceTrade | AfterHoursTrade) #IMPLIED >
829	TrdSubType	int	Further qualification to the trade type	<!ELEMENT TrdSubTyp (#PCDATA)> <!ATTLIST TrdSubTyp FIXTag CDATA #FIXED '829' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TrdSubType' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

830	TransferReason	String	Reason trade is being transferred	<!ELEMENT TransferRsn (#PCDATA)> <!ATTLIST TransferRsn FIXTag CDATA #FIXED '830' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TransferReason' ComponentType CDATA #FIXED 'Field' >
831	AsgnReqID	String	Unique identifier for the Assignment Report Request	<!ELEMENT AsgnReqID (#PCDATA)> <!ATTLIST AsgnReqID FIXTag CDATA #FIXED '831' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AsgnReqID' ComponentType CDATA #FIXED 'Field' >
832	TotNumAssignmentReports	int	Total Number of Assignment Reports being returned to a firm	<!ELEMENT TotNumAsgnRpts (#PCDATA)> <!ATTLIST TotNumAsgnRpts FIXTag CDATA #FIXED '832' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNumAssignmentReports' ComponentType CDATA #FIXED 'Field' >
833	AsgnRptID	String	Unique identifier for the Assignment Report	<!ELEMENT AsgnRptID (#PCDATA)> <!ATTLIST AsgnRptID FIXTag CDATA #FIXED '833' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AsgnRptID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

834	ThresholdAmount	PriceOffset	Amount that a position has to be in the money before it is exercised.	`<!ELEMENT ThresholdAmt (#PCDATA)>`
				`<!ATTLIST ThresholdAmt`
				`FIXTag CDATA #FIXED '834'`
				`DataType CDATA #FIXED 'PriceOffset'`
				`FullName CDATA #FIXED 'ThresholdAmount'`
				`ComponentType CDATA #FIXED 'Field' >`

835	PegMoveType	int	Describes whether peg is static or floats
			
			Valid Values
			0 = Floating (default)
			1 = Fixed
				`<!ELEMENT PegMoveTyp EMPTY>`
				`<!ATTLIST PegMoveTyp`
				`FIXTag CDATA #FIXED '835'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'PegMoveType'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 ) #REQUIRED`
				`SDValue ( Floating | Fixed ) #IMPLIED >`

836	PegOffsetType	int	Type of Peg Offset value
			
			Valid Values
			0 = Price (default)
			1 = Basis Points
			2 = Ticks
			3 = Price Tier / Level
				`<!ELEMENT PegOfstTyp EMPTY>`
				`<!ATTLIST PegOfstTyp`
				`FIXTag CDATA #FIXED '836'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'PegOffsetType'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 ) #REQUIRED`
				`SDValue ( Price | BasisPoints | Ticks | PriceTierLevel ) #IMPLIED >`

Deleted: April30, 2003

837	PegLimitType	int	Type of Peg Limit Valid Values 0 = Or better (default) - price improvement allowed 1 = Strict – limit is a strict limit 2 = Or worse – for a buy the peg limit is a minimum and for a sell the peg limit is a maximum (for use for orders which have a price range)	<!ELEMENT PegLimitTyp EMPTY> <!ATTLIST PegLimitTyp FIXTag CDATA #FIXED '837' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PegLimitType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (OrBetter | Strict | OrWorse) #IMPLIED >
838	PegRoundDirection	int	If the calculated peg price is not a valid tick price, specifies whether to round the price to be more or less aggressive Valid Values 1 = More aggressive – on a buy order round the price up round up to the nearest tick, on a sell round down to the nearest tick 2 = More passive – on a buy order round down to nearest tick on a sell order round up to nearest tick	<!ELEMENT PegRndDirctn EMPTY> <!ATTLIST PegRndDirctn FIXTag CDATA #FIXED '838' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PegRoundDirection' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (MoreAggressive | MorePassive) #IMPLIED >
839	PeggedPrice	Price	The price the order is currently pegged at	<!ELEMENT PeggedPx (#PCDATA)> <!ATTLIST PeggedPx FIXTag CDATA #FIXED '839' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'PeggedPrice' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

840	PegScope	int	The scope of the peg Valid values: 1 = Local (Exchange, ECN, ATS) 2 = National 3 = Global 4 = National excluding local	<!ELEMENT PegScope EMPTY> <!ATTLIST PegScope FIXTag CDATA #FIXED '840' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'PegScope' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (LocalExchangeECNATS | National | Global | NationalExcludingLocal) #IMPLIED >
841	DiscretionMoveType	int	Describes whether discretionay price is static or floats Valid Values 0 = Floating (default) 1 = Fixed	<!ELEMENT DsctnMoveTyp EMPTY> <!ATTLIST DsctnMoveTyp FIXTag CDATA #FIXED '841' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DiscretionMoveType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Floating | Fixed) #IMPLIED >
842	DiscretionOffsetType	int	Type of Discretion Offset value Valid Values 0 = Price (default) 1 = Basis Points 2 = Ticks 3 = Price Tier / Level	<!ELEMENT DsctnOfstTyp EMPTY> <!ATTLIST DsctnOfstTyp FIXTag CDATA #FIXED '842' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DiscretionOffsetType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Price | BasisPoints | Ticks | PriceTierLevel) #IMPLIED >

Deleted: April30, 2003

843	DiscretionLimitType	int	Type of Discretion Limit Valid Values 0 = Or better (default) - price improvement allowed 1 = Strict – limit is a strict limit 2 = Or worse – for a buy the discretion price is a minimum and for a sell the discretion price is a maximum (for use for orders which have a price range)	<!ELEMENT DsctnLimitTyp EMPTY> <!ATTLIST DsctnLimitTyp FIXTag CDATA #FIXED '843' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DiscretionLimitType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (OrBetter | Strict | OrWorse) #IMPLIED >
844	DiscretionRoundDirection	int	If the calculated discretionary price is not a valid tick price, specifies whether to round the price to be more or less aggressive Valid Values 1 = More aggressive – on a buy order round the price up round up to the nearest tick, on a sell round down to the nearest tick 2 = More passive – on a buy order round down to nearest tick on a sell order round up to nearest tick	<!ELEMENT DsctnRndDirctn EMPTY> <!ATTLIST DsctnRndDirctn FIXTag CDATA #FIXED '844' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DiscretionRoundDirection' ComponentType CDATA #FIXED 'Field' Value (1 | 2) #REQUIRED SDValue (MoreAggressive | MorePassive) #IMPLIED >
845	DiscretionPrice	Price	The current discretionary price of the order	<!ELEMENT DsctnPx (#PCDATA)> <!ATTLIST DsctnPx FIXTag CDATA #FIXED '845' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'DiscretionPrice' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

846	DiscretionScope	int	The scope of the discretion Valid values: 1 = Local (Exchange, ECN, ATS) 2 = National 3 = Global 4 = National excluding local	<!ELEMENT DsctnScope EMPTY> <!ATTLIST DsctnScope FIXTag CDATA #FIXED '846' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DiscretionScope' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (LocalExchangeECNATS | National | Global | NationalExcludingLocal) #IMPLIED >
847	TargetStrategy	int	The target strategy of the order Example Values 1 = VWAP 2 = Participate (i.e. aim to be x percent of the market volume) 3 = Mininize market impact 1000+ = Reserved and available for bi-laterally agreed upon user defined values	<!ELEMENT TgtStrategy EMPTY> <!ATTLIST TgtStrategy FIXTag CDATA #FIXED '847' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TargetStrategy' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 1000) #REQUIRED SDValue (VWAP | Participate | MininizeMarketImpact | ReservedAndAvailableForBilaterallyAgreedUponUserDefinedValues) #IMPLIED >
848	TargetStrategyParameters	String	Field to allow further specification of the TargetStrategy – usage to be agreed between counterparties	<!ELEMENT TgtStrategyParameters (#PCDATA)> <!ATTLIST TgtStrategyParameters FIXTag CDATA #FIXED '848' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TargetStrategyParameters' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

849	ParticipationRate	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)	<!ELEMENT ParticipationRt (#PCDATA)> <!ATTLIST ParticipationRt FIXTag CDATA #FIXED '849' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'ParticipationRate' ComponentType CDATA #FIXED 'Field' >
850	TargetStrategyPerformance	float	For communication of the performance of the order versus the target strategy	<!ELEMENT TgtStrategyPerformance (#PCDATA)> <!ATTLIST TgtStrategyPerformance FIXTag CDATA #FIXED '850' DataType CDATA #FIXED 'float' FullName CDATA #FIXED 'TargetStrategyPerformance' ComponentType CDATA #FIXED 'Field' >
851	LastLiquidityInd	int	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled. Valid values: 1 = Added Liquidity 2 = Removed Liquidity 3 = Liquidity Routed Out	<!ELEMENT LastLqdtyInd EMPTY> <!ATTLIST LastLqdtyInd FIXTag CDATA #FIXED '851' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'LastLiquidityInd' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (AddedLiquidity | RemovedLiquidity | LiquidityRoutedOut) #IMPLIED >

Deleted: April30, 2003

<table>
<tr><td>852</td><td>PublishTrdIndicator</td><td>Boolean</td><td>Indicates if a trade should be reported via a market reporting service.

Valid values:
Y = Report trade
N = Do not report trade</td><td><!ELEMENT PubTrdInd EMPTY>
<!ATTLIST PubTrdInd
FIXTag CDATA #FIXED '852'
DataType CDATA #FIXED 'Boolean'
FullName CDATA #FIXED 'PublishTrdIndicator'
ComponentType CDATA #FIXED 'Field'
Value (Y | N) #REQUIRED
SDValue (ReportTrade | DoNotReportTrade) #IMPLIED ></td></tr>
<tr><td>853</td><td>ShortSaleReason</td><td>int</td><td>Reason for short sale.

Valid values:
0 = Dealer Sold Short
1 = Dealer Sold Short Exempt
2 = Selling Customer Sold Short
3 = Selling Customer Sold Short Exempt
4 = Qualifed Service Representative (QSR) or Automatic Giveup (AGU) Contra Side Sold Short
5 = QSR or AGU Contra Side Sold Short Exempt</td><td><!ELEMENT ShrtSaleRsn EMPTY>
<!ATTLIST ShrtSaleRsn
FIXTag CDATA #FIXED '853'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'ShortSaleReason'
ComponentType CDATA #FIXED 'Field'
Value (0 | 1 | 2 | 3 | 4 | 5) #REQUIRED
SDValue (DealerSoldShort | DealerSoldShortExempt | SellingCustomerSoldShort | SellingCustomerSoldShortExempt | QSROrAGUContraSideSoldShort | QSROrAGUContraSideSoldShortExempt) #IMPLIED ></td></tr>
</table>

Deleted: April30, 2003

854	QtyType	int	Type of quantity specified in a quantity field: Valid values: 0 = Units (shares, par, currency) 1 = Contracts (if used - should specify ContractMultiplier (tag 231))	<!ELEMENT QtyTyp EMPTY> <!ATTLIST QtyTyp FIXTag CDATA #FIXED '854' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'QtyType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Units | Contracts) #IMPLIED >
855	SecondaryTrdType	int	Additional TrdType (see tag 828) assigned to a trade by trade match system.	<!ELEMENT ScndTrdTyp EMPTY> <!ATTLIST ScndTrdTyp FIXTag CDATA #FIXED '855' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'SecondaryTrdType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10) #REQUIRED SDValue (RegularTrade | BlockTrade | EFP | Transfer | LateTrade | TTrade | WeightedAveragePriceTrade | BunchedTrade | LateBunchedTrade | PriorReferencePriceTrade | AfterHoursTrade) #IMPLIED >

Deleted: April30, 2003

856	TradeReportType	int	Type of Trade Report Valid values: 0 = Submit 1 = Alleged 2 = Accept 3 = Decline 4 = Addendum 5 = No/Was 6 = Trade Report Cancel 7 = Locked In Trade Break	<!ELEMENT TrdRptTyp EMPTY> <!ATTLIST TrdRptTyp FIXTag CDATA #FIXED '856' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TradeReportType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7) #REQUIRED SDValue (Submit | Alleged | Accept | Decline | Addendum | NoWas | TradeReportCancel | LockedInTradeBreak) #IMPLIED >
857	AllocNoOrdersType	int	Indicates how the orders being booked and allocated by an Allocation Instruction or Allocation Report message are identified, i.e. by explicit definition in the NoOrders group or not. Value values: 0 = Not specified 1 = Explicit list provided	<!ELEMENT AllocNoOrdsTyp EMPTY> <!ATTLIST AllocNoOrdsTyp FIXTag CDATA #FIXED '857' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AllocNoOrdersType' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (NotSpecified | ExplicitListProvided) #IMPLIED >
858	SharedCommission	Amt	Commission to be shared with a third party, e.g. as part of a directed brokerage commission sharing arrangement.	<!ELEMENT SharedComm (#PCDATA)> <!ATTLIST SharedComm FIXTag CDATA #FIXED '858' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'SharedCommission' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

859	ConfirmReqID	String	Unique identifier for a Confirmation Request message	`<!ELEMENT CnfmReqID (#PCDATA)>`
				`<!ATTLIST CnfmReqID`
				`FIXTag CDATA #FIXED '859'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'ConfirmReqID'`
				`ComponentType CDATA #FIXED 'Field' >`

860	AvgParPx	Price	Used to express average price as percent of par (used where AvgPx field is expressed in some other way)	`<!ELEMENT AvgParPx (#PCDATA)>`
				`<!ATTLIST AvgParPx`
				`FIXTag CDATA #FIXED '860'`
				`DataType CDATA #FIXED 'Price'`
				`FullName CDATA #FIXED 'AvgParPx'`
				`ComponentType CDATA #FIXED 'Field' >`

861	ReportedPx	Price	Reported price (used to differentiate from AvgPx on a confirmation of a marked-up or marked-down principal trade)	`<!ELEMENT RptedPx (#PCDATA)>`
				`<!ATTLIST RptedPx`
				`FIXTag CDATA #FIXED '861'`
				`DataType CDATA #FIXED 'Price'`
				`FullName CDATA #FIXED 'ReportedPx'`
				`ComponentType CDATA #FIXED 'Field' >`

862	NoCapacities	NumInGroup	Number of repeating OrderCapacity entries.	`<!ELEMENT NoCapacities (#PCDATA)>`
				`<!ATTLIST NoCapacities`
				`FIXTag CDATA #FIXED '862'`
				`DataType CDATA #FIXED 'NumInGroup'`
				`FullName CDATA #FIXED 'NoCapacities'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

863	OrderCapacityQty	Qty	Quantity executed under a specific OrderCapacity (e.g. quantity executed as agent, quantity executed as principal)	<!ELEMENT OrdCpctyQty (#PCDATA)> <!ATTLIST OrdCpctyQty FIXTag CDATA #FIXED '863' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'OrderCapacityQty' ComponentType CDATA #FIXED 'Field' >
864	NoEvents	NumInGroup	Number of repeating EventType entries.	<!ELEMENT NoEvents (#PCDATA)> <!ATTLIST NoEvents FIXTag CDATA #FIXED '864' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoEvents' ComponentType CDATA #FIXED 'Field' >
865	EventType	int	Code to represent the type of event Valid values: 1 = Put 2 = Call 3 = Tender 4 = Sinking Fund Call 99 = Other	<!ELEMENT EventTyp EMPTY> <!ATTLIST EventTyp FIXTag CDATA #FIXED '865' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'EventType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 99) #REQUIRED SDValue (Put | Call | Tender | SinkingFundCall | Other) #IMPLIED >
866	EventDate	LocalMktDate	Date of event	<!ELEMENT EventDt (#PCDATA)> <!ATTLIST EventDt FIXTag CDATA #FIXED '866' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'EventDate' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

867	EventPx	Price	Predetermined price of issue at event, if applicable	<!ELEMENT EventPx (#PCDATA)> <!ATTLIST EventPx FIXTag CDATA #FIXED '867' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'EventPx' ComponentType CDATA #FIXED 'Field' >
868	EventText	String	Comments related to the event.	<!ELEMENT EventText (#PCDATA)> <!ATTLIST EventText FIXTag CDATA #FIXED '868' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'EventText' ComponentType CDATA #FIXED 'Field' >
869	PctAtRisk	Percentage	Percent at risk due to lowest possible call.	<!ELEMENT PctAtRisk (#PCDATA)> <!ATTLIST PctAtRisk FIXTag CDATA #FIXED '869' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'PctAtRisk' ComponentType CDATA #FIXED 'Field' >
870	NoInstrAttrib	NumInGroup	Number of repeating InstrAttribType entries.	<!ELEMENT NoInstrAttrib (#PCDATA)> <!ATTLIST NoInstrAttrib FIXTag CDATA #FIXED '870' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoInstrAttrib' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

871	InstrAttribType	int	Code to represent the type of instrument attribute Valid values: 1 = Flat (securities pay interest on a current basis but are traded without interest) 2 = Zero coupon 3 = Interest bearing (for Euro commercial paper when not issued at discount) 4 = No periodic payments 5 = Variable rate 6 = Less fee for put 7 = Stepped coupon 8 = Coupon period (if not semi-annual). Supply redemption date in the InstrAttribValue (872) field 9 = When [and if] issued 10 = Original issue discount 11 = Callable, puttable 12 = Escrowed to Maturity 13 = Escrowed to redemption date – callable. Supply redemption date in the InstrAttribValue (872) field 14 = Prerefunded 15 = In default 16 = Unrated 17 = Taxable 18 = Indexed 19 = Subject to Alternative Minimum Tax 20 = Original issue discount price. Supply price in the InstrAttribValue (872) field 21 = Callable below maturity value 22 = Callable without notice by mail to holder unless registered 99 = Text. Supply the text of the attribute or disclaimer in the InstrAttribValue (872) field	<!ELEMENT InstrAttribTyp EMPTY> <!ATTLIST InstrAttribTyp FIXTag CDATA #FIXED '871' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'InstrAttribType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 99) #REQUIRED SDValue (Flat | ZeroCoupon | InterestBearing | NoPeriodicPayments | VariableRate | LessFeeForPut | SteppedCoupon | CouponPeriod | WhenIssued | OriginalIssueDiscount | CallablePuttable | EscrowedToMaturity | EscrowedToRedemptionDate | Prerefunded | InDefault | Unrated | Taxable | Indexed | SubjectToAlternativeMinimumTax | OriginalIssueDiscountPrice | CallableBelowMaturityValue | CallableWithoutNoticeByMailToHolderUnlessRegistered | Text) #IMPLIED >

Deleted: April30, 2003

872	InstrAttribValue	String	Attribute value appropriate to the InstrAttribType (871) field.	<!ELEMENT InstrAttribValu (#PCDATA)> <!ATTLIST InstrAttribValu FIXTag CDATA #FIXED '872' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'InstrAttribValue' ComponentType CDATA #FIXED 'Field' >
873	DatedDate	LocalMkt Date	The effective date of a new securities issue determined by its underwriters. Often but not always the same as the Issue Date and the Interest Accrual Date	<!ELEMENT DtdDt (#PCDATA)> <!ATTLIST DtdDt FIXTag CDATA #FIXED '873' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'DatedDate' ComponentType CDATA #FIXED 'Field' >
874	InterestAccrualDate	LocalMkt Date	The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date	<!ELEMENT IntAcrlDt (#PCDATA)> <!ATTLIST IntAcrlDt FIXTag CDATA #FIXED '874' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'InterestAccrualDate' ComponentType CDATA #FIXED 'Field' >
875	CPProgram	int	The program under which a commercial paper is issued Valid values: 1 = 3(a)(3) 2 = 4(2) 99 = Other	<!ELEMENT CPPgm EMPTY> <!ATTLIST CPPgm FIXTag CDATA #FIXED '875' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CPProgram' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 99) #REQUIRED SDValue (3a3 | 42 | Other) #IMPLIED >

Deleted: April30, 2003

876	CPRegType	String	The registration type of a commercial paper issuance	<!ELEMENT CPRegTyp (#PCDATA)> <!ATTLIST CPRegTyp FIXTag CDATA #FIXED '876' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CPRegType' ComponentType CDATA #FIXED 'Field' >
877	UnderlyingCPProgram	String	The program under which the underlying commercial paper is issued	<!ELEMENT UndCPPgm (#PCDATA)> <!ATTLIST UndCPPgm FIXTag CDATA #FIXED '877' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingCPProgram' ComponentType CDATA #FIXED 'Field' >
878	UnderlyingCPRegType	String	The registration type of the underlying commercial paper issuance	<!ELEMENT UndCPRegTyp (#PCDATA)> <!ATTLIST UndCPRegTyp FIXTag CDATA #FIXED '878' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingCPRegType' ComponentType CDATA #FIXED 'Field' >
879	UnderlyingQty	Qty	Unit amount of the underlying security (par, shares, currency, etc.)	<!ELEMENT UndQty (#PCDATA)> <!ATTLIST UndQty FIXTag CDATA #FIXED '879' DataType CDATA #FIXED 'Qty' FullName CDATA #FIXED 'UnderlyingQty' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

880	TrdMatchID	String	Identifier assigned to a trade by a matching system.	<!ELEMENT TrdMtchID (#PCDATA)> <!ATTLIST TrdMtchID FIXTag CDATA #FIXED '880' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TrdMatchID' ComponentType CDATA #FIXED 'Field' >
881	SecondaryTradeReportRefID	String	Used to refer to a previous SecondaryTradeReportRefID when amending the transaction (cancel, replace, release, or reversal).	<!ELEMENT ScndTrdRptRefID (#PCDATA)> <!ATTLIST ScndTrdRptRefID FIXTag CDATA #FIXED '881' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'SecondaryTradeReportRefID' ComponentType CDATA #FIXED 'Field' >
882	UnderlyingDirtyPrice	Price	Price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest	<!ELEMENT UndDirtyPx (#PCDATA)> <!ATTLIST UndDirtyPx FIXTag CDATA #FIXED '882' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingDirtyPrice' ComponentType CDATA #FIXED 'Field' >
883	UnderlyingEndPrice	Price	Price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.	<!ELEMENT UndEndPx (#PCDATA)> <!ATTLIST UndEndPx FIXTag CDATA #FIXED '883' DataType CDATA #FIXED 'Price' FullName CDATA #FIXED 'UnderlyingEndPrice' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

884	UnderlyingStartValue	Amt	Currency value attributed to this collateral at the start of the agreement	`<!ELEMENT UndStartValu (#PCDATA)>`
				`<!ATTLIST UndStartValu`
				`FIXTag CDATA #FIXED '884'`
				`DataType CDATA #FIXED 'Amt'`
				`FullName CDATA #FIXED 'UnderlyingStartValue'`
				`ComponentType CDATA #FIXED 'Field' >`

885	UnderlyingCurrentValue	Amt	Currency value currently attributed to this collateral	`<!ELEMENT UndCurrentValu (#PCDATA)>`
				`<!ATTLIST UndCurrentValu`
				`FIXTag CDATA #FIXED '885'`
				`DataType CDATA #FIXED 'Amt'`
				`FullName CDATA #FIXED 'UnderlyingCurrentValue'`
				`ComponentType CDATA #FIXED 'Field' >`

886	UnderlyingEndValue	Amt	Currency value attributed to this collateral at the end of the agreement	`<!ELEMENT UndEndValu (#PCDATA)>`
				`<!ATTLIST UndEndValu`
				`FIXTag CDATA #FIXED '886'`
				`DataType CDATA #FIXED 'Amt'`
				`FullName CDATA #FIXED 'UnderlyingEndValue'`
				`ComponentType CDATA #FIXED 'Field' >`

887	NoUnderlyingStips	NumInGroup	Number of underlying stipulation entries	`<!ELEMENT NoUndStips (#PCDATA)>`
				`<!ATTLIST NoUndStips`
				`FIXTag CDATA #FIXED '887'`
				`DataType CDATA #FIXED 'NumInGroup'`
				`FullName CDATA #FIXED 'NoUnderlyingStips'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

888	UnderlyingStipType	String	Type of stipulation. Same values as StipulationType (233)	<!ELEMENT UndStipTyp (#PCDATA)> <!ATTLIST UndStipTyp FIXTag CDATA #FIXED '888' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingStipType' ComponentType CDATA #FIXED 'Field' >
889	UnderlyingStipValue	String	Value of stipulation. Same values as StipulationValue (234)	<!ELEMENT UndStipValu (#PCDATA)> <!ATTLIST UndStipValu FIXTag CDATA #FIXED '889' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UnderlyingStipValue' ComponentType CDATA #FIXED 'Field' >
890	MaturityNetMoney	Amt	Net Money at maturity if Zero Coupon and maturity value is different from par value	<!ELEMENT MatNetMny (#PCDATA)> <!ATTLIST MatNetMny FIXTag CDATA #FIXED '890' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'MaturityNetMoney' ComponentType CDATA #FIXED 'Field' >
891	MiscFeeBasis	int	Defines the unit for a miscellaneous fee. Value values: 0 = Absolute 1 = Per unit 2 = Percentage	<!ELEMENT MiscFeeBasis EMPTY> <!ATTLIST MiscFeeBasis FIXTag CDATA #FIXED '891' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'MiscFeeBasis' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Absolute | PerUnit | Percentage) #IMPLIED >

Deleted: April30, 2003

892	TotNoAllocs	int	Total number of NoAlloc entries across all messages. Should be the sum of all NoAllocs in each message that has repeating NoAlloc entries related to the same AllocID or AllocReportID. Used to support fragmentation.	<!ELEMENT TotNoAllocs (#PCDATA)> <!ATTLIST TotNoAllocs FIXTag CDATA #FIXED '892' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNoAllocs' ComponentType CDATA #FIXED 'Field' >
893	LastFragment	Boolean	Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation, such as Allocation Instruction, Mass Quote, Security List, Derivative Security List Valid values: Y = Last message N = Not last message	<!ELEMENT LastFragment EMPTY> <!ATTLIST LastFragment FIXTag CDATA #FIXED '893' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'LastFragment' ComponentType CDATA #FIXED 'Field' Value (Y | N) #REQUIRED SDValue (LastMessage | NotLastMessage) #IMPLIED >
894	CollReqID	String	Collateral Request Identifier	<!ELEMENT CollReqID (#PCDATA)> <!ATTLIST CollReqID FIXTag CDATA #FIXED '894' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollReqID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

895	CollAsgnReason	int	Reason for Collateral Assignment
			
			Value values:
			0 = Initial
			1 = Scheduled
			2 = Time Warning
			3 = Margin Deficiency
			4 = Margin Excess
			5 = Forward Collateral Demand
			6 = Event of default
			7 = Adverse tax event
				`<!ELEMENT CollAsgnRsn EMPTY>`
				`<!ATTLIST CollAsgnRsn`
				`FIXTag CDATA #FIXED '895'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'CollAsgnReason'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 ) #REQUIRED`
				`SDValue ( Initial | Scheduled | TimeWarning | MarginDeficiency | MarginExcess | ForwardCollateralDemand | EventOfDefault | AdverseTaxEvent ) #IMPLIED >`

896	CollInquiryQualifier	int	Collateral inquiry qualifiers:
			
			Value values:
			0 = TradeDate
			1 = GC Instrument
			2 = CollateralInstrument
			3 = Substitution Eligible
			4 = Not Assigned
			5 = Partially Assigned
			6 = Fully Assigned
			7 = Outstanding Trades (Today < end date)
				`<!ELEMENT CollInqQual EMPTY>`
				`<!ATTLIST CollInqQual`
				`FIXTag CDATA #FIXED '896'`
				`DataType CDATA #FIXED 'int'`
				`FullName CDATA #FIXED 'CollInquiryQualifier'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 ) #REQUIRED`
				`SDValue ( TradeDate | GCInstrument | CollateralInstrument | SubstitutionEligible | NotAssigned | PartiallyAssigned | FullyAssigned | OutstandingTrades ) #IMPLIED >`

897	NoTrades	NumInGroup	Number of trades in repeating group.	`<!ELEMENT NoTrds (#PCDATA)>`
				`<!ATTLIST NoTrds`
				`FIXTag CDATA #FIXED '897'`
				`DataType CDATA #FIXED 'NumInGroup'`
				`FullName CDATA #FIXED 'NoTrades'`
				`ComponentType CDATA #FIXED 'Field' >`

Deleted: April30, 2003

898	MarginRatio	Percentage	The fraction of the cash consideration that must be collateralized, expressed as a percent. A MarginRatio of 102% indicates that the value of the collateral (after deducting for "haircut") must exceed the cash consideration by 2%.	<!ELEMENT MgnRatio (#PCDATA)> <!ATTLIST MgnRatio FIXTag CDATA #FIXED '898' DataType CDATA #FIXED 'Percentage' FullName CDATA #FIXED 'MarginRatio' ComponentType CDATA #FIXED 'Field' >
899	MarginExcess	Amt	Excess margin amount (deficit if value is negative)	<!ELEMENT MgnExcess (#PCDATA)> <!ATTLIST MgnExcess FIXTag CDATA #FIXED '899' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'MarginExcess' ComponentType CDATA #FIXED 'Field' >
900	TotalNetValue	Amt	TotalNetValue is determined as follows: At the initial collateral assignment TotalNetValue is the sum of (UnderlyingStartValue * (1-haircut)). In a collateral substitution TotalNetValue is the sum of (UnderlyingCurrentValue * (1-haircut)).	<!ELEMENT TotNetValu (#PCDATA)> <!ATTLIST TotNetValu FIXTag CDATA #FIXED '900' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'TotalNetValue' ComponentType CDATA #FIXED 'Field' >
901	CashOutstanding	Amt	Starting consideration less repayments	<!ELEMENT CshOutstanding (#PCDATA)> <!ATTLIST CshOutstanding FIXTag CDATA #FIXED '901' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'CashOutstanding' ComponentType CDATA #FIXED 'Field' >

Deleted: Total of the underlying net values

Deleted: April30, 2003

902	CollAsgnID	String	Collateral Assignment Identifier	<!ELEMENT CollAsgnID (#PCDATA)> <!ATTLIST CollAsgnID FIXTag CDATA #FIXED '902' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollAsgnID' ComponentType CDATA #FIXED 'Field' >
903	CollAsgnTransType	int	Collateral Assignment Transaction Type Value values: 0 = New 1 = Replace 2 = Cancel 3 = Release 4 = Reverse	<!ELEMENT CollAsgnTransTyp EMPTY> <!ATTLIST CollAsgnTransTyp FIXTag CDATA #FIXED '903' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollAsgnTransType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (New | Replace | Cancel | Release | Reverse) #IMPLIED >
904	CollRespID	String	Collateral Response Identifier	<!ELEMENT CollRespID (#PCDATA)> <!ATTLIST CollRespID FIXTag CDATA #FIXED '904' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollRespID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

905	CollAsgnRespType	int	Collateral Assignment Response Type Value values: 0 = Received 1 = Accepted 2 = Declined 3 = Rejected	<!ELEMENT CollAsgnRespTyp EMPTY> <!ATTLIST CollAsgnRespTyp FIXTag CDATA #FIXED '905' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollAsgnRespType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (Received | Accepted | Declined | Rejected) #IMPLIED >
906	CollAsgnRejectReason	int	Collateral Assignment Reject Reason Value values: 0 = Unknown deal (order / trade) 1 = Unknown or invalid instrument 2 = Unauthorized transaction 3 = Insufficient collateral 4 = Invalid type of collateral 5 = Excessive substitution 99 = Other	<!ELEMENT CollAsgnRejRsn EMPTY> <!ATTLIST CollAsgnRejRsn FIXTag CDATA #FIXED '906' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollAsgnRejectReason' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 99) #REQUIRED SDValue (UnknownDeal | UnknownOrInvalidInstrument | UnauthorizedTransaction | InsufficientCollateral | InvalidTypeOfCollateral | ExcessiveSubstitution | Other) #IMPLIED >
907	CollAsgnRefID	String	Collateral Assignment Identifier to which a transaction refers	<!ELEMENT CollAsgnRefID (#PCDATA)> <!ATTLIST CollAsgnRefID FIXTag CDATA #FIXED '907' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollAsgnRefID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

908	CollRptID	String	Collateral Report Identifier	<!ELEMENT CollRptID (#PCDATA)> <!ATTLIST CollRptID FIXTag CDATA #FIXED '908' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollRptID' ComponentType CDATA #FIXED 'Field' >
909	CollInquiryID	String	Collateral Inquiry Identifier	<!ELEMENT CollInqID (#PCDATA)> <!ATTLIST CollInqID FIXTag CDATA #FIXED '909' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'CollInquiryID' ComponentType CDATA #FIXED 'Field' >
910	CollStatus	int	Collateral Status Value values: 0 = Unassigned 1 = Partially Assigned 2 = Assignment Proposed 3 = Assigned (Accepted) 4 = Challenged	<!ELEMENT CollStat EMPTY> <!ATTLIST CollStat FIXTag CDATA #FIXED '910' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Unassigned | PartiallyAssigned | AssignmentProposed | AssignedAccepted | Challenged) #IMPLIED >
911	TotNumReports	int	Total number or reports returned in response to a request	<!ELEMENT TotNumRpts (#PCDATA)> <!ATTLIST TotNumRpts FIXTag CDATA #FIXED '911' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TotNumReports' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

912	LastRptRequested	Boolean	Indicates whether this message is that last report message in response to a request, such as Order Mass Status Request. Y = Last message N = Not last message	<!ELEMENT LastRptReqed (#PCDATA)> <!ATTLIST LastRptReqed FIXTag CDATA #FIXED '912' DataType CDATA #FIXED 'Boolean' FullName CDATA #FIXED 'LastRptRequested' ComponentType CDATA #FIXED 'Field' >
913	AgreementDesc	String	The full name of the base standard agreement, annexes and amendments in place between the principals applicable to a financing transaction.	<!ELEMENT AgmtDesc (#PCDATA)> <!ATTLIST AgmtDesc FIXTag CDATA #FIXED '913' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AgreementDesc' ComponentType CDATA #FIXED 'Field' >
914	AgreementID	String	A common reference to the applicable standing agreement between the counterparties to a financing transaction.	<!ELEMENT AgmtID (#PCDATA)> <!ATTLIST AgmtID FIXTag CDATA #FIXED '914' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'AgreementID' ComponentType CDATA #FIXED 'Field' >
915	AgreementDate	LocalMkt Date	A reference to the date the underlying agreement specified by AgreementID and AgreementDesc was executed.	<!ELEMENT AgmtDt (#PCDATA)> <!ATTLIST AgmtDt FIXTag CDATA #FIXED '915' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'AgreementDate' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

916	StartDate	LocalMktDate	Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral	<!ELEMENT StartDt (#PCDATA)> <!ATTLIST StartDt FIXTag CDATA #FIXED '916' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'StartDate' ComponentType CDATA #FIXED 'Field' >
917	EndDate	LocalMktDate	End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral	<!ELEMENT EndDt (#PCDATA)> <!ATTLIST EndDt FIXTag CDATA #FIXED '917' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'EndDate' ComponentType CDATA #FIXED 'Field' >
918	AgreementCurrency	Currency	Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency.	<!ELEMENT AgmtCcy EMPTY> <!ATTLIST AgmtCcy FIXTag CDATA #FIXED '918' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'AgreementCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
919	DeliveryType	int	Identifies type of settlement 0 = "Versus. Payment": Deliver (if Sell) or Receive (if Buy) vs. (Against) Payment 1 = "Free": Deliver (if Sell) or Receive (if Buy) Free 2 = Tri-Party 3 = Hold In Custody	<!ELEMENT DlvryTyp EMPTY> <!ATTLIST DlvryTyp FIXTag CDATA #FIXED '919' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'DeliveryType' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3) #REQUIRED SDValue (VersusPayment | Free | TriParty | HoldInCustody) #IMPLIED >

Deleted: April30, 2003

Deleted: <!ELEMENT DeliveryType (#PCDATA)>¶ <!ATTLIST DeliveryType FIXTag CDATA #FIXED '919'¶ DataType CDATA #FIXED 'int' >

Inserted: <!ELEMENT DeliveryType (#PCDATA)>¶ <!ATTLIST DeliveryType FIXTag CDATA #FIXED '919'¶ DataType CDATA #FIXED 'int' >

920	EndAccruedInterestAmt	Amt	Accrued Interest Amount applicable to a financing transaction on the End Date.	<!ELEMENT EndAcrdIntAmt (#PCDATA)> <!ATTLIST EndAcrdIntAmt FIXTag CDATA #FIXED '920' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'EndAccruedInterestAmt' ComponentType CDATA #FIXED 'Field' >
921	StartCash	Amt	Starting dirty cash consideration of a financing deal, i.e. paid to the seller on the Start Date.	<!ELEMENT StartCsh (#PCDATA)> <!ATTLIST StartCsh FIXTag CDATA #FIXED '921' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'StartCash' ComponentType CDATA #FIXED 'Field' >
922	EndCash	Amt	Ending dirty cash consideration of a financing deal. i.e. reimbursed to the buyer on the End Date.	<!ELEMENT EndCsh (#PCDATA)> <!ATTLIST EndCsh FIXTag CDATA #FIXED '922' DataType CDATA #FIXED 'Amt' FullName CDATA #FIXED 'EndCash' ComponentType CDATA #FIXED 'Field' >
923	UserRequestID	String	Unique identifier for a User Request.	<!ELEMENT UserReqID (#PCDATA)> <!ATTLIST UserReqID FIXTag CDATA #FIXED '923' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UserRequestID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

924	UserRequestType	int	Indicates the action required by a User Request Message Valid values: 1 = LogOnUser 2 = LogOffUser 3 = ChangePasswordForUser 4 = Request Individual User Status	<!ELEMENT UserReqTyp EMPTY> <!ATTLIST UserReqTyp FIXTag CDATA #FIXED '924' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'UserRequestType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (LogOnUser | LogOffUser | ChangePasswordForUser | RequestIndividualUserStatus) #IMPLIED >
925	NewPassword	String	New Password or passphrase	<!ELEMENT NewPassword (#PCDATA)> <!ATTLIST NewPassword FIXTag CDATA #FIXED '925' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'NewPassword' ComponentType CDATA #FIXED 'Field' >
926	UserStatus	int	Indicates the status of a user Valid values: 1 = Logged In 2 = Not Logged In 3 = User Not Recognised 4 = Password Incorrect 5 = Password Changed 6 = Other	<!ELEMENT UserStat EMPTY> <!ATTLIST UserStat FIXTag CDATA #FIXED '926' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'UserStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6) #REQUIRED SDValue (LoggedIn | NotLoggedIn | UserNotRecognised | PasswordIncorrect | PasswordChanged | Other) #IMPLIED >

Deleted: April30, 2003

927	UserStatusText	String	A text description associated with a user status.	<!ELEMENT UserStatText (#PCDATA)> <!ATTLIST UserStatText FIXTag CDATA #FIXED '927' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'UserStatusText' ComponentType CDATA #FIXED 'Field' >
928	StatusValue	int	Indicates the status of a network connection Valid values: 1 = Connected 2 = Not connected – down expected up 3 = Not connected – down expected down 4 = In Process	<!ELEMENT StatValu EMPTY> <!ATTLIST StatValu FIXTag CDATA #FIXED '928' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'StatusValue' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4) #REQUIRED SDValue (Connected | NotConnectedDownExpectedUp | NotConnectedDownExpectedDown | InProcess) #IMPLIED >
929	StatusText	String	A text description associated with a network status.	<!ELEMENT StatText (#PCDATA)> <!ATTLIST StatText FIXTag CDATA #FIXED '929' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'StatusText' ComponentType CDATA #FIXED 'Field' >
930	RefCompID	String	Assigned value used to identify a firm.	<!ELEMENT RefCompID (#PCDATA)> <!ATTLIST RefCompID FIXTag CDATA #FIXED '930' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RefCompID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

931	RefSubID	String	Assigned value used to identify specific elements within a firm.	<!ELEMENT RefSubID (#PCDATA)> <!ATTLIST RefSubID FIXTag CDATA #FIXED '931' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'RefSubID' ComponentType CDATA #FIXED 'Field' >
932	NetworkResponseID	String	Unique identifier for a network response.	<!ELEMENT NtwkRspID (#PCDATA)> <!ATTLIST NtwkRspID FIXTag CDATA #FIXED '932' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'NetworkResponseID' ComponentType CDATA #FIXED 'Field' >
933	NetworkRequestID	String	Unique identifier for a network resquest.	<!ELEMENT NtwkReqID (#PCDATA)> <!ATTLIST NtwkReqID FIXTag CDATA #FIXED '933' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'NetworkRequestID' ComponentType CDATA #FIXED 'Field' >
934	LastNetworkResponseID	String	Identifier of the previous Network Response message sent to a counterparty, used to allow incremental updates.	<!ELEMENT LastNtwkRspID (#PCDATA)> <!ATTLIST LastNtwkRspID FIXTag CDATA #FIXED '934' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'LastNetworkResponseID' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

<table>
<tr><td>935</td><td>NetworkRequestType</td><td>int</td><td>Indicates the type and level of details required for a Network Status Request Message

Valid values:
1 = Snapshot
2 = Subscribe
4 = Stop subscribing
8 = Level of detail, then NoCompID’s becomes required

Boolean logic applies EG If you want to subscribe for changes to certain id’s then UserRequestType =10 (8+2), Snapshot for certain ID’s = 9 (8+1)</td><td><!ELEMENT NtwkReqTyp EMPTY>
<!ATTLIST NtwkReqTyp
FIXTag CDATA #FIXED '935'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'NetworkRequestType'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2 | 4 | 8) #REQUIRED
SDValue (Snapshot | Subscribe | StopSubscribing | LevelOfDetail) #IMPLIED
></td></tr>
<tr><td>936</td><td>NoCompIDs</td><td>NumInGroup</td><td>Number of CompID entries in a repeating group.</td><td><!ELEMENT NoCompIDs (#PCDATA)>
<!ATTLIST NoCompIDs
FIXTag CDATA #FIXED '936'
DataType CDATA #FIXED 'NumInGroup'
FullName CDATA #FIXED 'NoCompIDs'
ComponentType CDATA #FIXED 'Field' ></td></tr>
<tr><td>937</td><td>NetworkStatusResponseType</td><td>int</td><td>Indicates the type of Network Response Message.

Valid values:
1 = Full
2 = Incremental update</td><td><!ELEMENT NtwkStatRspTyp EMPTY>
<!ATTLIST NtwkStatRspTyp
FIXTag CDATA #FIXED '937'
DataType CDATA #FIXED 'int'
FullName CDATA #FIXED 'NetworkStatusResponseType'
ComponentType CDATA #FIXED 'Field'
Value (1 | 2) #REQUIRED
SDValue (Full | IncrementalUpdate) #IMPLIED ></td></tr>
</table>

Deleted: <!ELEMENT NtwkStatRspType EMPTY>¶
<!ATTLIST NtwkStatRspType¶
FIXTag CDATA #FIXED "937"¶
DataType CDATA #FIXED "int"¶
FullName CDATA #FIXED "NetworkStatusResponseType"¶
Value (1 | 2) #REQUIRED¶
SDValue (Full | Incremental) #IMPLIED¶
>

Inserted: <!ELEMENT NtwkStatRspType EMPTY>¶
<!ATTLIST NtwkStatRspType¶
FIXTag CDATA #FIXED "937"¶
DataType CDATA #FIXED "int"¶
FullName CDATA #FIXED "NetworkStatusResponseType"¶
Value (1 | 2) #REQUIRED¶
SDValue (Full | Incremental) #IMPLIED¶
>

Deleted: April30, 2003

938	NoCollInquiryQualifier	NumInGroup	Number of CollInquiryQualifier entries in a repeating group.	<!ELEMENT NoCollInqQual (#PCDATA)> <!ATTLIST NoCollInqQual FIXTag CDATA #FIXED '938' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoCollInquiryQualifier' ComponentType CDATA #FIXED 'Field' >
939	TrdRptStatus	int	Trade Report Status Valid values: 0 = Accepted 1 = Rejected	<!ELEMENT TrdRptStat EMPTY> <!ATTLIST TrdRptStat FIXTag CDATA #FIXED '939' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'TrdRptStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1) #REQUIRED SDValue (Accepted | Rejected) #IMPLIED >
940	AffirmStatus	int	Identifies the status of the ConfirmationAck. Valid values: 1 = Received 2 = Confirm rejected, i.e. not affirmed 3 = Affirmed	<!ELEMENT AffirmStat EMPTY> <!ATTLIST AffirmStat FIXTag CDATA #FIXED '940' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'AffirmStatus' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3) #REQUIRED SDValue (Received | ConfirmRejected | Affirmed) #IMPLIED >

Deleted: <!ELEMENT TrdRptStatus EMPTY>¶
<!ATTLIST TrdRptStatus¶
FIXTag CDATA #FIXED "938"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1) #REQUIRED¶
SDValue (Accepted | Rejected) #IMPLIED¶
>¶

Inserted: <!ELEMENT TrdRptStatus EMPTY>¶
<!ATTLIST TrdRptStatus¶
FIXTag CDATA #FIXED "938"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1) #REQUIRED¶
SDValue (Accepted | Rejected) #IMPLIED¶
>¶

Deleted: April30, 2003

941	UnderlyingStrikeCurrency	Currency	Currency in which the strike price of an underlying instrument is denominated	<!ELEMENT UndStrkCcy EMPTY> <!ATTLIST UndStrkCcy FIXTag CDATA #FIXED '941' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'UnderlyingStrikeCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
942	LegStrikeCurrency	Currency	Currency in which the strike price of a instrument leg of a multileg instrument is denominated	<!ELEMENT LegStrkCcy EMPTY> <!ATTLIST LegStrkCcy FIXTag CDATA #FIXED '942' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'LegStrikeCurrency' ComponentType CDATA #FIXED 'Field' Value (%isoCurrencyCode;) #REQUIRED >
943	TimeBracket	String	A code that represents a time interval in which a fill or trade occurred. Required for US futures markets.	<!ELEMENT TmBracket (#PCDATA)> <!ATTLIST TmBracket FIXTag CDATA #FIXED '943' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'TimeBracket' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT TimeBracket (#PCDATA)>¶
<!ATTLIST TimeBracket¶
FIXTag CDATA #FIXED "943"¶
DataType CDATA #FIXED "String"¶
>

Inserted: <!ELEMENT TimeBracket (#PCDATA)>¶
<!ATTLIST TimeBracket¶
FIXTag CDATA #FIXED "943"¶
DataType CDATA #FIXED "String"¶
>

Deleted: April30, 2003

944	CollAction	int	Action proposed for an Underlying Instrument instance. Valid values: 0 = Retain 1 = Add 2 = Remove	<!ELEMENT CollActn EMPTY> <!ATTLIST CollActn FIXTag CDATA #FIXED '944' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollAction' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2) #REQUIRED SDValue (Retain | Add | Remove) #IMPLIED >
945	CollInquiryStatus	int	Status of Collateral Inquiry Valid values: 0 = Accepted 1 = Accepted with Warnings 2 = Completed 3 = Completed with Warnings 4 = Rejected	<!ELEMENT CollInqStat EMPTY> <!ATTLIST CollInqStat FIXTag CDATA #FIXED '945' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollInquiryStatus' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4) #REQUIRED SDValue (Accepted | AcceptedWithWarnings | Completed | CompletedWithWarnings | Rejected) #IMPLIED >

Deleted: <!ELEMENT CollAction(#PCDATA)>¶
<!ATTLIST CollAction¶
FIXTag CDATA #FIXED "944"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2) #REQUIRED¶
SDValue (Retain | Add | Remove) #IMPLIED¶
>

Inserted: <!ELEMENT CollAction(#PCDATA)>¶
<!ATTLIST CollAction¶
FIXTag CDATA #FIXED "944"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2) #REQUIRED¶
SDValue (Retain | Add | Remove) #IMPLIED¶
>

Deleted: <!ELEMENT CollInquiryStatus (#PCDATA)>¶
<!ATTLIST CollInquiryStatus¶
FIXTag CDATA #FIXED "945"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶
SDValue (Accepted | Accepted_with_Warnings | Completed | Completed_with_Warnings | Rejected) #IMPLIED¶
¶
>

Inserted: <!ELEMENT CollInquiryStatus (#PCDATA)>¶
<!ATTLIST CollInquiryStatus¶
FIXTag CDATA #FIXED "945"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2 | 3 | 4) #REQUIRED¶
SDValue (Accepted | Accepted_with_Warnings | Completed | Completed_with_Warnings | Rejected) #IMPLIED¶
¶
>

Deleted: April30, 2003

946	CollInquiryResult	int	Result returned in response to Collateral Inquiry Valid values: 0 = Successful (Default) 1 = Invalid or unknown instrument 2 = Invalid or unknown collateral type 3 = Invalid parties 4 = Invalid Transport Type requested 5 = Invalid Destination requested 6 = No collateral found for the trade specified 7 = No collateral found for the order specified 8 = Collateral Inquiry type not supported 9 = Unauthorized for collateral inquiry 99 = Other (further information in Text (58) field) 4000+ Reserved and available for bi-laterally agreed upon user-defined values	<!ELEMENT CollInqRslt EMPTY> <!ATTLIST CollInqRslt FIXTag CDATA #FIXED '946' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'CollInquiryResult' ComponentType CDATA #FIXED 'Field' Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99) #REQUIRED SDValue (Successful | InvalidOrUnknownInstrument | InvalidOrUnknownCollateralType | InvalidParties | InvalidTransportTypeRequested | InvalidDestinationRequested | NoCollateralFoundForTheTradeSpecified | NoCollateralFoundForTheOrderSpecified | CollateralInquiryTypeNotSupported | UnauthorizedForCollateralInquiry | Other) #IMPLIED >
947	StrikeCurrency	Currency	Currency in which the StrikePrice is denominated.	<!ELEMENT StrkCcy (#PCDATA)> <!ATTLIST StrkCcy FIXTag CDATA #FIXED '947' DataType CDATA #FIXED 'Currency' FullName CDATA #FIXED 'StrikeCurrency' ComponentType CDATA #FIXED 'Field' >
948	NoNested3PartyIDs	NumInGroup	Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (951) entries	<!ELEMENT NoNst3PtyIDs (#PCDATA)> <!ATTLIST NoNst3PtyIDs FIXTag CDATA #FIXED '948' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNested3PartyIDs' ComponentType CDATA #FIXED 'Field' >

Deleted: <!ELEMENT CollInqResult (#PCDATA)>¶
<!ATTLIST CollInqResult¶
FIXTag CDATA #FIXED "946"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99) #REQUIRED¶
SDValue (Successful | Invalid_or_unknown_instrument | Invalid_or_unknown_collateral_type | Invalid_parties | Invalid_Transport_Type_requested | Invalid_Destination_requested | No_collateral_found_for_the_trade_specified | No_collateral_found_for_the_order_specified | Collateral_Inquiry_type_not_supported | Unauthorized_for_collateral_inquiry | Other) #IMPLIED¶
>¶

Inserted: <!ELEMENT CollInqResult (#PCDATA)>¶
<!ATTLIST CollInqResult¶
FIXTag CDATA #FIXED "946"¶
DataType CDATA #FIXED "int"¶
Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99) #REQUIRED¶
SDValue (Successful | Invalid_or_unknown_instrument | Invalid_or_unknown_coll ... [2]

Deleted: <!ELEMENT StrikeCurrency (#PCDATA)>¶
<!ATTLIST StrikeCurrency¶
FIXTag CDATA #FIXED "947"¶
DataType CDATA #FIXED "Currency"¶
>

Inserted: <!ELEMENT StrikeCurrency (#PCDATA)>¶
<!ATTLIST StrikeCurrency¶
FIXTag CDATA #FIXED "947"¶
DataType CDATA #FIXED "Currency"¶
> ... [3]

Deleted: April30, 2003

949	Nested3PartyID	String	PartyID value within a "third instance" Nested repeating group.
			Same values as PartyID (448)
				`<!ELEMENT Nst3PtyID (#PCDATA)>`
				`<!ATTLIST Nst3PtyID`
				`FIXTag CDATA #FIXED '949'`
				`DataType CDATA #FIXED 'String'`
				`FullName CDATA #FIXED 'Nested3PartyID'`
				`ComponentType CDATA #FIXED 'Field' >`

950	Nested3PartyIDSource	char	PartyIDSource value within a "third instance" Nested repeating group.
			Same values as PartyIDSource (447)
				`<!ELEMENT Nst3PtyIDSrc EMPTY>`
				`<!ATTLIST Nst3PtyIDSrc`
				`FIXTag CDATA #FIXED '950'`
				`DataType CDATA #FIXED 'char'`
				`FullName CDATA #FIXED 'Nested3PartyIDSource'`
				`ComponentType CDATA #FIXED 'Field'`
				`Value ( B | C | D | E | F | G | H | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | A | I ) #REQUIRED`
				`SDValue ( BIC | AccptMarketPart | PropCode | ISOCode | SettlEntLoc | MIC | CSDPartCode | KoreanInvestorID | TaiwaneseQualified | TaiwaneseTradingAcct | MCDnumber | ChineseBShare | UKNationalInsPenNumber | USSocialSecurity | USEmployerIDNumber | AustralianBusinessNumber |`
				`AustralianTaxFileNumber | DirectedDefinedISITC ) #IMPLIED >`

Deleted: April30, 2003

951	Nested3PartyRole	int	PartyRole value within a "third instance" Nested repeating group. Same values as PartyRole (452)	<!ELEMENT Nst3PtyRole EMPTY> <!ATTLIST Nst3PtyRole FIXTag CDATA #FIXED '951' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'Nested3PartyRole' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39) #REQUIRED SDValue (ExecutingFirm | BrokerofCredit | ClientID | ClearingFirm | InvestorID | IntroducingFirm | EnteringFirm | LocateLendingFirm | FundManager | SettlementLocation | InitiatingTrader | ExecutingTrader | OrderOriginator | GiveupClearingFirm | CorrespondantClearingFirm | ExecutingSystem | ContraFirm | ContraClearingFirm | SponsoringFirm | UndrContraFirm | ClearingOrganization | Exchange | CustomerAccount | CorrespondentClearingOrganization | CorrespondentBroker | BuyerSellerReceiverDeliverer | Custodian | Intermediary | Agent | SubCustodian | Beneficiary | InterestedParty | RegulatoryBody | LiquidityProvider | EnteringTrader | ContraTrader | PositionAccount | AllocEntity) #IMPLIED >
952	NoNested3PartySubIDs	NumInGroup	Number of Nested3PartySubIDs (953) entries	<!ELEMENT NoNst3PtySubIDs (#PCDATA)> <!ATTLIST NoNst3PtySubIDs FIXTag CDATA #FIXED '952' DataType CDATA #FIXED 'NumInGroup' FullName CDATA #FIXED 'NoNested3PartySubIDs' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

953	Nested3PartySubID	String	PartySubID value within a "third instance" Nested repeating group. Same values as PartySubID (523)	<!ELEMENT Nst3PtySubID (#PCDATA)> <!ATTLIST Nst3PtySubID FIXTag CDATA #FIXED '953' DataType CDATA #FIXED 'String' FullName CDATA #FIXED 'Nested3PartySubID' ComponentType CDATA #FIXED 'Field' >
954	Nested3PartySubIDType	int	PartySubIDType value within a "third instance" Nested repeating group. Same values as PartySubIDType (803)	<!ELEMENT Nst3PtySubIDTyp EMPTY> <!ATTLIST Nst3PtySubIDTyp FIXTag CDATA #FIXED '954' DataType CDATA #FIXED 'int' FullName CDATA #FIXED 'Nested3PartySubIDType' ComponentType CDATA #FIXED 'Field' Value (1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 4000) #REQUIRED SDValue (Firm | Person | System | Application | FullLegalNameOfFirm | PostalAddress | PhoneNumber | EmailAddress | ContactName | SecuritiesAccountNumber | RegistrationNumber | RegisteredAddress | RegulatoryStatus | RegistrationName | CashAccount | BIC | CSDParticipantmemberCode | RegisteredAddress | FundaccountName | TelexNumber | FaxNumber | SecuritiesAccountName | CashAccountName | Department | LocationDesk | PositionAccountType | ReservedAndAvailableForBilaterallyAgreedUponUserDefinedValues) #IMPLIED >

Deleted: April30, 2003

955	LegContractSettlMonth	month-year	Specifies when the contract (i.e. MBS/TBA) will settle.	<!ELEMENT LegCntractSettlMo (#PCDATA)> <!ATTLIST LegCntractSettlMo FIXTag CDATA #FIXED '955' DataType CDATA #FIXED 'month-year' FullName CDATA #FIXED 'LegContractSettlMonth' ComponentType CDATA #FIXED 'Field' >
956	LegInterestAccrualDate	LocalMktDate	The start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the Issue Date and the Dated Date	<!ELEMENT LegIntAcrlDt (#PCDATA)> <!ATTLIST LegIntAcrlDt FIXTag CDATA #FIXED '956' DataType CDATA #FIXED 'LocalMktDate' FullName CDATA #FIXED 'LegInterestAccrualDate' ComponentType CDATA #FIXED 'Field' >

Deleted: April30, 2003

FIX Field Index sorted by tag number:

1	Account
2	AdvId
3	AdvRefID
4	AdvSide
5	AdvTransType
6	AvgPx
7	BeginSeqNo
8	BeginString
9	BodyLength
10	CheckSum
11	ClOrdID
12	Commission
13	CommType
14	CumQty
15	Currency
16	EndSeqNo
17	ExecID
18	ExecInst
19	ExecRefID
~~20~~	~~ExecTransType~~ (replaced)
21	HandlInst
22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)
23	IOIid
~~24~~	~~IOIOthSvc~~ (no longer used)
25	IOIQltyInd
26	IOIRefID
27	IOIQty (formerly named: IOIShares prior to FIX 4.3)
28	IOITransType
29	LastCapacity
30	LastMkt
31	LastPx
32	LastQty (formerly named: LastShares prior to FIX 4.3)
33	LinesOfText
34	MsgSeqNum
35	MsgType
36	NewSeqNo
37	OrderID
38	OrderQty
39	OrdStatus
40	OrdType
41	OrigClOrdID
42	OrigTime
43	PossDupFlag
44	Price
45	RefSeqNum
~~46~~	~~RelatdSym~~ (no longer used)
~~47~~	~~Rule80A~~ (No Longer Used)
48	SecurityID
49	SenderCompID
50	SenderSubID
~~51~~	~~SendingDate~~ (no longer used)
52	SendingTime
53	Quantity (formerly named: Shares prior to FIX 4.3)
54	Side
55	Symbol
56	TargetCompID
57	TargetSubID
58	Text
59	TimeInForce
60	TransactTime
61	Urgency
62	ValidUntilTime
63	SettlType (formerly named SettlmntTyp prior to FIX 4.4)
64	SettlDate (formerly named FutSettDate prior to FIX 4.4)

Deleted: April30, 2003

65	SymbolSfx
66	ListID
67	ListSeqNo
68	TotNoOrders (formerly named: ListNoOrds)
69	ListExecInst
70	AllocID
71	AllocTransType
72	RefAllocID
73	NoOrders
74	AvgPxPrecision (formerly named AvgPrxPrecision prior to FIX 4.4)
75	TradeDate
~~76~~	~~ExecBroker~~ (replaced)
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)
78	NoAllocs
79	AllocAccount
80	AllocQty (formerly named: AllocShares prior to FIX 4.3)
81	ProcessCode
82	NoRpts
83	RptSeq

84	CxlQty
85	NoDlvyInst
~~86~~	~~DlvyInst~~ (no longer used)
87	AllocStatus
88	AllocRejCode
89	Signature
90	SecureDataLen
91	SecureData
~~92~~	~~BrokerOfCredit~~ (replaced)
93	SignatureLength
94	EmailType
95	RawDataLength
96	RawData
97	PossResend
98	EncryptMethod
99	StopPx
100	ExDestination
~~101~~	(Not Defined)
102	CxlRejReason
103	OrdRejReason
104	IOIQualifier
~~105~~	~~WaveNo~~
106	Issuer
107	SecurityDesc

108	HeartBtInt
~~109~~	~~ClientID~~ (replaced)
110	MinQty
111	MaxFloor
112	TestReqID
113	ReportToExch
114	LocateReqd
115	OnBehalfOfCompID
116	OnBehalfOfSubID
117	QuoteID
118	NetMoney
119	SettlCurrAmt
120	SettlCurrency
121	ForexReq
122	OrigSendingTime
123	GapFillFlag
124	NoExecs
~~125~~	~~CxlType~~ (no longer used)
126	ExpireTime
127	DKReason
128	DeliverToCompID
129	DeliverToSubID
130	IOINaturalFlag
131	QuoteReqID
132	BidPx

Deleted: April30, 2003

133	OfferPx
134	BidSize
135	OfferSize
136	NoMiscFees
137	MiscFeeAmt
138	MiscFeeCurr
139	MiscFeeType
140	PrevClosePx
141	ResetSeqNumFlag
142	SenderLocationID
143	TargetLocationID
144	OnBehalfOfLocationID
145	DeliverToLocationID
146	NoRelatedSym
147	Subject
148	Headline
149	URLLink
150	ExecType
151	LeavesQty
152	CashOrderQty
153	AllocAvgPx
154	AllocNetMoney
155	SettlCurrFxRate
156	SettlCurrFxRateCalc
157	NumDaysInterest
158	AccruedInterestRate
159	AccruedInterestAmt

160	SettlInstMode
161	AllocText
162	SettlInstID
163	SettlInstTransType
164	EmailThreadID
165	SettlInstSource
~~166~~	~~SettlLocation~~ (replaced)
167	SecurityType
168	EffectiveTime
169	StandInstDbType
170	StandInstDbName
171	StandInstDbID
172	SettlDeliveryType
173	~~SettlDepositoryCode~~ (replaced)
174	~~SettlBrkrCode~~ (replaced)
175	~~SettlInstCode~~ (replaced)
176	~~SecuritySettlAgentName~~ (replaced)
177	~~SecuritySettlAgentCode~~ (replaced)
178	~~SecuritySettlAgentAcctNum~~ (replaced)

179	~~SecuritySettlAgentAcctName~~ (replaced)
180	~~SecuritySettlAgentContactName~~ (replaced)
181	~~SecuritySettlAgentContactPhone~~ (replaced)
182	~~CashSettlAgentName~~ (replaced)
183	~~CashSettlAgentCode~~ (replaced)
184	~~CashSettlAgentAcctNum~~ (replaced)
185	~~CashSettlAgentAcctName~~ (replaced)
186	~~CashSettlAgentContactName~~ (replaced)
187	~~CashSettlAgentContactPhone~~ (replaced)
188	BidSpotRate
189	BidForwardPoints
190	OfferSpotRate
191	OfferForwardPoints
192	OrderQty2
193	SettlDate2 (formerly named FutSettDate2)
194	LastSpotRate

Deleted: April30, 2003

195	LastForwardPoints
196	AllocLinkID
197	AllocLinkType
198	SecondaryOrderID
199	NoIOIQualifiers
200	MaturityMonthYear
~~201~~	~~PutOrCall~~ (replaced)
202	StrikePrice
203	CoveredOrUncovered
~~204~~	~~CustomerOrFirm~~ (replaced)
~~205~~	~~MaturityDay~~ (replaced)
206	OptAttribute
207	SecurityExchange
208	NotifyBrokerOfCredit
209	AllocHandlInst
210	MaxShow
211	PegOffsetValue (formerly named PegDifference prior to FIX 4.4)
212	XmlDataLen
213	XmlData
214	SettlInstRefID
215	NoRoutingIDs
216	RoutingType

217	RoutingID
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)
~~219~~	~~Benchmark~~ (no longer used)
220	BenchmarkCurveCurrency
221	BenchmarkCurveName
222	BenchmarkCurvePoint
223	CouponRate
224	CouponPaymentDate
225	IssueDate
226	RepurchaseTerm (Deprecated)
227	RepurchaseRate (Deprecated)
228	Factor
229	TradeOriginationDate
230	ExDate
231	ContractMultiplier
232	NoStipulations
233	StipulationType
234	StipulationValue
235	YieldType
236	Yield
237	TotalTakedown
238	Concession

239	RepoCollateralSecurityType (Deprecated)
240	RedemptionDate (Deprecated)
241	UnderlyingCouponPaymentDate
242	UnderlyingIssueDate
243	UnderlyingRepoCollateralSecurityType (Deprecated)
244	UnderlyingRepurchaseTerm (Deprecated)
245	UnderlyingRepurchaseRate (Deprecated)
246	UnderlyingFactor
247	UnderlyingRedemptionDate (Deprecated)
248	LegCouponPaymentDate
249	LegIssueDate
250	LegRepoCollateralSecurityType (Deprecated)
251	LegRepurchaseTerm (Deprecated)
252	LegRepurchaseRate (Deprecated)
253	LegFactor

Deleted: April30, 2003

254	LegRedemptionDate (Deprecated)
255	CreditRating
256	UnderlyingCreditRating
257	LegCreditRating
258	TradedFlatSwitch
259	BasisFeatureDate
260	BasisFeaturePrice
261	Reserved/Allocated to the Fixed Income proposal
262	MDReqID
263	SubscriptionRequestType
264	MarketDepth
265	MDUpdateType
266	AggregatedBook
267	NoMDEntryTypes
268	NoMDEntries
269	MDEntryType
270	MDEntryPx
271	MDEntrySize
272	MDEntryDate
273	MDEntryTime
274	TickDirection
275	MDMkt
276	QuoteCondition
277	TradeCondition
278	MDEntryID
279	MDUpdateAction
280	MDEntryRefID
281	MDReqRejReason
282	MDEntryOriginator
283	LocationID
284	DeskID
285	DeleteReason
286	OpenCloseSettlFlag (formerly named OpenCloseSettlFlag prior to FIX 4.4)
287	SellerDays
288	MDEntryBuyer
289	MDEntrySeller
290	MDEntryPositionNo
291	FinancialStatus
292	CorporateAction
293	DefBidSize
294	DefOfferSize
295	NoQuoteEntries
296	NoQuoteSets
297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)
298	QuoteCancelType
299	QuoteEntryID
300	QuoteRejectReason
301	QuoteResponseLevel
302	QuoteSetID
303	QuoteRequestType
304	TotNoQuoteEntries
305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)
306	UnderlyingIssuer
307	UnderlyingSecurityDesc
308	UnderlyingSecurityExchange
309	UnderlyingSecurityID
310	UnderlyingSecurityType
311	UnderlyingSymbol
312	UnderlyingSymbolSfx
313	UnderlyingMaturityMonthYear
~~314~~	~~UnderlyingMaturityDay~~ (replaced)
~~315~~	~~UnderlyingPutOrCall~~ (replaced)
316	UnderlyingStrikePrice
317	UnderlyingOptAttribute
318	UnderlyingCurrency
~~319~~	~~RatioQty~~ (replaced)
320	SecurityReqID
321	SecurityRequestType
322	SecurityResponseID

Deleted: April30, 2003

323	SecurityResponseType
324	SecurityStatusReqID
325	UnsolicitedIndicator
326	SecurityTradingStatus
327	HaltReason
328	InViewOfCommon
329	DueToRelated
330	BuyVolume
331	SellVolume
332	HighPx
333	LowPx
334	Adjustment
335	TradSesReqID
336	TradingSessionID
337	ContraTrader
338	TradSesMethod
339	TradSesMode
340	TradSesStatus
341	TradSesStartTime
342	TradSesOpenTime
343	TradSesPreCloseTime
344	TradSesCloseTime
345	TradSesEndTime
346	NumberOfOrders
347	MessageEncoding
348	EncodedIssuerLen
349	EncodedIssuer

350	EncodedSecurityDescLen
351	EncodedSecurityDesc
352	EncodedListExecInstLen
353	EncodedListExecInst
354	EncodedTextLen
355	EncodedText
356	EncodedSubjectLen
357	EncodedSubject
358	EncodedHeadlineLen
359	EncodedHeadline
360	EncodedAllocTextLen
361	EncodedAllocText
362	EncodedUnderlyingIssuerLen
363	EncodedUnderlyingIssuer
364	EncodedUnderlyingSecurityDescLen
365	EncodedUnderlyingSecurityDesc
366	AllocPrice
367	QuoteSetValidUntilTime
368	QuoteEntryRejectReason
369	LastMsgSeqNumProcessed
~~370~~	~~OnBehalfOfSendingTime~~ (No Longer Used)
371	RefTagID
372	RefMsgType
373	SessionRejectReason
374	BidRequestTransType

375	ContraBroker
376	ComplianceID
377	SolicitedFlag
378	ExecRestatementReason
379	BusinessRejectRefID
380	BusinessRejectReason
381	GrossTradeAmt
382	NoContraBrokers
383	MaxMessageSize
384	NoMsgTypes
385	MsgDirection
386	NoTradingSessions
387	TotalVolumeTraded
388	DiscretionInst
389	DiscretionOffsetValue (formerly named DiscretionOffset prior to FIX 4.4)
390	BidID
391	ClientBidID
392	ListName
393	TotNoRelatedSym
394	BidType
395	NumTickets
396	SideValue1
397	SideValue2
398	NoBidDescriptors
399	BidDescriptorType

Deleted: April30, 2003

400	BidDescriptor
401	SideValueInd
402	LiquidityPctLow
403	LiquidityPctHigh
404	LiquidityValue
405	EFPTrackingError
406	FairValue
407	OutsideIndexPct
408	ValueOfFutures
409	LiquidityIndType
410	WtAverageLiquidity
411	ExchangeForPhysical
412	OutMainCntryUIndex
413	CrossPercent
414	ProgRptReqs
415	ProgPeriodInterval
416	IncTaxInd
417	NumBidders
418	BidTradeType
419	BasisPxType
420	NoBidComponents
421	Country
422	TotNoStrikes
423	PriceType
424	DayOrderQty
425	DayCumQty
426	DayAvgPx
427	GTBookingInst
428	NoStrikes
429	ListStatusType
430	NetGrossInd
431	ListOrderStatus
432	ExpireDate
433	ListExecInstType
434	CxlRejResponseTo
435	UnderlyingCouponRate
436	UnderlyingContractMultiplier
437	ContraTradeQty
438	ContraTradeTime
~~439~~	~~ClearingFirm~~ (replaced)
~~440~~	~~ClearingAccount~~ (replaced)
441	LiquidityNumSecurities
442	MultiLegReportingType
443	StrikeTime
444	ListStatusText
445	EncodedListStatusTextLen
446	EncodedListStatusText
447	PartyIDSource
448	PartyID
~~449~~	~~TotalVolumeTradedDate~~ (replaced)
~~450~~	~~TotalVolumeTraded Time~~ (replaced)
451	NetChgPrevDay
452	PartyRole
453	NoPartyIDs
454	NoSecurityAltID
455	SecurityAltID
456	SecurityAltIDSource
457	NoUnderlyingSecurityAltID
458	UnderlyingSecurityAltID
459	UnderlyingSecurityAltIDSource
460	Product
461	CFICode
462	UnderlyingProduct
463	UnderlyingCFICode
464	TestMessageIndicator
465	QuantityType **(Deprecated)**
466	BookingRefID
467	IndividualAllocID
468	RoundingDirection
469	RoundingModulus
470	CountryOfIssue
471	StateOrProvinceOfIssue
472	LocaleOfIssue
473	NoRegistDtls

Deleted: April30, 2003

474	MailingDtls
475	InvestorCountryOfResidence
476	PaymentRef
477	DistribPaymentMethod
478	CashDistribCurr
479	CommCurrency
480	CancellationRights
481	MoneyLaunderingStatus
482	MailingInst
483	TransBkdTime
484	ExecPriceType
485	ExecPriceAdjustment
486	DateOfBirth
487	TradeReportTransType
488	CardHolderName
489	CardNumber
490	CardExpDate
491	CardIssNum
492	PaymentMethod
493	RegistAcctType
494	Designation
495	TaxAdvantageType
496	RegistRejReasonText
497	FundRenewWaiv
498	CashDistribAgentName
499	CashDistribAgentCode
500	CashDistribAgentAcctNumber

501	CashDistribPayRef
502	CashDistribAgentAcctName
503	CardStartDate
504	PaymentDate
505	PaymentRemitterID
506	RegistStatus
507	RegistRejReasonCode
508	RegistRefID
509	RegistDtls
510	NoDistribInsts
511	RegistEmail
512	DistribPercentage
513	RegistID
514	RegistTransType
515	ExecValuationPoint
516	OrderPercent
517	OwnershipType
518	NoContAmts
519	ContAmtType
520	ContAmtValue
521	ContAmtCurr
522	OwnerType
523	PartySubID
524	NestedPartyID
525	NestedPartyIDSource
526	SecondaryClOrdID
527	SecondaryExecID

528	OrderCapacity
529	OrderRestrictions
530	MassCancelRequestType
531	MassCancelResponse
532	MassCancelRejectReason
533	TotalAffectedOrders
534	NoAffectedOrders
535	AffectedOrderID
536	AffectedSecondaryOrderID
537	QuoteType
538	NestedPartyRole
539	NoNestedPartyIDs
540	TotalAccruedInterestAmt **(Deprecated)**
541	MaturityDate
542	UnderlyingMaturityDate
543	InstrRegistry
544	CashMargin
545	NestedPartySubID
546	Scope
547	MDImplicitDelete
548	CrossID
549	CrossType
550	CrossPrioritization
551	OrigCrossID
552	NoSides
553	Username

Deleted: April30, 2003

554	Password
555	NoLegs
556	LegCurrency
557	TotNoSecurityTypes
558	NoSecurityTypes
559	SecurityListRequestType
560	SecurityRequestResult
561	RoundLot
562	MinTradeVol
563	MultiLegRptTypeReq
564	LegPositionEffect
565	LegCoveredOrUncovered
566	LegPrice
567	TradSesStatusRejReason
568	TradeRequestID
569	TradeRequestType
570	PreviouslyReported
571	TradeReportID
572	TradeReportRefID
573	MatchStatus
574	MatchType
575	OddLot
576	NoClearingInstructions
577	ClearingInstruction
578	TradeInputSource
579	TradeInputDevice
580	NoDates
581	AccountType
582	CustOrderCapacity
583	ClOrdLinkID
584	MassStatusReqID
585	MassStatusReqType
586	OrigOrdModTime
587	LegSettlType (formerly named LegSettlmntTyp prior to FIX 4.4)
588	LegSettlDate (formerly named LegFutSettDate prior to FIX 4.4)
589	DayBookingInst
590	BookingUnit
591	PreallocMethod
592	UnderlyingCountryOfIssue
593	UnderlyingStateOrProvinceOfIssue
594	UnderlyingLocaleOfIssue
595	UnderlyingInstrRegistry
596	LegCountryOfIssue
597	LegStateOrProvinceOfIssue
598	LegLocaleOfIssue
599	LegInstrRegistry
600	LegSymbol
601	LegSymbolSfx
602	LegSecurityID
603	LegSecurityIDSource
604	NoLegSecurityAltID
605	LegSecurityAltID
606	LegSecurityAltIDSource
607	LegProduct
608	LegCFICode
609	LegSecurityType
610	LegMaturityMonthYear
611	LegMaturityDate
612	LegStrikePrice
613	LegOptAttribute
614	LegContractMultiplier
615	LegCouponRate
616	LegSecurityExchange
617	LegIssuer
618	EncodedLegIssuerLen
619	EncodedLegIssuer
620	LegSecurityDesc
621	EncodedLegSecurityDescLen
622	EncodedLegSecurityDesc
623	LegRatioQty
624	LegSide
625	TradingSessionSubID
626	AllocType
627	NoHops
628	HopCompID
629	HopSendingTime

Deleted: April30, 2003

630	HopRefID
631	MidPx
632	BidYield
633	MidYield
634	OfferYield
635	ClearingFeeIndicator
636	WorkingIndicator
637	LegLastPx
638	PriorityIndicator
639	PriceImprovement
640	Price2
641	LastForwardPoints2
642	BidForwardPoints2
643	OfferForwardPoints2
644	RFQReqID
645	MktBidPx
646	MktOfferPx
647	MinBidSize
648	MinOfferSize
649	QuoteStatusReqID
650	LegalConfirm
651	UnderlyingLastPx
652	UnderlyingLastQty
~~653~~	~~SecDefStatus~~ (replaced)
654	LegRefID
655	ContraLegRefID
656	SettlCurrBidFxRate
657	SettlCurrOfferFxRate
658	QuoteRequestRejectReason
659	SideComplianceID
660	AcctIDSource
661	AllocAcctIDSource
662	BenchmarkPrice
663	BenchmarkPriceType
664	ConfirmID
665	ConfirmStatus
666	ConfirmTransType
667	ContractSettlMonth
668	DeliveryForm
669	LastParPx
670	NoLegAllocs
671	LegAllocAccount
672	LegIndividualAllocID
673	LegAllocQty
674	LegAllocAcctIDSource
675	LegSettlCurrency
676	LegBenchmarkCurveCurrency
677	LegBenchmarkCurveName
678	LegBenchmarkCurvePoint
679	LegBenchmarkPrice
680	LegBenchmarkPriceType
681	LegBidPx
682	LegIOIQty
683	NoLegStipulations
684	LegOfferPx
685	LegOrderQty
686	LegPriceType
687	LegQty
688	LegStipulationType
689	LegStipulationValue
690	LegSwapType
691	Pool
692	QuotePriceType
693	QuoteRespID
694	QuoteRespType
695	QuoteQualifier
696	YieldRedemptionDate
697	YieldRedemptionPrice
698	YieldRedemptionPriceType
699	BenchmarkSecurityID
700	ReversalIndicator
701	YieldCalcDate
702	NoPositions
703	PosType
704	LongQty
705	ShortQty
706	PosQtyStatus
707	PosAmtType
708	PosAmt
709	PosTransType

Deleted: April30, 2003

710	PosReqID
711	NoUnderlyings
712	PosMaintAction
713	OrigPosReqRefID
714	PosMaintRptRefID
715	ClearingBusinessDate
716	SettlSessID
717	SettlSessSubID
718	AdjustmentType
719	ContraryInstructionIndicator
720	PriorSpreadIndicator
721	PosMaintRptID
722	PosMaintStatus
723	PosMaintResult
724	PosReqType
725	ResponseTransportType
726	ResponseDestination
727	TotalNumPosReports
728	PosReqResult
729	PosReqStatus
730	SettlPrice
731	SettlPriceType
732	UnderlyingSettlPrice
733	UnderlyingSettlPriceType
734	PriorSettlPrice
735	NoQuoteQualifiers
736	AllocSettlCurrency

737	AllocSettlCurrAmt
738	InterestAtMaturity
739	LegDatedDate
740	LegPool
741	AllocInterestAtMaturity
742	AllocAccruedInterestAmt
743	DeliveryDate
744	AssignmentMethod
745	AssignmentUnit
746	OpenInterest
747	ExerciseMethod
748	TotNumTradeReports
749	TradeRequestResult
750	TradeRequestStatus
751	TradeReportRejectReason
752	SideMultiLegReportingType
753	NoPosAmt
754	AutoAcceptIndicator
755	AllocReportID
756	NoNested2PartyIDs
757	Nested2PartyID
758	Nested2PartyIDSource
759	Nested2PartyRole
760	Nested2PartySubID
761	BenchmarkSecurityIDSource
762	SecuritySubType
763	UnderlyingSecuritySubType

764	LegSecuritySubType
765	AllowableOneSidednessPct
766	AllowableOneSidednessValue
767	AllowableOneSidednessCurr
768	NoTrdRegTimestamps
769	TrdRegTimestamp
770	TrdRegTimestampType
771	TrdRegTimestampOrigin
772	ConfirmRefID
773	ConfirmType
774	ConfirmRejReason
775	BookingType
776	IndividualAllocRejCode
777	SettlInstMsgID
778	NoSettlInst
779	LastUpdateTime
780	AllocSettlInstType
781	NoSettlPartyIDs
782	SettlPartyID
783	SettlPartyIDSource
784	SettlPartyRole
785	SettlPartySubID
786	SettlPartySubIDType
787	DlvyInstType
788	TerminationType
789	NextExpectedMsgSeqNum
790	OrdStatusReqID

Deleted: April30, 2003

791	SettlInstReqID
792	SettlInstReqRejCode
793	SecondaryAllocID
794	AllocReportType
795	AllocReportRefID
796	AllocCancReplaceReason
797	CopyMsgIndicator
798	AllocAccountType
799	OrderAvgPx
800	OrderBookingQty
801	NoSettlPartySubIDs
802	NoPartySubIDs
803	PartySubIDType
804	NoNestedPartySubIDs
805	NestedPartySubIDType
806	NoNested2PartySubIDs
807	Nested2PartySubIDType
808	AllocIntermedReqType
~~809~~	(Not Defined)
810	UnderlyingPx
811	PriceDelta
812	ApplQueueMax
813	ApplQueueDepth
814	ApplQueueResolution
815	ApplQueueAction
816	NoAltMDSource
817	AltMDSourceID

818	SecondaryTradeReportID
819	AvgPxIndicator
820	TradeLinkID
821	OrderInputDevice
822	UnderlyingTradingSessionID
823	UnderlyingTradingSessionSubID
824	TradeLegRefID
825	ExchangeRule
826	TradeAllocIndicator
827	ExpirationCycle
828	TrdType
829	TrdSubType
830	TransferReason
831	AsgnReqID
832	TotNumAssignmentReports
833	AsgnRptID
834	ThresholdAmount
835	PegMoveType
836	PegOffsetType
837	PegLimitType
838	PegRoundDirection
839	PeggedPrice
840	PegScope
841	DiscretionMoveType
842	DiscretionOffsetType
843	DiscretionLimitType

844	DiscretionRoundDirection
845	DiscretionPrice
846	DiscretionScope
847	TargetStrategy
848	TargetStrategyParameters
849	ParticipationRate
850	TargetStrategyPerformance
851	LastLiquidityInd
852	PublishTrdIndicator
853	ShortSaleReason
854	QtyType
855	SecondaryTrdType
856	TradeReportType
857	AllocNoOrdersType
858	SharedCommission
859	ConfirmReqID
860	AvgParPx
861	ReportedPx
862	NoCapacities
863	OrderCapacityQty
864	NoEvents
865	EventType
866	EventDate
867	EventPx
868	EventText
869	PctAtRisk
870	NoInstrAttrib

Deleted: April30, 2003

871	InstrAttribType
872	InstrAttribValue
873	DatedDate
874	InterestAccrualDate
875	CPProgram
876	CPRegType
877	UnderlyingCPProgram
878	UnderlyingCPRegType
879	UnderlyingQty
880	TrdMatchID
881	SecondaryTradeReportRefID
882	UnderlyingDirtyPrice
883	UnderlyingEndPrice
884	UnderlyingStartValue
885	UnderlyingCurrentValue
886	UnderlyingEndValue
887	NoUnderlyingStips
888	UnderlyingStipType
889	UnderlyingStipValue
890	MaturityNetMoney
891	MiscFeeBasis
892	TotNoAllocs
893	LastFragment
894	CollReqID
895	CollAsgnReason
896	CollInquiryQualifier
897	NoTrades

898	MarginRatio
899	MarginExcess
900	TotalNetValue
901	CashOutstanding
902	CollAsgnID
903	CollAsgnTransType
904	CollRespID
905	CollAsgnRespType
906	CollAsgnRejectReason
907	CollAsgnRefID
908	CollRptID
909	CollInquiryID
910	CollStatus
911	TotNumReports
912	LastRptRequested
913	AgreementDesc
914	AgreementID
915	AgreementDate
916	StartDate
917	EndDate
918	AgreementCurrency
919	DeliveryType
920	EndAccruedInterestAmt
921	StartCash
922	EndCash
923	UserRequestID
924	UserRequestType

925	NewPassword
926	UserStatus
927	UserStatusText
928	StatusValue
929	StatusText
930	RefCompID
931	RefSubID
932	NetworkResponseID
933	NetworkRequestID
934	LastNetworkResponseID
935	NetworkRequestType
936	NoCompIDs
937	NetworkStatusResponseType
938	NoCollInquiryQualifier
939	TrdRptStatus
940	AffirmStatus
941	UnderlyingStrikeCurrency
942	LegStrikeCurrency
943	TimeBracket
944	CollAction
945	CollInquiryStatus
946	CollInquiryResult
947	StrikeCurrency
948	NoNested3PartyIDs
949	Nested3PartyID
950	Nested3PartyIDSource
951	Nested3PartyRole

Deleted: April30, 2003

952	NoNested3PartySubIDs
953	Nested3PartySubID

954	Nested3PartySubIDType
955	LegContractSettlMonth

956	LegInterestAccrualDate

Deleted: April30, 2003

FIX Field Index sorted by field name:

~~101~~	(Not Defined)
~~809~~	(Not Defined)
1	Account
581	AccountType
159	AccruedInterestAmt
158	AccruedInterestRate
660	AcctIDSource
334	Adjustment
718	AdjustmentType
2	AdvId
3	AdvRefID
4	AdvSide
5	AdvTransType
535	AffectedOrderID
536	AffectedSecondaryOrderID
940	AffirmStatus
266	AggregatedBook
918	AgreementCurrency
915	AgreementDate
913	AgreementDesc
914	AgreementID
79	AllocAccount
798	AllocAccountType
742	AllocAccruedInterestAmt
661	AllocAcctIDSource

153	AllocAvgPx
796	AllocCancReplaceReason
209	AllocHandlInst
70	AllocID
741	AllocInterestAtMaturity
808	AllocIntermedReqType
196	AllocLinkID
197	AllocLinkType
154	AllocNetMoney
857	AllocNoOrdersType
366	AllocPrice
80	AllocQty (formerly named: AllocShares prior to FIX 4.3)
88	AllocRejCode
755	AllocReportID
795	AllocReportRefID
794	AllocReportType
737	AllocSettlCurrAmt
736	AllocSettlCurrency
780	AllocSettlInstType
87	AllocStatus
161	AllocText
71	AllocTransType
626	AllocType
767	AllowableOneSidednessCurr
765	AllowableOneSidednessPct

766	AllowableOneSidednessValue
817	AltMDSourceID
815	ApplQueueAction
813	ApplQueueDepth
812	ApplQueueMax
814	ApplQueueResolution
831	AsgnReqID
833	AsgnRptID
744	AssignmentMethod
745	AssignmentUnit
754	AutoAcceptIndicator
860	AvgParPx
6	AvgPx
819	AvgPxIndicator
74	AvgPxPrecision (formerly named AvgPrxPrecision prior to FIX 4.4)
259	BasisFeatureDate
260	BasisFeaturePrice
419	BasisPxType
7	BeginSeqNo
8	BeginString
~~219~~	~~Benchmark~~ (no longer used)
220	BenchmarkCurveCurrency
221	BenchmarkCurveName
222	BenchmarkCurvePoint

Deleted: April30, 2003

662	BenchmarkPrice
663	BenchmarkPriceType
699	BenchmarkSecurityID
761	BenchmarkSecurityIDSource
400	BidDescriptor
399	BidDescriptorType
189	BidForwardPoints
642	BidForwardPoints2
390	BidID
132	BidPx
374	BidRequestTransType
134	BidSize
188	BidSpotRate
418	BidTradeType
394	BidType
632	BidYield
9	BodyLength
466	BookingRefID
775	BookingType
590	BookingUnit
~~92~~	~~BrokerOfCredit~~ (replaced)
380	BusinessRejectReason
379	BusinessRejectRefID
330	BuyVolume
480	CancellationRights
490	CardExpDate
488	CardHolderName
491	CardIssNum
489	CardNumber
503	CardStartDate
502	CashDistribAgentAcctName
500	CashDistribAgentAcctNumber
499	CashDistribAgentCode
498	CashDistribAgentName
478	CashDistribCurr
501	CashDistribPayRef
544	CashMargin
152	CashOrderQty
901	CashOutstanding
185	~~CashSettlAgentAcctName~~ (replaced)
184	~~CashSettlAgentAcctNum~~ (replaced)
183	~~CashSettlAgentCode~~ (replaced)
186	~~CashSettlAgentContactName~~ (replaced)
187	~~CashSettlAgentContactPhone~~ (replaced)
182	~~CashSettlAgentName~~ (replaced)
461	CFICode
10	CheckSum
~~440~~	~~ClearingAccount~~ (replaced)
715	ClearingBusinessDate
635	ClearingFeeIndicator
~~439~~	~~ClearingFirm~~ (replaced)
577	ClearingInstruction
391	ClientBidID
~~109~~	~~ClientID~~ (replaced)
11	ClOrdID
583	ClOrdLinkID
944	CollAction
902	CollAsgnID
895	CollAsgnReason
907	CollAsgnRefID
906	CollAsgnRejectReason
905	CollAsgnRespType
903	CollAsgnTransType
909	CollInquiryID
896	CollInquiryQualifier
946	CollInquiryResult
945	CollInquiryStatus
894	CollReqID
904	CollRespID
908	CollRptID
910	CollStatus

Deleted: April30, 2003

479	CommCurrency
12	Commission
13	CommType
376	ComplianceID
238	Concession
664	ConfirmID
772	ConfirmRefID
774	ConfirmRejReason
859	ConfirmReqID
665	ConfirmStatus
666	ConfirmTransType
773	ConfirmType
521	ContAmtCurr
519	ContAmtType
520	ContAmtValue
375	ContraBroker
231	ContractMultiplier
667	ContractSettlMonth
655	ContraLegRefID
719	ContraryInstructionIndicator
437	ContraTradeQty
337	ContraTrader
438	ContraTradeTime
797	CopyMsgIndicator
292	CorporateAction
421	Country
470	CountryOfIssue

224	CouponPaymentDate
223	CouponRate
203	CoveredOrUncovered
875	CPProgram
876	CPRegType
255	CreditRating
548	CrossID
413	CrossPercent
550	CrossPrioritization
549	CrossType
14	CumQty
15	Currency
~~204~~	~~CustomerOrFirm~~ (replaced)
582	CustOrderCapacity
84	CxlQty
102	CxlRejReason
434	CxlRejResponseTo
~~125~~	~~CxlType~~ (no longer used)
873	DatedDate
486	DateOfBirth
426	DayAvgPx
589	DayBookingInst
425	DayCumQty
424	DayOrderQty
293	DefBidSize

294	DefOfferSize
285	DeleteReason
128	DeliverToCompID
145	DeliverToLocationID
129	DeliverToSubID
743	DeliveryDate
668	DeliveryForm
919	DeliveryType
494	Designation
284	DeskID
388	DiscretionInst
843	DiscretionLimitType
841	DiscretionMoveType
842	DiscretionOffsetType
389	DiscretionOffsetValue (formerly named DiscretionOffset prior to FIX 4.4)
845	DiscretionPrice
844	DiscretionRoundDirection
846	DiscretionScope
477	DistribPaymentMethod
512	DistribPercentage
127	DKReason
~~86~~	~~DlvyInst~~ (no longer used)
787	DlvyInstType
329	DueToRelated

Deleted: April30, 2003

168	EffectiveTime
405	EFPTrackingError
164	EmailThreadID
94	EmailType
361	EncodedAllocText
360	EncodedAllocTextLen
359	EncodedHeadline
358	EncodedHeadlineLen
349	EncodedIssuer
348	EncodedIssuerLen
619	EncodedLegIssuer
618	EncodedLegIssuerLen
622	EncodedLegSecurityDesc
621	EncodedLegSecurityDescLen
353	EncodedListExecInst
352	EncodedListExecInstLen
446	EncodedListStatusText
445	EncodedListStatusTextLen
351	EncodedSecurityDesc
350	EncodedSecurityDescLen
357	EncodedSubject
356	EncodedSubjectLen
355	EncodedText
354	EncodedTextLen
363	EncodedUnderlyingIssuer
362	EncodedUnderlyingIssuerLen

365	EncodedUnderlyingSecurityDesc
364	EncodedUnderlyingSecurityDescLen
98	EncryptMethod
920	EndAccruedInterestAmt
922	EndCash
917	EndDate
16	EndSeqNo
866	EventDate
867	EventPx
868	EventText
865	EventType
411	ExchangeForPhysical
825	ExchangeRule
230	ExDate
100	ExDestination
~~76~~	~~ExecBroker~~ (replaced)
17	ExecID
18	ExecInst
485	ExecPriceAdjustment
484	ExecPriceType
19	ExecRefID
378	ExecRestatementReason
~~20~~	~~ExecTransType~~ (replaced)
150	ExecType

515	ExecValuationPoint
747	ExerciseMethod
827	ExpirationCycle
432	ExpireDate
126	ExpireTime
228	Factor
406	FairValue
291	FinancialStatus
121	ForexReq
497	FundRenewWaiv
123	GapFillFlag
381	GrossTradeAmt
427	GTBookingInst
327	HaltReason
21	HandlInst
148	Headline
108	HeartBtInt
332	HighPx
628	HopCompID
630	HopRefID
629	HopSendingTime
416	IncTaxInd
467	IndividualAllocID
776	IndividualAllocRejCode
871	InstrAttribType
872	InstrAttribValue
543	InstrRegistry

Deleted: April30, 2003

874	InterestAccrualDate
738	InterestAtMaturity
475	InvestorCountryOfResidence
328	InViewOfCommon
23	IOIid
130	IOINaturalFlag
~~24~~	~~IOIOthSvc~~ (no longer used)
25	IOIQltyInd
27	IOIQty (formerly named: IOIShares prior to FIX 4.3)
104	IOIQualifier
26	IOIRefID
28	IOITransType
225	IssueDate
106	Issuer
29	LastCapacity
195	LastForwardPoints
641	LastForwardPoints2
893	LastFragment
851	LastLiquidityInd
30	LastMkt
369	LastMsgSeqNumProcessed
934	LastNetworkResponseID
669	LastParPx
31	LastPx

32	LastQty (formerly named: LastShares prior to FIX 4.3)
912	LastRptRequested
194	LastSpotRate
779	LastUpdateTime
151	LeavesQty
650	LegalConfirm
671	LegAllocAccount
674	LegAllocAcctIDSource
673	LegAllocQty
676	LegBenchmarkCurveCurrency
677	LegBenchmarkCurveName
678	LegBenchmarkCurvePoint
679	LegBenchmarkPrice
680	LegBenchmarkPriceType
681	LegBidPx
608	LegCFICode
614	LegContractMultiplier
955	LegContractSettlMonth
596	LegCountryOfIssue
248	LegCouponPaymentDate
615	LegCouponRate
565	LegCoveredOrUncovered
257	LegCreditRating
556	LegCurrency
739	LegDatedDate

253	LegFactor
672	LegIndividualAllocID
599	LegInstrRegistry
956	LegInterestAccrualDate
682	LegIOIQty
249	LegIssueDate
617	LegIssuer
637	LegLastPx
598	LegLocaleOfIssue
611	LegMaturityDate
610	LegMaturityMonthYear
684	LegOfferPx
613	LegOptAttribute
685	LegOrderQty
740	LegPool
564	LegPositionEffect
566	LegPrice
686	LegPriceType
607	LegProduct
687	LegQty
623	LegRatioQty
254	LegRedemptionDate (Deprecated)
654	LegRefID
250	LegRepoCollateralSecurityType (Deprecated)

Deleted: April30, 2003

252	LegRepurchaseRate (Deprecated)
251	LegRepurchaseTerm (Deprecated)
605	LegSecurityAltID
606	LegSecurityAltIDSource
620	LegSecurityDesc
616	LegSecurityExchange
602	LegSecurityID
603	LegSecurityIDSource
764	LegSecuritySubType
609	LegSecurityType
675	LegSettlCurrency
588	LegSettlDate (formerly named LegFutSettlDate prior to FIX 4.4)
587	LegSettlType (formerly named LegSettlmntTyp prior to FIX 4.4)
624	LegSide
597	LegStateOrProvinceOfIssue
688	LegStipulationType
689	LegStipulationValue
942	LegStrikeCurrency
612	LegStrikePrice
690	LegSwapType

600	LegSymbol
601	LegSymbolSfx
33	LinesOfText
409	LiquidityIndType
441	LiquidityNumSecurities
403	LiquidityPctHigh
402	LiquidityPctLow
404	LiquidityValue
69	ListExecInst
433	ListExecInstType
66	ListID
392	ListName
431	ListOrderStatus
67	ListSeqNo
444	ListStatusText
429	ListStatusType
472	LocaleOfIssue
114	LocateReqd
283	LocationID
704	LongQty
333	LowPx
474	MailingDtls
482	MailingInst
899	MarginExcess
898	MarginRatio
264	MarketDepth
532	MassCancelRejectReason

530	MassCancelRequestType
531	MassCancelResponse
584	MassStatusReqID
585	MassStatusReqType
573	MatchStatus
574	MatchType
541	MaturityDate
~~205~~	~~MaturityDay~~ (replaced)
200	MaturityMonthYear
890	MaturityNetMoney
111	MaxFloor
383	MaxMessageSize
210	MaxShow
288	MDEntryBuyer
272	MDEntryDate
278	MDEntryID
282	MDEntryOriginator
290	MDEntryPositionNo
270	MDEntryPx
280	MDEntryRefID
289	MDEntrySeller
271	MDEntrySize
273	MDEntryTime
269	MDEntryType
547	MDImplicitDelete
275	MDMkt

Deleted: April30, 2003

262	MDReqID
281	MDReqRejReason
279	MDUpdateAction
265	MDUpdateType
347	MessageEncoding
631	MidPx
633	MidYield
647	MinBidSize
648	MinOfferSize
110	MinQty
562	MinTradeVol
137	MiscFeeAmt
891	MiscFeeBasis
138	MiscFeeCurr
139	MiscFeeType
645	MktBidPx
646	MktOfferPx
481	MoneyLaunderingStatus
385	MsgDirection
34	MsgSeqNum
35	MsgType
442	MultiLegReportingType
563	MultiLegRptTypeReq
757	Nested2PartyID
758	Nested2PartyIDSource
759	Nested2PartyRole
760	Nested2PartySubID

807	Nested2PartySubIDType
949	Nested3PartyID
950	Nested3PartyIDSource
951	Nested3PartyRole
953	Nested3PartySubID
954	Nested3PartySubIDType
524	NestedPartyID
525	NestedPartyIDSource
538	NestedPartyRole
545	NestedPartySubID
805	NestedPartySubIDType
451	NetChgPrevDay
430	NetGrossInd
118	NetMoney
933	NetworkRequestID
935	NetworkRequestType
932	NetworkResponseID
937	NetworkStatusResponseType
925	NewPassword
36	NewSeqNo
789	NextExpectedMsgSeqNum
534	NoAffectedOrders
78	NoAllocs
816	NoAltMDSource
420	NoBidComponents
398	NoBidDescriptors
862	NoCapacities

576	NoClearingInstructions
938	NoCollInquiryQualifier
936	NoCompIDs
518	NoContAmts
382	NoContraBrokers
580	NoDates
510	NoDistribInsts
85	NoDlvyInst
864	NoEvents
124	NoExecs
627	NoHops
870	NoInstrAttrib
199	NoIOIQualifiers
670	NoLegAllocs
555	NoLegs
604	NoLegSecurityAltID
683	NoLegStipulations
268	NoMDEntries
267	NoMDEntryTypes
136	NoMiscFees
384	NoMsgTypes
756	NoNested2PartyIDs
806	NoNested2PartySubIDs
948	NoNested3PartyIDs
952	NoNested3PartySubIDs
539	NoNestedPartyIDs

Deleted: April30, 2003

804	NoNestedPartySubIDs
73	NoOrders
453	NoPartyIDs
802	NoPartySubIDs
753	NoPosAmt
702	NoPositions
295	NoQuoteEntries
735	NoQuoteQualifiers
296	NoQuoteSets
473	NoRegistDtls
146	NoRelatedSym
215	NoRoutingIDs
82	NoRpts
454	NoSecurityAltID
558	NoSecurityTypes
778	NoSettlInst
781	NoSettlPartyIDs
801	NoSettlPartySubIDs
552	NoSides
232	NoStipulations
428	NoStrikes
208	NotifyBrokerOfCredit
897	NoTrades
386	NoTradingSessions
768	NoTrdRegTimestamps
711	NoUnderlyings
457	NoUnderlyingSecurityAltID

887	NoUnderlyingStips
346	NumberOfOrders
417	NumBidders
157	NumDaysInterest
395	NumTickets
575	OddLot
191	OfferForwardPoints
643	OfferForwardPoints2
133	OfferPx
135	OfferSize
190	OfferSpotRate
634	OfferYield
115	OnBehalfOfCompID
144	OnBehalfOfLocationID
~~370~~	~~OnBehalfOfSendingTime~~ (No Longer Used)
116	OnBehalfOfSubID
286	OpenCloseSettlFlag (formerly named OpenCloseSettlFlag prior to FIX 4.4)
746	OpenInterest
206	OptAttribute
799	OrderAvgPx
800	OrderBookingQty
528	OrderCapacity
863	OrderCapacityQty

37	OrderID
821	OrderInputDevice
516	OrderPercent
38	OrderQty
192	OrderQty2
529	OrderRestrictions
103	OrdRejReason
39	OrdStatus
790	OrdStatusReqID
40	OrdType
41	OrigClOrdID
551	OrigCrossID
586	OrigOrdModTime
713	OrigPosReqRefID
122	OrigSendingTime
42	OrigTime
412	OutMainCntryUIndex
407	OutsideIndexPct
517	OwnershipType
522	OwnerType
849	ParticipationRate
448	PartyID
447	PartyIDSource
452	PartyRole
523	PartySubID
803	PartySubIDType
554	Password

Deleted: April30, 2003

504	PaymentDate
492	PaymentMethod
476	PaymentRef
505	PaymentRemitterID
869	PctAtRisk
839	PeggedPrice
837	PegLimitType
835	PegMoveType
836	PegOffsetType
211	PegOffsetValue (formerly named PegDifference prior to FIX 4.4)
838	PegRoundDirection
840	PegScope
691	Pool
708	PosAmt
707	PosAmtType
77	PositionEffect (formerly named: OpenClose prior to FIX 4.3)
712	PosMaintAction
723	PosMaintResult
721	PosMaintRptID
714	PosMaintRptRefID
722	PosMaintStatus
706	PosQtyStatus
710	PosReqID

728	PosReqResult
729	PosReqStatus
724	PosReqType
43	PossDupFlag
97	PossResend
709	PosTransType
703	PosType
591	PreallocMethod
140	PrevClosePx
570	PreviouslyReported
44	Price
640	Price2
811	PriceDelta
639	PriceImprovement
423	PriceType
638	PriorityIndicator
734	PriorSettlPrice
720	PriorSpreadIndicator
81	ProcessCode
460	Product
415	ProgPeriodInterval
414	ProgRptReqs
852	PublishTrdIndicator
~~201~~	~~PutOrCall~~ (replaced)
854	QtyType

53	Quantity (formerly named: Shares prior to FIX 4.3)
465	QuantityType **(Deprecated)**
298	QuoteCancelType
276	QuoteCondition
299	QuoteEntryID
368	QuoteEntryRejectReason
117	QuoteID
692	QuotePriceType
695	QuoteQualifier
300	QuoteRejectReason
131	QuoteReqID
658	QuoteRequestRejectReason
303	QuoteRequestType
693	QuoteRespID
301	QuoteResponseLevel
694	QuoteRespType
302	QuoteSetID
367	QuoteSetValidUntilTime
297	QuoteStatus (formerly named: QuoteAckStatus prior to FIX 4.3)
649	QuoteStatusReqID
537	QuoteType

Deleted: April30, 2003

~~319~~	~~RatioQty~~ (replaced)
96	RawData
95	RawDataLength
240	RedemptionDate (Deprecated)
72	RefAllocID
930	RefCompID
372	RefMsgType
45	RefSeqNum
931	RefSubID
371	RefTagID
493	RegistAcctType
509	RegistDtls
511	RegistEmail
513	RegistID
508	RegistRefID
507	RegistRejReasonCode
496	RegistRejReasonText
506	RegistStatus
514	RegistTransType
~~46~~	~~RelatdSym~~ (no longer used)
239	RepoCollateralSecurityType (Deprecated)
861	ReportedPx
113	ReportToExch

227	RepurchaseRate (Deprecated)
226	RepurchaseTerm (Deprecated)
261	Reserved/Allocated to the Fixed Income proposal
141	ResetSeqNumFlag
726	ResponseDestination
725	ResponseTransportType
700	ReversalIndicator
644	RFQReqID
468	RoundingDirection
469	RoundingModulus
561	RoundLot
217	RoutingID
216	RoutingType
83	RptSeq
~~47~~	~~Rule80A~~ (No Longer Used)
546	Scope
~~653~~	~~SecDefStatus~~ (replaced)
793	SecondaryAllocID
526	SecondaryClOrdID
527	SecondaryExecID
198	SecondaryOrderID

818	SecondaryTradeReportID
881	SecondaryTradeReportRefID
855	SecondaryTrdType
91	SecureData
90	SecureDataLen
455	SecurityAltID
456	SecurityAltIDSource
107	SecurityDesc
207	SecurityExchange
48	SecurityID
22	SecurityIDSource (formerly named: IDSource prior to FIX 4.3)
559	SecurityListRequestType
320	SecurityReqID
560	SecurityRequestResult
321	SecurityRequestType
322	SecurityResponseID
323	SecurityResponseType
179	~~SecuritySettlAgentAcctName~~ (replaced)
178	~~SecuritySettlAgentAcctNum~~ (replaced)
177	~~SecuritySettlAgentCode~~ (replaced)
180	~~SecuritySettlAgentContactName~~ (replaced)

Deleted: April30, 2003

181	~~SecuritySettlAgentContactPhone~~ (replaced)
176	~~SecuritySettlAgentName~~ (replaced)
324	SecurityStatusReqID
762	SecuritySubType
326	SecurityTradingStatus
167	SecurityType
287	SellerDays
331	SellVolume
49	SenderCompID
142	SenderLocationID
50	SenderSubID
~~51~~	~~SendingDate~~ (no longer used)
52	SendingTime
373	SessionRejectReason
174	~~SettlBrkrCode~~ (replaced)
119	SettlCurrAmt
656	SettlCurrBidFxRate
120	SettlCurrency
155	SettlCurrFxRate
156	SettlCurrFxRateCalc
657	SettlCurrOfferFxRate

64	SettlDate (formerly named FutSettDate prior to FIX 4.4)
193	SettlDate2 (formerly named FutSettDate2)
172	SettlDeliveryType
173	~~SettlDepositoryCode~~ (replaced)
175	~~SettlInstCode~~ (replaced)
162	SettlInstID
160	SettlInstMode
777	SettlInstMsgID
214	SettlInstRefID
791	SettlInstReqID
792	SettlInstReqRejCode
165	SettlInstSource
163	SettlInstTransType
~~166~~	~~SettlLocation~~ (replaced)
782	SettlPartyID
783	SettlPartyIDSource
784	SettlPartyRole
785	SettlPartySubID
786	SettlPartySubIDType
730	SettlPrice
731	SettlPriceType

716	SettlSessID
717	SettlSessSubID
63	SettlType (formerly named SettlmntTyp prior to FIX 4.4)
858	SharedCommission
705	ShortQty
853	ShortSaleReason
54	Side
659	SideComplianceID
752	SideMultiLegReportingType
396	SideValue1
397	SideValue2
401	SideValueInd
89	Signature
93	SignatureLength
377	SolicitedFlag
218	Spread (formerly named: SpreadToBenchmark prior to FIX 4.3)
171	StandInstDbID
170	StandInstDbName
169	StandInstDbType
921	StartCash
916	StartDate
471	StateOrProvinceOfIssue
929	StatusText

Deleted: April30, 2003

928	StatusValue
233	StipulationType
234	StipulationValue
99	StopPx
947	StrikeCurrency
202	StrikePrice
443	StrikeTime
147	Subject
263	SubscriptionRequestType
55	Symbol
65	SymbolSfx
56	TargetCompID
143	TargetLocationID
847	TargetStrategy
848	TargetStrategyParameters
850	TargetStrategyPerformance
57	TargetSubID
495	TaxAdvantageType
788	TerminationType
464	TestMessageIndicator
112	TestReqID
58	Text
834	ThresholdAmount
274	TickDirection
943	TimeBracket
59	TimeInForce

540	TotalAccruedInterestAmt **(Deprecated)**
533	TotalAffectedOrders
900	TotalNetValue
727	TotalNumPosReports
237	TotalTakedown
387	TotalVolumeTraded
~~450~~	~~TotalVolumeTraded Time~~ (replaced)
~~449~~	~~TotalVolumeTradedDate~~ (replaced)
892	TotNoAllocs
68	TotNoOrders (formerly named: ListNoOrds)
304	TotNoQuoteEntries
393	TotNoRelatedSym
557	TotNoSecurityTypes
422	TotNoStrikes
832	TotNumAssignmentReports
911	TotNumReports
748	TotNumTradeReports
826	TradeAllocIndicator
277	TradeCondition
75	TradeDate
258	TradedFlatSwitch
579	TradeInputDevice
578	TradeInputSource

824	TradeLegRefID
820	TradeLinkID
229	TradeOriginationDate
571	TradeReportID
572	TradeReportRefID
751	TradeReportRejectReason
487	TradeReportTransType
856	TradeReportType
568	TradeRequestID
749	TradeRequestResult
750	TradeRequestStatus
569	TradeRequestType
336	TradingSessionID
625	TradingSessionSubID
344	TradSesCloseTime
345	TradSesEndTime
338	TradSesMethod
339	TradSesMode
342	TradSesOpenTime
343	TradSesPreCloseTime
335	TradSesReqID
341	TradSesStartTime
340	TradSesStatus
567	TradSesStatusRejReason
60	TransactTime
483	TransBkdTime
830	TransferReason

Deleted: April30, 2003

880	TrdMatchID
769	TrdRegTimestamp
771	TrdRegTimestampOrigin
770	TrdRegTimestampType
939	TrdRptStatus
829	TrdSubType
828	TrdType
463	UnderlyingCFICode
436	UnderlyingContractMultiplier
592	UnderlyingCountryOfIssue
241	UnderlyingCouponPaymentDate
435	UnderlyingCouponRate
877	UnderlyingCPProgram
878	UnderlyingCPRegType
256	UnderlyingCreditRating
318	UnderlyingCurrency
885	UnderlyingCurrentValue
882	UnderlyingDirtyPrice
883	UnderlyingEndPrice
886	UnderlyingEndValue
246	UnderlyingFactor
595	UnderlyingInstrRegistry
242	UnderlyingIssueDate
306	UnderlyingIssuer
651	UnderlyingLastPx
652	UnderlyingLastQty

594	UnderlyingLocaleOfIssue
542	UnderlyingMaturityDate
~~314~~	~~UnderlyingMaturityDay~~ (replaced)
313	UnderlyingMaturityMonthYear
317	UnderlyingOptAttribute
462	UnderlyingProduct
~~315~~	~~UnderlyingPutOrCall~~ (replaced)
810	UnderlyingPx
879	UnderlyingQty
247	UnderlyingRedemptionDate (Deprecated)
243	UnderlyingRepoCollateralSecurityType (Deprecated)
245	UnderlyingRepurchaseRate (Deprecated)
244	UnderlyingRepurchaseTerm (Deprecated)
458	UnderlyingSecurityAltID
459	UnderlyingSecurityAltIDSource
307	UnderlyingSecurityDesc
308	UnderlyingSecurityExchange
309	UnderlyingSecurityID

305	UnderlyingSecurityIDSource (formerly named: UnderlyingIDSource prior to FIX 4.3)
763	UnderlyingSecuritySubType
310	UnderlyingSecurityType
732	UnderlyingSettlPrice
733	UnderlyingSettlPriceType
884	UnderlyingStartValue
593	UnderlyingStateOrProvinceOfIssue
888	UnderlyingStipType
889	UnderlyingStipValue
941	UnderlyingStrikeCurrency
316	UnderlyingStrikePrice
311	UnderlyingSymbol
312	UnderlyingSymbolSfx
822	UnderlyingTradingSessionID
823	UnderlyingTradingSessionSubID
325	UnsolicitedIndicator
61	Urgency
149	URLLink
553	Username
923	UserRequestID
924	UserRequestType
926	UserStatus
927	UserStatusText

Deleted: April30, 2003

62	ValidUntilTime
408	ValueOfFutures
~~105~~	~~WaveNo~~
636	WorkingIndicator
410	WtAverageLiquidity
213	XmlData
212	XmlDataLen

236	Yield
701	YieldCalcDate
696	YieldRedemptionDate
697	YieldRedemptionPrice
698	YieldRedemptionPriceType
235	YieldType

Deleted: April30, 2003

Appendix 6-A

Valid Currency Codes

Currency codes used in FIX are those defined in ISO 4217 standard. To obtain the current valid list please contact the ISO 4217 secretariat at +44-181-996-9000 or on World Wide Web at:

http://www.bsi.org.uk/bsi/products/standards/products/currency.xhtml

Another online reference at the time of this writing is: ***http://www.xe.com/iso4217.htm***

Note: Prices defined in FIX messages should be made consistent with the currency code used. In some markets, prices are quoted as multiples or fractions of the currency, FIX messages should normalize the amount to coincide with the indicated code (e.g. UK securities are quoted in pence but must be represented in FIX messages as pounds).

Deleted: April30, 2003

Appendix 6-B

FIX Fields Based Upon Other Standards

Values for many of the fields within the FIX Protocol specification are based upon several ISO standards. See **http://www.iso.ch** for the official ISO website.

ISO Standards used by the FIX Protocol Specification

Description	FIX Fields	ISO Standard
Bank Identification Code	SettlBrkrCode SettlInstCode SecuritySettlAgentCode CashSettlAgentCode	***ISO 9362:1994*** *Banking–Banking telecommunication messages – Bank identifier codes* ***Registration Authority*** *Bank Identifier Code Register* *c/o S.W.I.F.T.* *Avenue Adèle 1* *B-1310 La Hulpe* *Belgium* *Tel. + 32 2 655 31 11* *Fax + 32 2 655 32 26* www.swift.com
Country	SecurityIDSource + SecurityID UnderlyingSecurityIDSource + UnderlyingSecurityID	***ISO3166-1:1997*** *ISO 3166-2:1998* *Codes for the representation of names of countries and their subdivisions –*

Deleted: April30, 2003

	SettlLocation BidDescriptor Country CountryOfIssue	***Part 1: Country codes*** *Part 2: Country subdivision code* *Bilingual edition* ***Maintenance Agency*** *C/o DIN Deutsches Institut für Normung* *Burggrafenstrasse 6* *D-10787 Berlin Germany* *Postal address:* *D-10772 Berlin* *Tel. + 49 30 2601 2791* *Fax + 49 30 2601 1231* *E-mail lechner@nabd.din.de* http://www.din.de/gremien/nas/nabd/iso3166ma/index.html
Currency	Currency SecurityIDSource + SecurityID UnderlyingSecurityIDSource + UnderlyingSecurityID SettlCurrency MiscFeeCurr Underlying Currency	***ISO 4217:1995*** *Codes for the representation of currencies and funds* *Bilingual edition* ***Maintenance Agency*** *c/o British Standards Institution* *389 Chiswick High Road* *London W4 4AL* *United Kingdom* *Tel. + 44 181 996 9000* *Fax + 44 181 996 7400* *Telex 82 57 77 bsi mk g*

Deleted: April30, 2003

		E-mail Anna_Wadsworth@BSI.ORG.UK http://www.bsi.org.uk
Exchange/Market Code	LastMkt ExDestination SecurityExchange MDMkt UnderlyingSecurityExchange	***ISO 10383:1992*** *Codes for exchanges and regulated markets - Market identifier codes (MIC)* ***Registration Authority*** *Market Identifier Code Register* *c/o S.W.I.F.T.* *Avenue Adèle 1* *B-1310 La Hulpe* *Belgium* *Tel. + 32 2 655 31 11* *Fax + 32 2 655 32 26* *Telex 26 532 swbru b* ***www.swift.com*** *As of the time of this publication the current list of MIC values as well as the ability to request a MIC value online is:* ***http://www.iso15022.org/MIC/homepageMIC.htm***
Security Identification	SecurityIDSource + SecurityID UnderlyingSecurityIDSource + UnderlyingSecurityID	***ISO 6166:2001*** *Securities – International Securities Identification Numbering System (ISIN)* ***Registration Authority*** *ANNA* *c/o SICOVAM SA* *115, rue Réaumur*

Deleted: April30, 2003

		F-75081 Paris Cedex 02 *France* *Tel. + 33 1 55 34 55 86* *Fax + 33 1 55 34 57 71* http://www.anna-nna.com*)*
Security Type/Classification	CFICode	***ISO 10962:2001*** *Securities–Classification of Financial Instruments (CFI code)* ***Registration Authority*** *ANNA* *c/o SICOVAM SA* *115, rue Réaumur* *F-75081 Paris Cedex 02* *France* *Tel. + 33 1 55 34 55 86* *Fax + 33 1 55 34 57 71* ***http://www.anna-nna.com***
URI (Uniforml Resource Identifier)	URLLink ResponseDestination	***W3C Web Resource Naming and Addressing*** Note that "URL" (Uniform Resource Locator), commonly referred to by web browsers, is a subset of the URI standard. The W3C standards body considers URL an "informal term (no longer used in technical specifications)". Discussion: ***uri@w3c.org*** Owner:

Deleted: April30, 2003

		http://www.w3c.org/People/Connolly/ http://www.w3c.org/Addressing/

Deleted: April30, 2003

Appendix 6-C

Exchange Codes - ISO 10383 Market Identifier Code (MIC)

As of FIX 4.3, Exchange Codes used in FIX are those defined in ISO 10383 standard: Market Identifier Code (MIC). The cross-reference list below is a subset of ISO 10383 values as of the time of this publication. It is provided to facilitate the transition from the Reuters exchange suffix codes which versions of FIX prior to FIX 4.2 were based upon. The official standard and set of values are maintained by the ISO 10383 standard and any discrepancies below should be considered typographical errors using the ISO 10383 standard as the correct set of values. These values are maintained by ISO 10383 secretariat (see "Appendix 6-B") and as of the time of this publication the website link to view current list of MIC values is: ***http://www.iso15022.org/MIC/homepageMIC.htm***

Note that "Old FIX 4.2" values which are underlined represent "numeric codes" assigned by the FIX organization in lieu of a valid Reuters exchange suffix. Such values which have a valid MIC value should use the MIC value. Markets without a MIC value should apply to the ISO 10383 Registration Authority (SWIFT) for an appropriate value. The FIX organization will maintain numeric values for required market identifiers which are unable to establish a MIC value for some reason.

Disclaimer: Please refer to the current ISO 10383 standard for the complete list. The following list is a **subset** and designed primarily to support cross-referencing mapping from FIX versions <= 4.2 to FIX versions >= 4.3 (when the FIX specification standard changed from Reuters exchange suffix to ISO 10383 MIC code).

MIC STANDARD CROSS_REF TO FIX 4.2 20010501 Errata:

MIC Value	BIC	Institution	Old FIX 4.2 Exchange Name	Old FIX 4.2 Value
DSMD		DOHA SECURITIES MARKET	Doha Securities Market	QA
IEPA		INTERCONTINENTAL EXCHANGE LTD.	Intercontinental Exchange	48
PINX		PINK SHEETS LLC (NQB)	Pink Sheets (National Quotation Bureau)	PNK
THRD		THE THIRD MARKET CORPORATION	Third Market	TH
TRWB		TRADEWEB LLC	TradeWeb	30
XABJ	XABJCIA1XXX	BOURSE DES VALEURS ABIDJAN	Abidjan Stock Exchange	CI
XACE	XACENL21XXX	AMSTERDAM COMMODITY EXCHANGE		

Deleted: April30, 2003

XADE	XADEGRA1XXX	ATHENS DERIVATIVES EXCHANGE S.A. (ADEX), THE		
XAEX	XAEXNL21XXX	AEX-AGRICULTURAL FUTURES EXCHANGE	*AEX Options and Futures Exchange*	*E*
XALB	XALBCA61XXX	ALBERTA STOCK EXCHANGE, THE	<< defunct exchange >>	
XAMM	XAMMJOA1XXX	AMMAN STOCK EXCHANGE	Amman Stock Exchange	AM
XAMS	XAMSNL21XXX	AMSTERDAMSE EFFECTENBEURS	*AEX Stock Exchange*	*AS*
XANT	XANTBE21XXX	BEURS VAN ANTWERPEN (ANTWERP STOCK EXCHANGE)		
XAOM	XAOMAU21XXX	AUSTRALIAN OPTIONS MARKET		
XAPI	XAPIRU81XXX	ASIA-PACIFIC INTERBANK CURRENCY EXCHANGE THE, JOINT STOCK COMPANY		
XASE	XASEUS31XXX	AMERICAN STOCK EXCHANGE	American Stock Exchange	A
		AMERICAN STOCK EXCHANGE (ASE) BONDS		
		AMERICAN STOCK OPTIONS EXCHANGE	American Stock Exchange Options	1
XASX	XASXAU2SXXX	ASX OPERATIONS PTY LIMITED	Australian Stock Exchange	AX
XATH	XATHGRA1XXX	ATHENS STOCK EXCHANGE		
XAUK	XAUKNZ21XXX	NEW ZEALAND STOCK EXCHANGE - AUCKLAND		
XAVB	XAVBESM1XXX	CMB, AGENCIA DE VALORES Y BOLSA		
XBAH	XBAHBHB1XXX	BAHRAIN STOCK EXCHANGE	Bahrain Stock Exchange	BH
XBAN	XBANIN51XXX	BANGALORE STOCK EXCHANGE LTD		
XBAR	XBARESB1XXX	BARCELONA STOCK EXCHANGE	Barcelona Stock Exchange - Floor Trading	BC
XBAV	XBAVESB1XXX	MERCHBOLSA AGENCIA DE VALORES, S.A.		

Deleted: April30, 2003

XBCE	XBCEHUH1XXX	BUDAPEST COMMODITY EXCHANGE		
XBCN	XBCNESB1XXX	SOCIEDAD RECTORA DE LA BOLSA DE VALORES DE BARCELONA S.A.		
XBDA	XBDABMH1XXX	BERMUDA STOCK EXCHANGE LTD, THE		
XBDP	XBDPPTPPXXX	BOLSA DE DERIVADOS DO PORTO		
XBER	XBERDEB1XXX	BERLINER WERTPAPIERBOERSE	Berlin Stock Exchange	BE
XBEY	XBEYLBB1XXX	BOURSE DE BEYROUTH	Beirut Stock Exchange	BY
XBFO	XBFOBEB1XXX	BELFOX (BELGIAN FUTURES AND OPTIONS EXCHANGE)	Belfox	B
XBIL	XBILES21XXX	BOLSA DE VALORES DE BILBAO	Bilbao Stock Exchange	BI
XBKK	XBKKTHB1XXX	STOCK EXCHANGE OF THAILAND BANGKOK FOREIGN	Thailand Stock Exchange	BK
XBMF	XBMFBRSPXXX	BOLSA DE MERCADORIAS E FUTUROS - BM E F		
XBNV	XBNVCRS1XXX	BOLSA NACIONAL DE VALORES, S.A.		
XBOG	XBOGCOB1XXX	BOLSA DE BOGOTA S.A.		
XBOL	XBOLBOL1XXX	BOLSA BOLIVIANA DE VALORES S.A.		
XBOM	XBOMINB1XXX	BOMBAY STOCK EXCHANGE	Bombay Stock Exchange	BO
XBOR	XBORFR21XXX	BORDEAUX STOCK EXCHANGE		
XBOS	XBOSUS31XXX	BOSTON STOCK EXCHANGE	Boston Stock Exchange	B
XBOT	XBOTBWG1XXX	BOTSWANA SHARE MARKET	Botswana Share Market	BT
XBOX		BOSTON OPTIONS EXCHANGE (BOX)		
XBPR	XBPRDEF1XXX	DEUTSCHE BOERSE (BOX-PRODUCT)		
XBRA	XBRASKB1XXX	BRATISLAVA STOCK EXCHANGE, THE		
XBRE	XBREDE21XXX	BREMER WERTPAPIERBOERSE	Bremen Stock Exchange	BM
XBRN	XBRNCH21XXX	BERNE STOCK EXCHANGE	Berne Stock Exchange	BN

Deleted: April30, 2003

XBRU	XBRUBEB1XXX	BRUSSELS STOCK EXCHANGE	Brussels Stock Exchange	BR
XBSE	XBSEROB1XXX	BUCHAREST STOCK EXCHANGE		
XBSL	XBSLCHB1XXX	BASLE STOCK EXCHANGE	<< defunct exchange >>	
XBSP	XBSPBRS1XXX	BOLSA DE VALORES DE SAO PAULO	Sao Paulo Stock Exchange	SA
XBUD	XBUDHUH1XXX	BUDAPEST STOCK EXCHANGE		
XBUE	XBUEARB1XXX	BUENOS AIRES STOCK EXCHANGE		
XBUL	XBULBGS1XXX	FIRST BULGARIAN STOCK EXCHANGE		
XCAI	XCAIEGC1XXX	CAIRO STOCK EXCHANGE		
XCAL	XCALINC1XXX	CALCUTTA STOCK EXCHANGE	Calcutta Stock Exchange	CL
XCAR	XCARVEC1XXX	CARACAS STOCK EXCHANGE		
XCAS	XCASMAM1XXX	CASABLANCA STOCK EXCHANGE		
XCBO	XCBOUS41XXX	CHICAGO BOARD OPTIONS EXCHANGE	Chicago Board Options Exchange	W
XCBT	XCBTUS41XXX	CHICAGO BOARD OF TRADE		
XCCE	XCCEJPJ1XXX	CHUBU COMMODITY EXCHANGE		
XCEC	XCECUS31XXX	COMMODITIES EXCHANGE CENTER		
XCEL	XCELSI21XXX	COMMODITY EXCHANGE OF LJUBLJANA		
XCET	XCETUZ21XXX	COMMODITY EXCHANGE 'TASHKENT'		
XCFE	XCFECNS1XXX	CHINA FOREIGN EXCHANGE TRADE SYSTEM		
XCFF	XCFFUS31XXX	CANTOR FINANCIAL FURTURES EXCHANGE		
XCFV	XCFVVEC1XXX	CAMARA DE COMPSENSACISON DE OPCIONES Y FUTUROS DE VENEZUELA	*Electronic Stock Exchange of Venezuela*	*EB*
XCHI	XCHIUS41XXX	CHICAGO STOCK EXCHANGE, INC.	Chicago Stock Exchange	MW
XCIE		THE CHANNEL ISLANDS STOCK	Channel Islands	CH

Deleted: April30, 2003

		EXCHANGE		
XCIS	XCISUS41XXX	CINCINNATI STOCK EXCHANGE	Cincinnati Stock Exchange	C
XCME	XCMEUS4CXXX	CHICAGO MERCANTILE EXCHANGE GLOBEX CHICAGO MERCANTILE EXCHANGE	Chicago Mercantile Exchange (CME)	2
XCMO	XCMOMYK1XXX	COMMODITY AND MONETARY EXCHANGE OF MALAYSIA		
XCOL	XCOLLKL1XXX	COLOMBO STOCK EXCHANGE	Colombo Stock Exchange	CM
XCOR	XCORGB21XXX	COREDEAL		
XCRC	XCRCUS41XXX	CHICAGO RICE AND COTTON EXCHANGE		
XCSC	XCSCUS31XXX	NEW YORK COCOA, COFFEE AND SUGAR EXCHANGE		
XCSE	XCSEDKK1XXX	COPENHAGEN STOCK EXCHANGE	Copenhagen Stock Exchange	CO
XCUE	XCUEUZ21XXX	CURRENCY EXCHANGE		
XCVM	XCVMPTPPXXX	INTERBOLSA, SOC. GESTORA DE SISTEMAS DE LIQUIDACAO E DE SISTEMAS CENTRALIZADOS DE VALORES MOBILIARIOS, SA	Interbolsa (Portugal)	IN
XCYS	XCYSCY21XXX	CYPRUS STOCK EXCHANGE INSTITUTION		
XDES	XDESIND1XXX	DELHI STOCK EXCHANGE	Dehli Stock Exchange	DL
XDFM		DUBAI FINANCIAL MARKET	Dubai Financial Market	DU
XDHA	XDHABDD1XXX	DHAKA STOCK EXCHANGE LTD		
XDMI	XDMIITM1XXX	ITALIAN DERIVATIVES MARKET (IDEM)		
XDTB	XDTBDEF1XXX	DTB DEUTSCHE TERMINBOERSE GMBH		
XDUB	XDUBIE21XXX	IRISH STOCK EXCHANGE	Irish Stock Exchange	I
XDUS	XDUSDED1XXX	RHEINISCHE-WESTFAELISCHE BOERSE	Dusseldorf Stock Exchange	D

Deleted: April30, 2003

		ZU DUESSELDORF		
XDWZ	XDWZDEF1XXX	DEUTSCHE BOERSE AG, FRANKFURT AM MAIN		
		XETRA		
		EURO MTS, Frankfurt		
		NEW MARKET XETRA		
		NEW MARKET FRANKFURT		
XEAS	XEASBEB1XXX	EASDAQ S.A.		
XEEE	XEEEDEF1XXX	EUROPEAN ENERGY EXCHANGE AG		
XEMD	XEMDMXM1XXX	MERCADO MEXICANO DE DERIVADOS		
XETR	XETRDEF1XXX	DEUTSCHER KASSENVEREIN AG GRUPPE DEUTSCHE BOERSE		
XEUB	XEUBDEF1XXX	EUREX BONDS		
XEUC	XEUCNL21XXX	EURONEXT COM, COMMODITIES FUTURES & OPTIONS		
XEUE	XEUENL21XXX	EURONEXT EQF, EQUITIES & INDICES DERIVATIVES		
XEUI	XEUINL21XXX	EURONEXT IRF, INTEREST RATE FUTURE& OPTIONS		
XEUM	XEUMFRP1XXX	EURONEXT MONEP		
XEUN	XEUNFRP1XXX	EURONEXT PARIS		
XEUR	XEURCHZ1XXX	EUREX AG	Eurex Germany (DTB)	d
	XEURDEF1XXX	EUREX DEUTSCHLAND		
XFIR	XFIRIT31XXX	BORSA VALORI DI FIRENZE (STOCK EXCHANGE)	<< defunct exchange >>	
XFKA	XFKAJPJ1XXX	FUKUOKA STOCK EXCHANGE	Fukuoka Stock Exchange	FU
XFMN	XFMNFRP1XXX	SOCIETE DU NOUVEAU MARCHE	Le Nouveau Marche	LN

Deleted: April30, 2003

XFNX	XFNXIE21XXX	FINEX		
	XFNXUS31XXX	FINEX		
XFOM	XFOMFIH1XXX	FINNISH OPTIONS MARKET		
XFRA	XFRADEF1XXX	FRANKFURTER WERTPAPIERBOERSE	*Frankfurt Stock Exchange*	*F*
XFTA	XFTANL21XXX	FINANCIELE TERMIJNMARKET AMSTERDAM		
XGAL	XGALCH21XXX	ST. GALLEN STOCK EXCHANGE		
XGEN	XGENITG1XXX	BORSA VALORI DI GENOVA (STOCK EXCHANGE)	<< *defunct exchange* >>	
XGTG	XGTGGTG1XXX	BOLSA DE VALORES NACIONAL SA		
XGHA	XGHAGHA1XXX	GHANA STOCK EXCHANGE	Ghana Stock Exchange	GH
XGUA	XGUAECE1XXX	GUAYAQUIL STOCK EXCHANGE		
XGVA	XGVACHG1XXX	GENEVA STOCK EXCHANGE	<< defunct exchange >>	
XHAM	XHAMDEH1XXX	HANSEATISCHE WERTPAPIERBOERSE HAMBURG	Hamburg Stock Exchange	H
XHAN	XHANDE21XXX	NIEDERSAECHSISCHE BOERSE ZU HANNOVER	Hannover Stock Exchange	HA
XHCE	XHCEDE21XXX	WARENTERMINBOERSE HANNOVER		
XHEL	XHELFIH1XXX	THE HELSINKI STOCK EXCHANGE	Helsinki Stock Exchange	HE
XHIR	XHIRJPJ1XXX	HIROSHIMA STOCK EXCHANGE	<< defunct exchange >>	
XHKC	XHKCHKHHXXX	HONG KONG SECURITIES CLEARING COMPANY, LIMITED		
XHKF	XHKFHKHHTRE	HONG KONG FUTURES EXCHANGE LTD.		
	XHKFHKHHXXX	HONG KONG FUTURES EXCHANGE LTD.		
XHKG	XHKGHKH1XXX	STOCK EXCHANGE OF HONG KONG LTD, THE	Hong Kong Stock Exchange	HK

Deleted: April30, 2003

		HONG KONG STOCK EXCHANGE OPTIONS		
XIBE	XIBEAZ21XXX	BAKU INTERBANK CURRENCY EXCHANGE		
XIBR	XIBRDEF1XXX	IBIS-R	*<< defunct exchange >>*	
XICE	XICEISR1XXX	ICELAND STOCK EXCHANGE	Iceland Stock Exchange	IC
XIFO	XIFOIE21XXX	IRISH FUTURES AND OPTIONS EXCHANGE (DUBLIN)		
XIME	XIMETWT1XXX	TAIWAN INTERNATIONAL MERCANTILE EXCHANGE		
XIMM	XIMMUS41XXX	INTERNATIONAL MONETARY MARKET		
XIOM	XIOMUS41XXX	INDEX AND OPTIONS MARKET		
XIPE	XIPEGB21XXX	INTERNATIONAL PETROLEUM EXCHANGE		
XISM	XISMGB21XXX	I.S.M.A. - THE INTERNATIONAL SECURITIES MARKETS ASSOCIATION	International Securities Market Association(ISMA)	15
XIST	XISTTRI1XXX	I.M.K.B. (ISTANBUL STOCK EXCHANGE)	Istanbul Stock Exchange	IS
XISX	XISXUS31XXX	INTERNATIONAL SECURITIES EXCHANGE, LLC.	International Securities Exchange (ISE)	Y
XJAM	XJAMJMK1XXX	JAMAICA STOCK EXCHANGE, THE		
XJAS		JASDAQ	Japanese Securities Dealers Association (JASDAQ)	Q
			NASDAQ Japan	OJ
XJNB	XJNBIDJ1XXX	JAKARTA NEGOTIATED BOARD		
XJKT	XJKTIDJ1XXX	JAKARTA STOCK EXCHANGE	Jakarta Stock Exchange	JK
XJSE	XJSEZAJJXXX	JOHANNESBURG STOCK EXCHANGE, THE	Johannesburg Stock Exchange	J
	XJSEZAJJMRG	JOHANNESBURG STOCK EXCHANGE, THE		

Deleted: April30, 2003

	XJSEZAJJSLB	JOHANNESBURG STOCK EXCHANGE, THE		
XJWY	XJWYGB21XXX	JIWAY EXCHANGE LTD	Jiway	14
XKAC	XKACJPJ1XXX	KANSAI AGRICULTURAL COMMODITIES EXCHANGE		
XKAR	XKARPKK1XXX	KARACHI STOCK EXCHANGE (GUARANTEE) LIMITED, THE	Karachi Stock Exchange	KA
XKAZ	XKAZKZK1XXX	CENTRAL ASIAN STOCK EXCHANGE	Kazakhstan Stock Exchange	KZ
XKBT	XKBTUS41XXX	KANSAS CITY BOARD OF TRADE		
XKCE	XKCEUZ31XXX	KHOREZM INTERREGION COMMODITY EXCHANGE		
XKFE	XKFEKR21XXX	KOREA FUTURES EXCHANGE		
XKGT	XKGTJPJ1XXX	KOBE GOMU TORIHIKIJO (RUBBER EXCHANGE)		
XKHR	XKHRUA21XXX	KHARKOV COMMODITY EXCHANGE		
XKIE	XKIEUAU1XXX	KIEV UNIVERSAL EXCHANGE		
XKKT	XKKTJPJ1XXX	KOBE KIITO TORIHIKIJO (RAW SILK EXCHANGE)		
XKLS	XKLSMYK1XXX	KUALA LUMPUR STOCK EXCHANGE, THE	Kuala Lumpur Stock Exchange	KL
		KUALA LUMPUR FOREIGN		
XKOR	XKORKRS1XXX	KOREA STOCK EXCHANGE	Korea Stock Exchange	KS
		KOSDAQ, KOREA	KOSDAQ (Korea)	KQ
XKST	XKSTJPJ1XXX	KANMON SHOHIN TORIHIKIJO (COMMODITY EXCHANGE)		
XKUW	XKUWKWK1XXX	KUWAIT STOCK EXCHANGE	Kuwait Stock Exchange	KW
XKYO	XKYOJPJ1XXX	KYOTO STOCK EXCHANGE	Kyoto Stock Exchange	KY
XLAU	XLAUCH21XXX	LAUSANNE STOCK EXCHANGE	<< defunct exchange >>	

Deleted: April30, 2003

XLIC	XLICFR21XXX	LILLE COMMODITY EXCHANGE		
XLIF	XLIFGB21XXX	LONDON INTERNATIONAL FINANCIAL FUTURES AND OPTIONS EXCHANGE	London International Financial Futures Exchange (LIFFE)	3
XLIL	XLILFR21XXX	LILLE STOCK EXCHANGE	<< defunct exchange >>	
XLIM		CAVALI ICLV S.A.	Lima Stock Exchange	LM
XLIS	XLISPTP1XXX	BOLSA DE VALORES DE LISBOA	Lisbon Stock Exchange (Portugal)	LS
XLIT	XLITLT21XXX	NATIONAL STOCK EXCHANGE OF LITHUANIA	Vilnus Stock Exchange	VL
XLJU	XLJUSI21XXX	LJUBLJANA STOCK EXCHANGE, INC.		
XLME	XLMEGB21XXX	LONDON METAL EXCHANGE		
XLOF	XLOFMYK1XXX	KUALA LUMPUR OPTIONS AND FINANCIAL FUTURES EXCHANGE		
XLON	XLONGB21XXX	LONDON STOCK EXCHANGE, THE	London Stock Exchange	L
		LONDON STOCK EXCHANGE (LSE), TRADED IN FOREIGN CURRENCIES		
		SEATS LONDON		
		LONDON STOCK EXCHANGE SETS		
		LONDON STOCK EXCHANGE EURO		
XLTO	XLTOGB21XXX	LONDON TRADE OPTIONS MARKET	London Traded Options Market	5
XLUS	XLUSZML1XXX	LUSAKA STOCK EXCHANGE	Lusaka Stock Exchange	LZ
XLUX	XLUXLUL1XXX	LUXEMBOURG STOCK EXCHANGE	Luxembourg Stock Exchange	LU
XLYO	XLYOFR21XXX	LYON STOCK EXCHANGE		
XMAC	XMACUS41XXX	MID AMERICA COMMODITY EXCHANGE		
XMAD	XMADESMMXXX	BOLSA DE MADRID	*Madrid Stock Exchange - Floor Trading*	*MA*

Deleted: April30, 2003

XMAE	XMAEMK21XXX	MAZEDONIAN STOCK EXCHANGE		
	XMAEMWM1XXX	MALAWI STOCK EXCHANGE		
XMAL	XMALMTM1XXX	MALTA STOCK EXCHANGE	Malta Stock Exchange	MT
XMAR	XMARFR21XXX	MARSEILLE STOCK EXCHANGE	<< defunct exchange >>	
XMAT	XMATFRPPCRI	PARISBOURSE S.A. (FORMERLY MATIF S.A.)		
	XMATFRPPXXX	PARISBOURSE S.A. (FORMERLY MATIF S.A.)		
XMAU	XMAUMUM1XXX	STOCK EXCHANGE OF MAURITIUS LTD, THE	Mauritius Stock Exchange	MZ
XMCE	XMCEESB1XXX	MERCATO CONTINUO ESPANOL		
XMDG	XMDGMGM1XXX	MARCHE INTERBANCAIRE DES DEVISES M.I.D.		
XMDS	XMDSIN51XXX	MADRAS STOCK EXCHANGE	Madras Stock Exchange	MD
XMED	XMEDCOB1XXX	BOLSA DE MEDELLIN S.A.	Medellin Stock Excahnge	ML
XMEF	XMEFESBBXXX	MEFF RENTA FIJA		
XMEV	XMEVARB1XXX	MERCADO DE VALORES DE BUENOS AIRES S.A. - MERVAL		
XMEX	XMEXMXM1XXX	BOLSA MEXICANA DE VALORES (MEXICAN STOCK EXCHANGE)	Mexican Stock Exchange	MX
XMGE	XMGEUS41XXX	MINNEAPOLIS GRAIN EXCHANGE		
XMIC	XMICRUMMXXX	MOSCOW INTERBANK CURRENCY EXCHANGE (MICEX)	Moscow Inter Bank Currency Exchange	MM
XMID	XMIDUS41XXX	MIDWEST STOCK EXCHANGE	<< now called Chicago Stock Exchange, already documented >>	
XMIF	XMIFITM1XXX	MERCATO ITALIANO FUTURES EXCHANGE		
	XMILITMMXXX	BORSA ITALIANA S.P.A.	Milan Stock Exchange	MI

Deleted: April30, 2003

XMIL	XMILITMMXXX	BORSA ITALIANA S.P.A. MERCATO REDDITO FISSO MERCATO DEI DERIVATI EURO MOT MARKET, Milano NUOVO MERCATO MILANO	Milan Stock Exchange	MI
XMKT	XMKTJPJ1XXX	MAEBASHI KANKEN TORIHIKIJO (DRIED COCOON EXCHANGE)		
XMLX	XMLXGB21XXX	OMLX, THE LONDON SECURITIES AND DERIVATIVES EXCHANGE LIMITED		
XMNT	XMNTUYM1XXX	BOLSA DE VALORES DE MONTEVIDEO		
XMON	XMONFRP1XXX	MARCHE DES OPTIONS NEGOCIABLES DE PARIS (MONEP)	MONEP Paris Stock Options	p
XMOO	XMOOCAM1ODP	MONTREAL EXCHANGE THE / BOURSE DE MONTREAL	*Montreal Exchange Options (MOE)*	6
	XMOOCAM1XXX	MONTREAL EXCHANGE THE / BOURSE DE MONTREAL	Montreal Exchange	M
XMOS	XMOSRUM1XXX	MOSCOW CENTRAL STOCK EXCHANGE	Moscow Stock Exchange	MO
XMRV	XMRVESM1XXX	MEFF RENTA VARIABLE	MEFF Renta Variable	16
XMSW	XMSWMWM1XXX	MALAWI STOCK EXCHANGE		
XMUN	XMUNDEM1XXX	BAYERISCHE BOERSE	Munich Stock Exchange	MU
XMUS	XMUSOMM1XXX	MUSCAT SECURITIES MARKET	Muscat Stock Exchange	OM
XNAI	XNAIKEN1XXX	NAIROBI STOCK EXCHANGE	Nairobi Stock Exchange	NR
XNAM	XNAMNAN1XXX	NAMIBIAN STOCK EXCHANGE	Namibia Stock Exchange	NM
XNAN	XNANFR21XXX	NANTES STOCK EXCHANGE	<< defunct exchange >>	
XNAP	XNAPITN1XXX	BORSA VALORI DI NAPOLI (STOCK EXCHANGE)	<< defunct exchange >>	

Deleted: April30, 2003

XNAS	XNASUS31XXX	NASDAQ NASDAQ SMALL CAP	NASDAQ	O
XNAY	XNAYFR21XXX	NANCY STOCK EXCHANGE	<< defunct exchange >>	
XNEE	XNEENZ21XXX	NEW ZEALAND FUTURES AND OPTIONS EXCHANGE		
XNEU	XNEUCH21XXX	NEUCHATEL STOCK EXCHANGE		
XNEW	XNEWATW1XXX	NEWEX	NewEx (Austria)	NW
XNGO	XNGOJPJ1XXX	NAGOYA STOCK EXCHANGE	Nagoya Stock Exchange	NG
XNII	XNIIJPJ1XXX	NIIGATA STOCK EXCHANGE	<< defunct exchange >>	
XNKS	XNKSJPJ1XXX	NAGOYA KOKUMOTSU SATOU TORIHIKIJO (GRAIN AND SUGAR EXCHANGE)		
XNMS	XNMSUS31XXX	NASDAQ/NMS (NATIONAL MARKET SYSTEM)		
XNSA	XNSANGL1XXX	NIGERIAN STOCK EXCHANGE,THE	Lagos Stock Exchange	LG
XNSE	XNSEINB1XXX	NATIONAL STOCK EXCHANGE of INDIA	National Stock Exchange of India	NS
XNST	XNSTJPJ1XXX	NAGOYA SENI TORIHIKIJO (TEXTILE EXCHANGE)		
XNYC	XNYCUS31XXX	NEW YORK COTTON EXCHANGE		
XNYF	XNYFUS31XXX	NEW YORK FUTURES EXCHANGE		
XNYM	XNYMUS31XXX	NEW YORK MERCANTILE EXCHANGE	New York Mercantile Exchange (NYMEX)	12
XNYS	XNYSUS31XXX	NEW YORK STOCK EXCHANGE, INC. NEW YORK STOCK EXCHANGE BONDS	New York Stock Exchange	N
XNZE	XNZENZ21XXX	NEW ZEALAND STOCK EXCHANGE	New Zealand Stock Exchange	NZ
XODE	XODEUA21XXX	ODESSA COMMODITY EXCHANGE		

Deleted: April30, 2003

XOHS	XOHSDEF1XXX	OPTIONSSCHEINE-HANDELSSYSTEM (OHS)+B233		
XOME	XOMESES1ECA	OM STOCKHOLM EXCHANGE		
	XOMESES1EMA	OM STOCKHOLM EXCHANGE		
	XOMESES1EMB	OM STOCKHOLM EXCHANGE		
	XOMESES1ERA	OM STOCKHOLM EXCHANGE		
	XOMESES1ESA	OM STOCKHOLM EXCHANGE		
	XOMESES1EWA	OM STOCKHOLM EXCHANGE		
	XOMESES1XXX	OM STOCKHOLM EXCHANGE		
XOMF	XOMFSES1BBA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BBB	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BBC	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BIA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BPA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BSA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1BSB	OM FIXED INTEREST EXCHANGE		
	XOMFSES1DFA	OM FIXED INTEREST EXCHANGE		
	XOMFSES1XXX	OM FIXED INTEREST EXCHANGE		
XOPO	XOPOPTP1XXX	OPORTO STOCK EXCHANGE		
XOSE	XOSEJPJ1XXX	OSAKA SECURITIES EXCHANGE	Osaka Stock Exchange	OS
XOSL	XOSLNOK1XXX	OSLO BORS	Oslo Stock Exchange	OL
XOSM	XOSMJPJ1XXX	OSAKA MERCANTILE EXCHANGE		
XOST	XOSTJPJ1XXX	OSAKA SENI TORIHIKIJO (TEXTILE EXCHANGE)		
XOTB	XOTBATW1XXX	OESTERREICHISCHE TERMIN- UND OPTIONENBOERSE, CLEARING BANK AG		

Deleted: April30, 2003

XOTC	XOTCUS31XXX	OTC BULLETIN BOARD	NASDAQ Dealers - Bulletin Board	OB
XPAE	XPAEPS21XXX	PALESTINA STOCK EXCHANGE		
XPAL	XPALIT31XXX	BORSA VALORI DI PALERMO (STOCK EXCHANGE)	<< defunct exchange >>	
XPAR	XPARFRPP022	EURONEXT PARIS S.A.	*Paris Stock Exchange*	*PA*
	XPARFRPPINT	EURONEXT PARIS S.A.		
	XPARFRPPTRS	EURONEXT PARIS S.A.		
	XPARFRPPXXX	EURONEXT PARIS S.A.		
XPBT	XPBTUS31XXX	PHILADELPHIA BOARD OF TRADE		
XPET	XPETRU21XXX	ST. PETERSBURG STOCK EXCHANGE	St. Petersburg Stock Exchange	PE
XPHL	XPHLUS31XXX	PHILADELPHIA STOCK EXCHANGE	Philadelphia Stock Exchange	PH
		PHILADELPHIA STOCK EXCHANGE CURRENCY OPTION		
XPHO	XPHOUS31XXX	PHILADELPHIA OPTIONS EXCHANGE	Philadelphia Stock Exchange Options	X
XPHS	XPHSPHM1XXX	PHILIPPINE STOCK EXCHANGE, INC.	Philippine Stock Exchange	PS
XPIC	XPICRU2PXXX	SAINT-PETERSBURG CURRENCY EXCHANGE		
XPOR	XPORUS31XXX	PORTAL		
XPRA	XPRACZP1XXX	STOCK EXCHANGE PRAGUE CO. LTD, THE	Prague Stock Exchange	PR
		PRAG RMS (REGISTRACNI MISTO SYSTEM)		
		SPAD PRAG		
XPRI	XPRIUA21XXX	PRIDNEPROVSK COMMODITY EXCHANGE		

Deleted: April30, 2003

XPSE	XPSEUS61XXX	PACIFIC STOCK EXCHANGE INC.	Pacific Stock Exchange	P
		PACIFIC BONDS		
		PACIFIC STOCK EXCHANGE, OPTIONS	Pacific Stock Exchange Options (PAO)	8
XPTY	XPTYPAP1XXX	BOLSA DE VALORES DE PANAMA, S.A.		
XQTX	XQTXDED1XXX	BOERSE DUESSELDORF		
XQUI	XQUIECE1XXX	QUITO STOCK EXCHANGE		
XRAS	XRASROB1XXX	RASDAQ	RASDAQ (Romania)	RQ
XRIO	XRIOBRR1XXX	BOLSA DE VALORES DO RIO DE JANEIRO	<< defunct exchange >>	
XRIS	XRISLV21XXX	RIGA STOCK EXCHANGE,THE	Riga Stock Exchange	RI
XROM	XROMITR1XXX	BORSA VALORI DI ROMA (STOCK EXCHANGE)	<< defunct exchange >>	
XROS	XROSARB1XXX	BOLSA DE COMERCIO ROSARIO		
XROV	XROVRU21XXX	ROSTOV CURRENCY AND STOCK EXCHANGE		
XRTR	XRTRDEF1XXX	RTR (REUTERS-REALTIME-DATEN)		
XRUS	XRUSRUM1XXX	RUSSIAN EXCHANGE, THE	*Russian Trading System*	*RTS*
XSAF	XSAFZAJ1XXX	SAFEX		
XSAM	XSAMRU31XXX	SAMARA INTERBANK CURRENCY EXCHANGE		
XSAP	XSAPJPJ1XXX	SAPPORO STOCK EXCHANGE	Sapporo Stock Exchange	SP
XSAU		SAUDI ARIBA STOCK EXCHANGE	Saudi Stock Exchange	SE
XSCE	XSCESGS1XXX	SINGAPORE COMMODITY EXCHANGE		
XSES	XSESSGS1XXX	STOCK EXCHANGE OF SINGAPORE LTD	Singapore Stock Exchange	SI
		SINGAPORE FOREIGN		

Deleted: April30, 2003

	XSESSGSGXXX	SINGAPORE EXCHANGE DERIVATIVES OPEN OUTCRY TRADING		
		SINGAPORE EXCHANGE DERIVATIVES ELECTRONIC TRADING		
XSFA	XSFAZAJ1XXX	SOUTH AFRICAN FUTURES EXCHANGE - AGRICULTURAL MARKET DIVISION		
XSFE	XSFEAU21XXX	SYDNEY FUTURES EXCHANGE LIMITED		
XSFX	XSFXCHZ1XXX	EUREX ZURICH AG	Eurex Switzerland (SFF)	Z
XSGE	XSGECNC1XXX	SHANGHAI FUTURES EXCHANGE		
XSGO	XSGOCLR1XXX	SANTIAGO STOCK EXCHANGE	Santiago Stock Exchange	SN
XSHE	XSHECNB1XXX	SHENZHEN STOCK EXCHANGE	Shenzhen Stock Exchange	SZ
XSHG	XSHGCNS1XXX	SHANGHAI STOCK EXCHANGE	Shanghai Stock Exchange	SS
XSIB	XSIBRU51XXX	SIBERIAN STOCK EXCHANGE		
XSIC	XSICRU55XXX	SIBERIAN INTERBANK CURRENCY EXCHANGE		
XSIM	XSIMSGSGXXX	SINGAPORE EXCHANGE DERIVATIVES CLEARING LIMITED		
XSME	XSMECNB1XXX	SHENZHEN MERCANTILE EXCHANGE		
XSOM		SOCIEDADE OPERADORA DO MERCADO DE ATIVOS S.A.	Rio de Janeiro OTC Stock Exchange (SOMA)	SO
XSSE	XSSESES1XXX	STOCKHOLM STOCK EXCHANGE	Stockholm Stock Exchange	ST
XSTE	XSTEUZ21XXX	STOCK EXCHANGE		
XSTU	XSTUDES1XXX	BADEN-WUERTTEMBERGISCHE WERTPAPIERBOERSE ZU STUTTGART	Stuttgart Stock Exchange	SG
XSTX	XSTXDEF1XXX	STOXX EUROPEAN INDICES		
XSUR	XSURIDJ1XXX	SURABAYA STOCK EXCHANGE	Surabaya Stock Exchange	SU
XSWX	XSWXCHZ1XXX	SWISS EXCHANGE	SWX Swiss Exchange	S
		SWX TIF (Fonds)		

Deleted: April30, 2003

XTAE	XTAEILI1XXX	TEL AVIV STOCK EXCHANGE	Tel Aviv Stock Exchange	TA
XTAI	XTAITWT1XXX	TAIWAN STOCK EXCHANGE	Taiwan Stock Exchange	TW
		TAIWAN OTC MARKET	Taiwan OTC Securities Exchange	TWO
XTAL	XTALEE21XXX	TALLINN STOCK EXCHANGE	Tallinn Stock Exchange	TL
XTEH	XTEHIRT1XXX	TEHRAN STOCK EXCHANGE		
XTFE	XTFECAT1XXX	TORONTO FUTURES EXCHANGE		
XTFF	XTFFJPJ1XXX	TOKYO INTERNATIONAL FINANCIAL FUTURES EXCHANGE, THE		
XTFN	XTFNGB21XXX	TRADEPOINT FINANCIAL NETWORKS PLC	<< defunct exchange >> Tradepoint Stock Exchange	TP
XTKA	XTKAJPJ1XXX	TOYOHASHI KANKEN TORIHIKIJO (DRIED COCOON EXCHANGE)		
XTKO	XTKOJPJ1XXX	TOKYO KOKUMOTSU SHOHIN TORIHIKIJO (GRAIN EXCHANGE)		
XTKS	XTKSJPJ1XXX	TOKYO STOCK EXCHANGE	Tokyo Stock Exchange	T
XTKT	XTKTJPJ1XXX	TOKYO KOGYOIN TORIHIKIJO (COMMODITY EXCHANGE)		
XTOE	XTOECAT1XXX	TORONTO OPTIONS EXCHANGE	Toronto Options Exchange	K
XTOR	XTORITT1XXX	BORSA VALORI DI TORINO (STOCK EXCHANGE)	<< defunct exchange >>	
XTRI	XTRIIT21XXX	BORSA VALORI DI TRIESTE (STOCK EXCHANGE)	<< defunct exchange >>	
XTRN	XTRNTTP1XXX	TRINIDAD AND TOBAGO STOCK EXCHANGE		
XTSE	XTSECAT1XXX	TORONTO STOCK EXCHANGE	Toronto Stock Exchange	TO
		TORONTO OVER THE COUNTER		
XTUN	XTUNTNT1XXX	BOURSE DES VALEURS MOBILIERES	Tunis Stock Exchange	TN

Deleted: April30, 2003

XUKC	XUKCUAU1XXX	UKRAINIAN COMMODITY EXCHANGE		
XUKR	XUKRUAU1XXX	UKRAINIAN UNIVERSAL COMMODITY EXCHANGE	*Ukraine PFTS*	*PFT*
XUNI	XUNIUZ21XXX	UNIVERSAL BROKER'S EXCHANGE 'TASHKENT'		
XURE	XUREGB21XXX	GUARDIAN ROYAL EXCHANGE		
XVAL	XVALESV1XXX	BOLSA DE VALENCIA	Valencia Stock Exchange	VA
XVEN	XVENIT21XXX	BORSA VALORI DI VENEZIA (STOCK EXCHANGE)	<< *defunct exchange* >>	
XVLA	XVLARU81XXX	VLADIVOSTOK (RUSSIA) STOCK EXCHANGE		
XVPA	XVPAPYP1XXX	BOLSA DE VALORES Y PRODUCTOS DE ASUNCION S.A. (BVPASA)		
XVSE	XVSECA81XXX	VANCOUVER STOCK EXCHANGE	Canadian Ventures Exchange	V
XVTX	XVTXGB21XXX	VIRT-X	virt-x	VX
XWAR	XWARPLP1XXX	WARSAW STOCK EXCHANGE		
		WARSAW STOCK EXCHANGE, DERIVATE		
XWBO	XWBOATW1XXX	WIENER BOERSE AG		
XWCE	XWCECA41XXX	WINNIPEG COMMODITY EXCHANGE, THE		
XYKT	XYKTJPJ1XXX	YOKOHAMA KIITO TORIHIKIJO (RAW SILK EXCHANGE)		
XZAG	XZAGHR21XXX	ZAGREB STOCK EXCHANGE, THE		
XZIM	XZIMZWH1XXX	ZIMBABWE STOCK EXCHANGE	Zimbabwe Stock Exchange	ZI
XZRH	XZRHCHZ1XXX	ZURICH STOCK EXCHANGE		

Deleted: April30, 2003

Note: XASE, XJAS, XKOR, XMOO, XPSE, and XTAI had more than one value in FIX 4.2, however, have a single MIC identifier.

DEFINED IN FIX 4.2 20010501 Errata BUT UNIDENTIFIED IN MIC STANDARD:

--- Use the "old" or custom FIX value until the exchange/market is assigned a MIC identifier by ISO ---

MIC Value	BIC	Institution	Old FIX 4.2 Exchange Name	Old FIX 4.2 Value
			Latin American Market In Spain (LATIBEX)	LA
			Madrid Stock Exchange - CATS Feed	MC
			Occidente Stock Exchange	OD
			SBI Stock Exchange (Sweden)	SBI
			Bloomberg TradeBook	31
			BondBook	32
			BondClick	35

Deleted: April30, 2003

			BondHub	36
			LIMITrader	37
			MarketAxess	33
			MuniCenter	34
			None	0
			Non-exchange-based Over The Counter Market	11
			NYFIX Millennium	13
			NYSE BBSS (broker booth system)	10
			POSIT	4
			Stockholm Options Market	17
			Vancouver Options Exchange (VAO)	9
			Visible Markets	38

DEFINED POST-FIX 4.2 20010501 Errata BUT UNIDENTIFIED IN MIC STANDARD:

--- Use the "old" or custom FIX value until the exchange/market is assigned a MIC identifier by ISO ---

MIC Value	BIC	Institution	Exchange Name	FIX-assigned Value
			Archipelago ECN	39
			ATTAIN ECN	40
			BRUT ECN	41

Deleted: April30, 2003

			GlobeNet ECN	42
			Instinet ECN	43
			Island ECN	44
			MarketXT ECN	45
			NexTrade ECN	46
			REDIBook ECN	47
			NQLX	49
			OneChicago	50

Deleted: April30, 2003

Appendix 6-D

CFICode Usage - ISO 10962 Classification of Financial Instruments (CFI code)

As of FIX 4.3, the CFICode field was added to the FIX Protocol in an attempt to provide a standards-based source of security type values by using values defined in ISO 10962 standard: Classification of Financial Instruments (CFI code). Prior to FIX 4.3, the SecurityType field was used to identify security types and was based upon a set of values published by ISITC (International Securities Association for Institutional Trade Communication) which ISITC no longer maintains.

It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments as it is based upon an ISO standard and supports non-Fixed Income products in a manner consistent with the needs of FIX Protocol users. As of FIX 4.3, the SecurityType field was expanded and re-organized to support the requirements of Fixed Income products for FIX Protocol users, as the present ISO 10962 standard did not meet those needs.

ISO 10962 is maintained by ANNA (Association of National Numbering Agencies) acting as Registration Authority. ***See "Appendix 6-B FIX Fields Based Upon Other Standards".*** See also the Product (460) and SecurityType (167) fields.

A subset of ISO 10962 values applicable to FIX usage are identified below. The official standard and set of possible values are maintained by the ISO 10962 standard and any discrepancies below should be considered typographical errors using the ISO 10962 standard as the correct set of values. To obtain the ISO 10962 standard, please contact the ISO 10962 secretariat (see "Appendix 6-B") and/or visit the ISO website at ***http://www.iso.ch***

The ISO 10962 standard defines a 6 character code in which each character's position value carries a special significance (attribute) and set of values. Note that "X" represents an unspecified or unknown attribute, thus it is not always necessary to specify every attribute (character position value).

High-level subset of possible values applicable to FIX usage:

Note: Corresponding FIX 4.2 SecurityType field value is identified within [ ]

ESXXXX = Equity Common Shares [CS]
EMXXXX = Equity Miscellaneous or Other (e.g. Exchange Traded Funds (ETFs), etc.) [n/a]
EPXXXX = Equity Preferred Shares [PS]
EUXXXX = Equity Units (unit trusts/mutual funds/OPCVM/OICVM) [MF]
DXXXXX = Debt (Fixed Income) [various]
DCXXXX = Debt Convertible Bond [CB]
FXXXXX = Future [FUT]
MRCXXX = Misc, Referential Instrument, Currency [FOR]
MRIXXX = Misc, Referential Instrument, Index [n/a]

Deleted: April30, 2003

MRRXXX = Misc, Referential Instrument, Interest Rate [n/a]
OCXXXX = Option - Call [OPT]
OPXXXX = Option - Put [OPT]
RWXXXX = Right Warrant [WAR]
RWXCXX = Covered Warrant [n/a]
XXXXXX = [NONE and ?]

Note that "X" represents an unspecified or unknown attribute and many of the values above containing "X" can be further subdefined according to the CFI standard (e.g. Voting rights are the third character of Equity Common Shares).

Detailed, granular subset of possible values applicable to FIX usage:

Options:

Definintion for Options (code defined by character position):

Char 1 *Category*	Char 2 *Group*	Char 3 *Scheme*	Char 4 *Underlying Asset*	Char 5 *Delivery*	Char 6 *Stdized/Non-Std*
O=Options	C=Call P=Put M=Other X=Unknown(n/a)	A=American E=European X=Unknown(n/a)	B=Basket S=Stock-Equities D=Interest rate/notional debt sec T=Commodiites C=Currencies I=Indices O=Options F=Futures W=Swaps M=Other X=Unknown(n/a)	P=Physical C=Cash X=Unknown(n/a)	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms X=Unknown(n/a)

-- See Volume 7: "PRODUCT: DERIVATIVES" - "Use of the CFICode for Derivatives"

Deleted: April30, 2003

Examples:

OCXXXS	Standardized Call Option

OPXXXS	Standardized Put Option
OCXFXS	Standardized Call Option on a Future
OPXFXS	Standardized Put Option on a Future
OCEFCN	Nonstandard (flex) call option on future with european style expiration and cash delivery
OPAFPN	Nonstandard (flex) put option on future with american style expiration and physical delivery
OPXSPN	Nonstandard (flex) put option on a stock with physical delivery (the expiration style is not specified – so is assumed to default to the market standard for flex options).
OCEICN	Nonstandard (flex) call option on an index with european style expiration and cash delivery

Futures:

Definition for Futures (code defined by character position):

Char 1	Char 2	Char 3	Char 4	Char 5	Char 6
Category	*Group*	*Underlying Asset*	*Delivery*	*Stdized/Non-Std*	*N/A Undefined*

Deleted: April30, 2003

F=Futures	F=Financial Futures C=Commodity Futures M=Others X=Unknown(n/a)	A=Agriculture, forestry, and fishing B=Basket S=Stock-Equities (for financial future) or Services (for commodities futures) D=Interest rate/notional debt sec C=Currencies I=Indices (for financial futures) or Industrial Products (for commodities futures) O=Options F=Futures W=Swaps M=Other X=Unknown(n/a)	P=Physical C=Cash X=Unknown(n/a)	S=Standardized terms (maturity date, strike price, contract size) N=Non-standardized terms X=Unknown(n/a)	X=Not applicable / undefined

-- See Volume 7: "PRODUCT: DERIVATIVES" - "Use of the CFICode for Derivatives"

Examples:

FXXXS	Standardized Future
FFICN	Nonstandard (flex) Financial Future on an index with cash delivery
FCEPN	Nonstandard (flex) Commodity Future on an extraction resource with physical delivery

Deleted: April30, 2003

FXXXN	Nonstandard (flex) future – contract type specified in symbology – not provided in CFICode

Deleted: April30, 2003

Appendix 6-E

Deprecated (Phased-out) Features and Supported Approach

Certain features of the FIX Protocol that were implemented in earlier versions of the FIX Protocol specification, have been replaced by a different approach. Such features have been labeled as "Deprecated" throughout the FIX Specification document. This means that feature is being phased out, systems that implement the FIX Protocol should be adjusted to use the new, supported approach, and the next version of the FIX Specification will remove the feature altogether.

The rationale behind deprecating a feature is based upon either:

- Actual use and implementation of the feature identified major shortcomings necessitating a re-design.
- Additional business requirements have been identified which the feature is unable to expand and properly support in its present form.

The new, supported approach for each deprecated feature is identified below:

1. **Deprecated Field: TotalAccruedInterestAmt (tag 540) [deprecated in FIX 4.4]**

   The TotalAccruedInterestAmt field introduced in FIX 4.3 has been replaced by the FIX 4.4-introduced AllocAccruedInterestAmt (742) field for the allocation-level value. Note that AccruedInterestAmt (tag 159) represents the block-level (total). Affects Allocation messaging.

2. **Deprecated the use of SettlCurrAmt (119) and SettlCurrency (120) fields within Allocation messaging NoAllocs repeating group [deprecated in FIX 4.4]**

   AllocSettlCurrAmt (737) and AllocSettlCurrency (736) fields should be used instead of SettlCurrAmt (119) and SettlCurrency (120) within the NoAllocs repeating group. Affects Allocation messaging.

3. **Deprecated Instrument-affiliated "RedemptionDate" Fields: RedemptionDate (240), UnderlyingRedemptionDate (247), and LegRedemptionDate (254). [deprecated in FIX 4.4]**

   Deprecated RedemptionDate (240) from <Instrument>, UnderlyingRedemptionDate (247) from <UnderlyingInstrument>, and LegRedemptionDate (254) from <InstrumentLeg>. YieldRedemptionDate (696) in <YieldData> component block should be used instead.

Deleted: April30, 2003

4. **Deprecated usage of the Settlement Instruction message where used to refer to an allocation message [deprecated in FIX 4.4]**

The main body of the Settlement Instruction (now a component block) has been added to the allocation and confirmation messages (Allocation Instruction, Allocation Report and Confirmation).

5. **Deprecated various FIX 4.3-introduced "Repo" Fields [deprecated in FIX 4.4]**

Deprecated the following fields from <Instrument>, <UnderlyingInstrument>, and <LegInstrument> component blocks: RepoCollateralSecurityType (239), RepurchaseTerm (226), RepurchaseRate (227), UnderlyingRepoCollateralSecurityType (243), UnderlyingRepurchaseTerm (244), UnderlyingRepurchaseRate (245), LegRepoCollateralSecurityType (250), LegRepurchaseTerm (251), LegRepurchaseRate (252). The RepoCollateralSecurityType (239) field is satisfied with UnderlyingSecurityType (310), RepurchaseTerm (226) by TerminationType (788), RepurchaseRate (227) by Price (44). The corresponding Underlying... and Leg... equivalents have no meaning. FIX 4.4 introduced significant enhancements to support Product="Financing" (e.g. Repos).

6. **Deprecated "UST" and "USTB" values from the SecurityType (tag 167) field [deprecated in FIX 4.4]**

Mapping of the deprecated SecurityType **field's values is as follows**:

Deprecated Value within SecurityType (167) field		SecurityType (167)	
UST	US Treasury Note	TNOTE	US Treasury Note
USTB	US Treasury Bill	TBILL	US Treasury Bill

Deleted: April30, 2003

Appendix 6-F

Replaced Features and Supported Approach

Certain features of the FIX Protocol which were implemented in earlier versions of the FIX Protocol specification, have been removed and replaced by a different approach. Such features have been labeled as "Removed" or "Replaced" throughout the FIX Specification document. The removed or replaced feature is no longer supported by this version of the FIX Protocol specification.

These features may or may not have been "Deprecated" in a previous version. Deprecation implies that implementations must support both approaches during the deprecation period. Removing and replacing a features without a deprecation period is based upon:

- Supporting both approaches would result in a high degree of complexity and/or ambiguity.

The rationale behind removing a feature is based upon either:

- Actual use and implementation of the feature identified major shortcomings necessitating a re-design.
- Additional business requirements have been identified which the feature is unable to expand and properly support in its present form.

The new, supported approach for each removed feature is identified below:

1. Replaced Field: ExecTransType (tag 20) and values in ExecType and OrdStatus fields [Replaced in FIX 4.3]

The ExecTransType field introduced in FIX 2.7 has been removed and its values have been incorporated within the ExecType field. The ExecType field introducted in FIX 4.1 has had several values removed and a new value to represent the combination of the removed values. The ExecTransType and ExecType fields have effectively been merged into the ExecType field thus the removal of ExecTransType. Each field attempted to designate the type of Execution Report message received in a slightly different way. Both fields were designated as required. This became confusing and should be **simplified by a single, merged field with the following mapping table:**

Removed Value within ExecTransType (20) field		Removed Value within OrdStatus (39) field		Removed Value within ExecType (150) field		ExecType (150)	
0	New						(various)
1	Cancel					H	Trade Cancel
2	Correct					G	Trade Correct

Deleted: April30, 2003

3	Status					H	Order Status
		5	Replaced			5	Replace
				1	Partial Fill	F	Trade
				2	Fill		

2. Replaced Fields: MaturityDay (tag 205) and UnderlyingMaturityDay (tag 314) [Replaced in FIX 4.3]

The MaturityDay field (tag 205) introduced in FIX 4.1 has been removed and replaced by the MaturityDate field (tag 541). The MaturityMonthYear field (tag 200) can still be used for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).

The UnderlyingMaturityDay field (tag 314) introduced in FIX 4.2 has been removed and replaced by the UnderlyingMaturityDate field (tag 542). The UnderlyingMaturityMonthYear field (tag 313) can still be used for standardized derivatives which are typically only referenced by month and year (e.g. S&P futures).

3. Replaced Fields: ExecBroker (tag 76), BrokerOfCredit (tag 92), ClientID (tag 109), ClearingFirm (tag 439), ClearingAccount (tag 440), and SettlLocation (tag 166) [Replaced in FIX 4.3]

The ExecBroker (tag 76), BrokerOfCredit (tag 92), ClientID (tag 109), ClearingFirm (tag 439), ClearingAccount (tag 440), and SettlLocation (tag 166) fields introduced prior to FIX 4.3 have been removed and the equivalent values can now be specified via PartyRole, PartyID, and PartyIDSource. In addition this <Parties> "component block" (see Volume 1: "Common Components of Application Messages") is flexible enough to allow new "roles" or types of firm identification to be specified without a corresponding increase in the number of FIX fields. **All of the old field values can be specified via the following mapping table:**

Removed Field	PartyRole (452) (also see Volume 1: "Glossary")		PartyID (448)	PartyIDSource (447)		PartySubID (523)
ExecBroker (tag 76)	1	Executing Broker	(value)		(various)	
BrokerOfCredit (tag 92)	2	Broker Of Credit	(value)		(various)	
ClientID (tag 109)	3	Client ID	(value)		(various)	
ClearingFirm (tag 439)	4	Clearing Firm	(value)		(various)	
ClearingAccount (tag 440)	4	Clearing Firm				(value)

Deleted: April30, 2003

SettlLocation (tag 166)	10	Settlement Location	CED = CEDEL DTC = Depository Trust Company EUR = Euroclear FED = Federal Book Entry PNY= Physical PTC= Participant Trust Company	C	Generally accepted market participant id	
			ISO Country Code (Local Market Settle Location)	E	ISO Country Code	

4. Replaced Field Enumerations for Futures and Options for SecurityType (tag 167) with CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode was introduced to improve granularity in specifying security type. The adoption of CFICode has made the values for futures and options in SecurityType (tag 167) redundant.

The following Security Type values can be specified using CFICode via the following mapping table:

Value Removed From SecurityType (tag 167)		CFICode (tag 461) value
"FUT"	Future	First position of CFICode = "F"
"OPT"	Option	First position of CFICode = "O"

Deleted: April30, 2003

5. Replaced Field: PutOrCall (tag 201) and UnderlyingPutOrCall (tag 315) with CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode was introduced to improve granularity in specifying security type. The adoption of CFICode has made the PutOrCall (tag 201) redundant. The PutOrCall values are numeric and this has led to confusion on their usage as the data is not self describing. The CFICode uses a more readable format of "P" and "C" for put and call.

PutOrCall values can be specified using CFICode via the following mapping table:

Removed field PutOrCall (tag201) values		CFICode (tag 461) value
0	Put	First position of CFICode = "O" Second position of CFICode = "P"
1	Call	First position of CFICode = "O" Second position of CFICode = "C"

6. Replaced Field: CustomerOrFirm (tag 204) with OrderCapacity (tag 528) [Replaced in FIX 4.3]

The Rule80A (tag 47) and CustomerOrFirm (tag 204) values have been merged and generalized into the new OrderCapacity (tag 528) field. This was done to provide a more generalized approach to identifying order capacity across markets.

CustomerOrFim values can be specified using OrderCapacity via the following mapping table:

Removed Field CustomerOrFirm (tag 204) values		OrderCapacity (tag 528) value
0	Customer	A - Agency
1	Firm	P - Principal

7. Replaced values: OptAttribute (tag 206) with values in CFICode (tag 461) [Replaced in FIX 4.3]

The CFICode (tag 461) permits specification of the expiration style for options using more meaningful acronyms "A" for American and "E" for European. These values will replace the values currently used by some markets in the OptAttribute field. OptAttribute will still be used for versioning the option contract in the event of a corporate action, such as a split or merger, but will eliminate the problem when both the expiration style and a version number must be specified.

Deleted: April30, 2003

Certain OptAttribute values can be specified using CFICode via the following mapping table:

Values Removed From	CFICode (tag 461)

OptAttribute (tag 206)		
L	American	First Position “O” Second Position “C” or “P” Third Position “A” for American Style Expiration
S	European	First Position “O” Second Position “C” or “P” Third Position “E” for European Style Expiration

8. Replaced values: AllocTransType (tag 71) with values in AllocType (tag 626) [Replaced in FIX 4.3]

The AllocTransType (tag 71) field specified both the type of "transaction": new, cancel, replace and the type or purpose of the Allocation message. A new field AllocType was introducted in FIX 4.3 which specifies the type or purpose of the Allocation message. Three fields were removed from AllocTransType and are now part of AllocType. In addition, AllocType supports additional values which were not defined in AllocTransType.

Certain AllocTransType values can be specified using AllocType via the following mapping table:

Values Removed From AllocTransType (tag 71)	AllocType (tag 626)

Deleted: April30, 2003

1	New **(Note: "New" was dual-purpose:** **1) a new transaction** **(this meaning remains)** **2) buyside calculated allocation** **The buyside calculated allocation meaning has been replaced by AllocType="Buyside Calculated")**	1	Buyside Calculated (includes MiscFees and NetMoney)
3	Preliminary (without MiscFees and NetMoney)	2	Buyside Preliminary (without MiscFees and NetMoney)
4	Calculated (includes MiscFees and NetMoney)	3	Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)
5	Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney)	4	Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)

9. Replaced Field: RelatdSym (tag 46) with Symbol (tag 55) [Replaced in FIX 4.3]

The RelatdSym (tag 46) field used in the News and Email messages prior to FIX 4.3 has been replaced by the Symbol (tag 55) field thus allowing the News and Email messages to use the same <Instrument> component block as other FIX application messages.

Deleted: April30, 2003

10. Removed Deprecated Field: Benchmark (tag 219) [Deprecated in FIX 4.3, Removed in FIX 4.4]

Affected Volume 3: field removed from Indication of Interest message.

The Benchmark field introduced in FIX 4.2 was deprecated in FIX 4.3 by the combined use of BenchmarkCurveCurrency, BenchmarkCurveName, and BenchmarkCurvePoint fields**.** (see Volume 1, SpreadOrBenchmarkCurveData component block) **The Benchmark field was removed in FIX 4.4. Mapping of the replaced Benchmark field's values is as follows**:

Replaced Field Benchmark (219) Value		BenchmarkCurveCurrency (220)	BenchmarkCurveName (221)	BenchmarkCurvePoint (222)
1	CURVE	USD	Treasury	INTERPOLATED
2	5-YR	USD	Treasury	5Y
3	OLD-5	USD	Treasury	5Y-OLD
4	10-YR	USD	Treasury	10Y
5	OLD-10	USD	Treasury	10Y-OLD
6	30-YR	USD	Treasury	30Y
7	OLD-30	USD	Treasury	30Y-OLD
8	3-MO-LIBOR	USD	LIBOR	3M
9	6-MO-LIBOR	USD	LIBOR	6M

11. Removed Deprecated "On Close"-related Values for OrdType Field [Deprecated in FIX 4.3, Removed in FIX 4.4]

Affected Volume 1: Glossary, Business Terms.

Affected Volume 6: values removed from OnClose field in Field Definitions.

Three "on close"-related values in the OrdType field were deprecated in FIX 4.3 by the combined use of a new TimeInForce "At the Close" value and OrdType values. **These OrdType values were removed in FIX 4.4.** This makes "On close" handling consistent with "On open" (as a TimeInForce vs. OrdType). Note that CMS (e.g. used by NYSE) uses a TimeInForce for On Open (OPG) and an OrdType for On Close. FIX 4.3 implemented a consistent handling of the two vs. a continuation of following CMS-based semantics. **Mapping of the deprecated OrdType field's values is as follows**:

Replaced Value within OrdType field		TimeInForce (59)		OrdType (38)	
5	Market on close	7	"At the Close"	1	"Market"
A	On close	7	"At the Close"	1	"Market"

Deleted: April30, 2003

B	Limit on close	7	"At the Close"	2	"Limit"

12. Removed Deprecated Field: Rule80A (tag 47) [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

Affected Volume 4: field removed from New Order – Single, Order Cancel/Replace Request (aka Order Modification Request), and New Order List messages.

The Rule80A field (known prior to FIX 4.2 as "Rule80A" and in FIX 4.2 as "Rule80A (aka OrderCapacity)") was deprecated and replaced in FIX 4.3 by the combined use of the new to FIX 4.3 OrderCapacity and Order Restrictions fields. **The Rule80A field was removed in FIX 4.4.** The "(aka OrderCapacity)" designation has been removed from the Rule80A field. **Mapping of the replaced Rule80A field's values is as follows**:

Replaced Field Rule80A (47) Value		OrderCapacity (528)		OrderRestrictions (529) Note datatype: MultipleValueString		Side (54)	
A	Agency single order	A	Agency				
B	Short exempt transaction (refer to A type)	A	Agency			6 or A	Sell short exempt or Cross short exempt
C	Program Order, non-index arb, for Member firm/org	P	Principal	1 3	Program Trade Non-Index Arbitrage		
D	Program Order, index arb, for Member firm/org	P	Principal	1 2	Program Trade Index Arbitrage		
E	Short Exempt Transaction for Principal (was incorrectly identified in the FIX spec as "Registered Equity Market Maker trades")	P	Principal			6 or A	Sell short exempt or Cross short exempt

Deleted: April30, 2003

F	Short exempt transaction (refer to W type)	W	Agent for Other Member			6 or A	Sell short exempt or Cross short exempt
H	Short exempt transaction (refer to I type)	I	Individual			6 or A	Sell short exempt or Cross short exempt
I	Individual Investor, single order	I	Individual				
J	Program Order, index arb, for individual customer	I	Individual	1 2	Program Trade Index Arbitrage		
K	Program Order, non-index arb, for individual customer	I	Individual	1 3	Program Trade Non-Index Arbitrage		
L	Short exempt transaction for member competing market-maker affiliated with the firm clearing the trade (refer to P and O types)	P	Principal	4	Competing Market Maker	6 or A	Sell short exempt or Cross short exempt
M	Program Order, index arb, for other member	W	Agent for Other Member	1 2	Program Trade Index Arbitrage		
N	Program Order, non-index arb, for other member	W	Agent for Other Member	1 3	Program Trade		

Deleted: April30, 2003

					Non-Index Arbitrage		
O	Proprietary transactions for competing market-maker that is affiliated with the clearing member (was incorrectly identified in the FIX spec as “Competing dealer trades”)	P	Principal	4	Competing Market Maker		
P	Principal	P	Principal				
R	Transactions for the account of a non-member competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”)	A	Agency	4	Competing Market Maker		
S	Specialist trades	P	Principal	5	Acting as Market Maker or Specialist in the security		
T	Transactions for the account of an unaffiliated member’s competing market maker (was incorrectly identified in the FIX spec as “Competing dealer trades”)	W	Agent for Other Member	5	Acting as Market Maker or Specialist in the security		
U	Program Order, index arb, for other agency	A	Agency	1 2	Program Trade Index Arbitrage		
W	All other orders as agent for other member	W	Agent for Other Member				

Deleted: April30, 2003

X	Short exempt transaction for member competing market-maker not affiliated with the firm clearing the trade (refer to W and T types)	W	Agent for Other Member	4	Competing Market Maker	6 or A	Sell short exempt or Cross short exempt
Y	Program Order, non-index arb, for other agency	A	Agency	1 3	Program Trade Non-Index Arbitrage		
Z	Short exempt transaction for non-member competing market-maker (refer to A and R types)	A	Agency	4	Competing Market Maker	6 or A	Sell short exempt or Cross short exempt

13. Removed Deprecated Field: OnBehalfOfSendingTime (tag 370) [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

Affected Volume 2: Message Routing Details – Third Party Message Routing, field removed from Standard Message Header.

The OnBehalfOfSendingTime field introduced in FIX 4.2 was deprecated and replaced in FIX 4.3 by the use of HopSendingTime (tag 629) field which is part of the "Hops" repeating group. **The OnBehalfOfSendingTime field was removed in FIX 4.4. See "Volume 2 – Standard Message Header" for HopSendingTime usage.**

14. Removed three Deprecated "Forex - "-related Values for OrdType Field [Deprecated and Replaced in FIX 4.3, Removed in FIX 4.4]

Affected Volume 1: Glossary, Business Terms.

Affected Volume 6: values removed from OrdType field in Field Definitions.

Three "Forex - "-related values in the OrdType field were deprecated and replaced in FIX 4.3 by the combined use of a specifying Currency in the Product field and use of "regular" OrdType values. **These OrdType values were removed in FIX 4.4. Mapping of the replaced OrdType field's values is as follows**:

Replaced Value within OrdType field		Product (460)		OrdType (38)	
C	Forex - Market	4	"Currency"	1	"Market"

Deleted: April30, 2003

F	Forex – Limit	4	"Currency"	2	"Limit"
H	Forex – Previously Quoted	4	"Currency"	D	"Previously Quoted"

15. Replaced value: "A = T+1" with value with "2 = Next Day (T+1)" in SettlmntTyp (tag 63) field [Replaced in FIX 4.4]

The value "A = T+1" was inadvertantly added to the SettlmntType (tag 63) field in FIX 4.3, however, the FIX specification already specified "2 = Next Day" which is synonymous. FIX 4.4 removed the "A=T+1" value and added " (T+1)" suffix to the "Next Day" value for clarification.

16. Replaced "Fixed Peg to Local best bid or offer at time of order" value from ExecInst (tag 18) Field [Replaced in FIX 4.4]

See "Volume 4 - Order Handling Instructions – pegged orders". **Mapping of the removed ExecInst field's value is as follows**:

Replaced Value within ExecInst (18) field		PegMoveType (835)		PegScope (840)		ExecInst (18)	
T	Fixed Peg to Local best bid or offer at time of	1	Fixed	1	Local	R	Primary peg

17. Removed unused field: RatioQty (tag 319) [Replaced in FIX 4.4]

RatioQty (tag 319) was no longer used by any FIX messages as of FIX version 4.3 designating it as "No longer used as of FIX 4.3". Note that FIX 4.3 replaced this field with LegRatioQty (tag 623).

18. Removed unused field: SecDefStatus (tag 653) [Replaced in FIX 4.4]

SecDefStatus (653) was no longer used by any FIX messages as of FIX version 4.3 designating it as "No longer used as of FIX 4.3". Note that the FIX 4.3 draft process introduced this field, however, it was replaced with Security Definition messages prior to FIX 4.3 release.

19. Removed TotalVolumeTradedDate (tag 449) and TotalVolumeTradedTime (tag 450) fields [Replaced in FIX 4.4]

Removed TotalVolumeTradedDate (449) and TotalVolumeTradedTime (450) fields as FIX 4.4 specifies that MDEntryDate (272) and MDEntryTime (273) fields should be used instead.

Deleted: April30, 2003

20. Removed various Settlement Instructions-related fields [Replaced in FIX 4.4]

Removed the following Settlement Instructions-related fields: SecuritySettlAgentName, SecuritySettlAgentCode, SecuritySettlAgentAcctNum, SecuritySettlAgentAcctName, SecuritySettlAgentContactName, SecuritySettlAgentContactPhone, CashSettlAgentName, CashSettlAgentCode, CashSettlAgentAcctNum, CashSettlAgentAcctName, CashSettlAgentContactName, CashSettlAgentContactPhone replacing them with <SettlParties> (consistent with SI change made between ISO 7775 and ISO 15022). Removed SettlDepositoryCode (173), SettlBrkrCode (174), and SettlInstCode (175) fields. Refer to "Volume 5 - Settlement Instruction Fields Usage Matrix" for further details.

21. Removed "Default", "Specific Allocation Account Overriding", and "Specific Allocation Account Standing" values from SettlInstMode (tag 160) field [Replaced in FIX 4.4]

Refer to "Volume 5 - Settlement Instruction Fields Usage Matrix" for further details.

22. Removed several values from AllocType (tag 626) field [Replaced in FIX 4.4]

Removed values: "Sellside Calculated Using Preliminary (includes MiscFees and NetMoney)", "Sellside Calculated Without Preliminary (sent unsolicited by sellside, includes MiscFees and NetMoney)", and "Buyside Ready-To-Book - Combined Set of Orders". Renamed value "Buyside Ready-To-Book - Single Order" to "Buyside Ready-To-Book" in FIX 4.4.

23. Removed several values from YieldType (tag 235) field [Replaced in FIX 4.4]

Removing the following values from the YieldType field: "AVGLIFE = Yield To Average Life", "LONGEST = Yield to Longest Average (Sinking Fund Bonds)", and "SHORTEST = Yield to Shortest Average (Sinking Fund Bonds)" keeping "LONGAVGLIFE " and "SHORTAVGLIFE" values.

Deleted: April30, 2003

Appendix 6-G

Use of <Parties> Component Block: PartyRole, PartyIDSource, PartyID, and PartySubID

The <Parties> "component block" (see “Volume 1: Common Components of Application Messages”) is a flexible mechnaism used to allow new "roles" or types of firm identification to be specified without a corresponding increase in the number of FIX fields. What previously would have required at least one a new field to many messages for each new “role” can now be supported via an additional value to the PartyRole field. In addition, the <Parties> component block makes it possible to identify the “source” or type of value (e.g. “BIC” code) you are specifying via the PartyIDSource field. The PartyID field contains the actual value and a repeating group of PartySubID and PartySubIDType fields may be optionally used to provide an additional level of subdivision. The PartySubIDType field can be used to identify the type of PartySubID value (i.e. "Firm", "Phone number", "Contact name", "Full legal name of firm", etc.)

The matrix below identifies the various PartyRole values and the anticipated PartyIDSource values which may be associated with each PartyRole. It is important to note that **other combinations may exist**. In addition, see “Volume 7 – Products” for any documented product-specific anticipated PartyRole mapping and guidance.

PartyRole value		Common Identification and Considerations Reference
1	Executing Firm	See “Common PartyRole Indentification for Firms”
2	Broker of Credit	See “Common PartyRole Indentification for Firms”
3	Client ID	See “Common PartyRole Indentification for Firms”
4	Clearing Firm	See “Common PartyRole Indentification for Firms”
5	Investor ID	See “PartyRole Indentification for Investor ID”
6	Introducing Firm	See “Common PartyRole Indentification for Firms”
7	Entering Firm	See “Common PartyRole Indentification for Firms”
8	Locate/Lending Firm (for short-sales)	See “Common PartyRole Indentification for Firms”
9	Fund manager Client ID (for CIV)	See “Common PartyRole Indentification for Firms”
10	Settlement Location	See “PartyRole Indentification for Settlement Location”
11	Order Origination Trader (associated with Order Origination Firm – e.g. trader who	See “Common PartyRole Indentification for Traders”

Deleted: April30, 2003

	initiates/submits the order)	
12	Executing Trader (associated with Executing Firm - actually executes)	See “Common PartyRole Indentification for Traders”
13	Order Origination Firm (e.g. buyside firm)	See “Common PartyRole Indentification for Firms”
14	Giveup Clearing Firm (firm to which trade is given up)	See “Common PartyRole Indentification for Firms”
15	Correspondant Clearing Firm	See “Common PartyRole Indentification for Firms”
16	Executing System	See “PartyRole Indentification for Execution System”
17	Contra Firm	See “Common PartyRole Indentification for Firms”
18	Contra Clearing Firm	See “Common PartyRole Indentification for Firms”
19	Sponsoring Firm	See “Common PartyRole Indentification for Firms”
20	Underlying Contra Firm	See “Common PartyRole Indentification for Firms”
21	Clearing Organization	See “Common PartyRole Indentification for Firms”
22	Exchange	See “Common PartyRole Indentification for Firms”
24	Customer Account	
25	Correspondent Clearing Organization	See “Common PartyRole Indentification for Firms”
26	Correspondent Broker	See “Common PartyRole Indentification for Firms”
27	Buyer/Seller (Receiver/Deliverer)	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
28	Custodian	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
29	Intermediary	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories) Note it is possible to have multiple parties with this role in a

Deleted: April30, 2003

		SettlParties component block (intermediary 1, intermediary 2 etc.) in which case the PartySubID is used to distinguish between them
30	Agent	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
31	Sub custodian	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
32	Benficiary	Value intended to be used in SettlParties component block (note these values correspond to ISO15022 settlement party categories)
33	Interested party	See "Common PartyRole Indentification for Firms"
34	Regulatory body	See "Common PartyRole Indentification for Firms"
35	Liquidity provider	See "Common PartyRole Indentification for Firms"

Common PartyRole Indentification for Firms:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification Code)	<<BIC Value>>	(optional)
C	Generally accepted market participant identifier	(various)	(optional)
D	Proprietary/Custom code	(various)	(optional)

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Common PartyRole Indentification for Broker of Credit:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification Code)	<<BIC Value>>	(optional)
I	ISITC code for identifying directed brokers as per ETC Best Practices	<<ISITC-defined 3 character code>>	(optional)

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Deleted: April30, 2003

	document (for use with PartyRole = Broker of Credit only)		
D	Proprietary/Custom code	(various)	(optional)

Common PartyRole Indentification for Traders:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
C	Generally accepted market participant identifier	(various)	(optional)
D	Proprietary/Custom code	(various)	(optional)

Common PartyRole Indentification for Investor ID:

See Volume 4: "Example Usage of PartyRole="Investor ID" "

Common PartyRole Indentification for Execution System:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
C	Generally accepted market participant identifier	(various)	(optional)
D	Proprietary/Custom code	(various)	(optional)

Common PartyRole Indentification for Settlement Location:

Deleted: April30, 2003

PartyIDSource (447)	PartyID (448)	PartySubID (523)

B	BIC (Bank Identification Code)	<<BIC Value>>	(optional)
C	Generally accepted market participant identifier	CED = CEDEL DTC = Depository Trust Company EUR = Euroclear FED = Federal Book Entry HIC = Held In Custody ICSD = International Central Securities Depository NCSD = National Central Securities Depository PNY= Physical PTC= Participant Trust Company	(optional)
E	ISO Country Code *[for Local Market Settlement]*	<< ISO Country Code Value >>	(optional)

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Common PartyRole Indentification for Buyer/Seller, Custodian, Intermediary or Agent:

PartyIDSource (447)		PartyID (448)	PartySubID (523)
B	BIC (Bank Identification Code)	<<BIC Value>>	(optional)
H	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number)	<<CSD participant or member code>>	(optional)

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Appendix 6-H

Use of <SettlInstructions> Component Block

Introduction

The SettlInstructions component block is used to transmit settlement instruction details on an Allocation Instruction, Allocation Report, Confirmation or Settlement Instruction message.

- When used on an Allocation Instruction, Allocation Report or Confirmation message, this represents the settlement instructions that apply to a particular trade or order.
- When used on a Settlement Instruction message, this represents either standing instructions (to be used on future trades) or the instructions for a specific order (this usage is intended for the retail CIV market).

This component block can be used either to contain full settlement instruction details (i.e. settlement agent identities and account numbers) or a reference to a standing instruction database.

- When used to refer to instructions held on a standing instructions database, the StandInstDbType, StandInstDbName and StandInstDbID fields are used to specify the identify and name of the standing instructions database, and the identifier of the standing instruction record within that database. The NoDlvyInst repeating group should not be populated when using these fields.
- When used to specify settlement instruction details, the NoDlvyInst repeating group is used. Each member of that group holds one party's instructions for cash or securities settlement (or both in the case of DVP). The SettlInstSource field identifies to whom the instructions belong, and the DlvyInstType field identifies whether the instructions are for securities or for cash.
- In both of these cases, the SettlDeliveryType field is used to identify the type of settlement being represented by these settlement instructions, i.e. DVP (delivery vs payment), FOP (free of payment), hold in custody etc.

Where the component block is used to describe specific settlement instructions (i.e. using the NoDlvyInst repeating group), the number of entries in the NoDlvyInst repeating group is determined by the contents of the SettlDeliveryType field and the context of the message block (i.e. which message it is in). When used in an Allocation Instruction, Allocation Report or Settlement Instruction message, only the settlement instructions for the party generating the message need be specified. On a Confirmation message, both parties to the trade will have their settlement instructions specified. The matrix of usage of the NoDlvyInst repeating group is therefore as follows:

Allocation Instruction, Allocation Report or Settlement Instruction

SettlDeliveryType	**NoDlvyInst**	**SettlInstSource**	**DlvyInstType**
0 – Versus Payment	1	1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message	S – securities
1 – Free	2	1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message	S – securities

Deleted: April30, 2003

		1 (broker's), 2 (institution's) or 3 (investor's), depending on the identify of the originator of the message	C – cash

Confirmation

SettlDeliveryType	NoDlvyInst	SettlInstSource	DlvyInstType
0 – Versus Payment	2	1 (broker's)	S – securities
		2 (institution's)	S – securities
1 – Free	4	1 (broker's)	S – securities
		1 (broker's)	C – cash
		2 (institution's)	S – securities
		2 (institution's)	C – cash

The actual instructions themselves are held within the SettlParties component block inside the NoDlvyInst repeating group. This contains a repeating group of party identifiers and sub ids which is used to hold the identifiers of all parties involved in settlement (e.g. agent, custodian, depository) together with any required account numbers, registration details or similar.

Delivery Instruction Formatting & Structure

Parties & Party Sub-IDs

FIX supports the concept of a "SettlParty", this being an organisation or individual connected in some way to the settlement of a financial transaction. Every SettlParty has a role (defining what the SettlParty is doing), an identifier, SettlPartyID (with a SettlPartyIDSource to identify the type of SettlPartyID) and any number of sub-identifiers (SettlPartySubID), each with a SettlPartySubIDType to define the type of sub-identifier.

For the purposes of settlement instruction definition, the party sub-identifiers can be taken to represent one of three things:

- An alternative identifier for the SettlParty. For example, if the SettlParty's primary identifier is its BIC (expressed through its SettlPartyID with SettlPartyIDSource = B for BIC) then any other identifiers for the SettlParty (e.g. CSD participant number) can be expressed using a SettlPartySubID. For every SettlPartyIDSource that is commonly used to identify a SettlParty for settlement purposes, there is an equivalent SettlPartySubIDType.

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- An identifier of an account held at the SettlParty. Note that the convention is to hold the account details under the SettlParty at which the account is held, rather than under the SettlParty on whose behalf the account is held. For example, the account number of a custodian at an agent is held as a SettlPartySubID under the SettlParty representing the agent, not the custodian.
- Additional information relating to the SettlParty, e.g. its full name, address, contact name, phone number etc.

When using the FIX SettlInstructions component block, it may be appropriate to provide a number of identifiers for the same SettlParty (e.g. both the BIC and CREST id for a CREST member agent bank). Only one of these can be held as a SettlPartyID – the other(s) must be held as SettlPartySubID(s). It does not matter which is held where.

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Mapping FIX to ISO15022

It is important to note that the ISO15022 standard has a consistent set of codes for what in FIX terms would be called the SettlPartyIDSource (or SettlPartySubIDType for sub-identifiers). Examples include:

- C – Country code
- P – Qualifier (BIC/BEI)
- R – Data Source Scheme/Proprietary Code
- Q – Name and address
- S – Alternate ID

In the interests of assuring STP, FIX fields and messages only map to ISO15022 options C, P or R (with a strong preference for P - BIC wherever possible). There is no equivalent of 'Q' in FIX at the SettlParty level, though this is supported at SettlPartySubID level.

The ISO 15022 standard uses a similar methodology to the component blocks in FIX. This means that the same ISO tag can be used many times in the same message but its meaning depends on which message 'sequence' it is in. This is equivalent to the FIX concept of SettlPartyRole. For example, a PSET BIC should be represented in FIX using these tags:

FIX Tag	Value
782 SettlPartyID	CEDELULL
783 SettlPartyIDSource	B
784 SettlPartyIDRole	10

The mapping to a SWIFT tag would work here as follows:

1. FIX tag 782 is a SettlPartyID and therefore maps to SWIFT tag 95 (Party)
2. FIX tag 783 shows that the SettlPartyIDSource is a BIC and therefore maps to SWIFT option P.

We can now derive the correct SWIFT tag as 95P, which takes the format **:Tag::Qualifier//BIC,** or in SWIFT shorthand **::4!c//4!a2!a2!c[3!c]** (where [3!c] represents the XXX characters at the end of an 8-character BIC). So, concatenating the values within, or implied by, the FIX tags the mapping is:

Deleted: April30, 2003

782 & 783::& 784 & //& 782, or in the final message, **:95P::PSET//CEDELULL**

Notes on CSD Identifiers

ISO15022 allows a CSD identifier to be specified along with the type of identifier being used. For example:

:95R::DEAG/CRST/636 - Tag(Option):: (Qualifier)/(Data Source Scheme)/(Proprietary Code)

Here, the various tags have the following meanings:

- 95 (Tag) = PARTY
- R (Option) = The party will be identified by a data source scheme/ proprietary code
- DEAG (Qualifier) = Deliverer's agent
- CRST (Data Source Scheme) = Crest
- 636 (Proprietary Code) = participant ID at Crest.

In order to avoid having the full set of CSD identifier types listed as separate enumerations of PartyIDSource/PartySubIDType, FIX treats all such identifiers simply as CSD participant/member codes (PartyIDSource = H, PartySubIDType = 17). The type of participant/member code (e.g. Euroclear vs. DTC vs. CREST etc.) can be derived simply by looking at the instruction's settlement location (PartyRole = 10 – equivalent to ISO15022 PSET). This is illustrated in the example below.

Settlement instructions for German domestic settlement with Citibank Frankfurt as local agent, into account 11921500:

<SettlParties>				
Tag	*Field Name*		*Value*	*Comments*
781	NoSettlPartyIDs		3	
→	*782*	*SettlPartyID*	DAKVDEFF	PSET for German domestic settlement
→	*783*	*SettlPartyIDSource*	B	BIC is used as the identifier in 782
→	*784*	*SettlPartyRole*	10	Settlement location (PSET)
→	*782*	*SettlPartyID*	7671	Broker's agent's Kassenverein number
→	*783*	*SettlPartyIDSource*	H	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) As the settlement location here is 'German domestic', this identifier is therefore a Kassenverein number
→	*784*	*SettlPartyRole*	30	Agent – maps to SWIFT DEAG or REAG (depending on Side)
→	*801*	*NoSettlPartySubIDs*	1	

Deleted: April30, 2003

→	→	785	*SettlPartySubID*	CITIDEFF	This agent's BIC This is held here as a PartySubID, though could also have been held as the PartyID with the Kassenverein number held as PartySubID instead
→	→	786	*SettlPartySubID Type*	16	BIC
→	782	*SettlPartyID*		9427	Broker or broker's custodian's Kassenverein number
→	783	*SettlPartyIDSource*		H	CSD participant/member code (e.g. Euroclear, DTC, CREST or Kassenverein number) (KV no. in this case) As the settlement location here is 'German domestic', this identifier is therefore a Kassenverein number
→	784	*SettlPartyRole*		27 (client) or 28 (custodian)	Deliverer/receiver of securities (or custodian) – maps to SWIFT DECU or RECU (depending on Side)
→	801	*NoSettlPartySubIDs*		1	
→	→	785	*SettlPartySubID*	11921500	Securities account number
→	→	786	*SettlPartySubID Type*	10	Securities Account – maps to ISO15022 Tag 97 SAFE (Safekeeping account)
</SettlParties>					

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SWIFT settlement instruction for an example trade, using settlement instructions derived from the above FIX data:

:16R:GENL :20C::SEME//011204000064001 :23G:NEWM :16S:GENL	
:16R:TRADDET :94B::TRAD//EXCH/XETR :98A::SETT//20011206 :98A::TRAD//20011204 :35B:ISIN DE0005557508 :16S:TRADDET	
:16R:FIAC :36B::SETT//UNIT/3000, :97A::SAFE//11921500	Securities account number (taken from third SettlParty in the table above).

Deleted: April30, 2003

:16S:FIAC	
:16R:SETDET	
:22F::SETR//TRAD	
:16R:SETPRTY :95R::DEAG/DAKV/7671 :16S:SETPRTY	Agent – the second SettlParty in the table above. The DAKV identifies the number 7671 as being a Kassenverein number and is derived from a combination of this party's SettlPartyIDSource (H - CSD code) and the SettlPartyID of the settlement agent.
:16R:SETPRTY :95P:PSET//DAKVDEFF :16S:SETPRTY	Settlement location – the first SettlParty in the table above.
:16R:SETPRTY :95R::SELL/DAKV/9427 :16S:SETPRTY	Custodian/client – the third SettlParty in the table above.
:16R:AMT :19A::SETT//EUR50700, :16S:AMT	
:16S:SETDET	

Registration Details & Investor IDs

Where registration details (e.g. a broker or agent's registration number or name) needs to be specified as part of a settlement instruction, this can be done as a SettlPartySubID with SettlPartySubIDType of 11 (registration number) or 14 (registration name) as appropriate. Investor IDs are represented by a completely separate SettlParty with a SettlPartyRole of 5 (investor id).

Notes on use of Settlement Location (PSET) and Trade Matching

One of the strengths of the FIX 4.4 post-execution process is the ability to enrich messages with PSET or full settlement details. This will allow brokers to match the buy-side's PSET for "settlement channel compatibility" prior to the confirmation process. Brokers will compare the PSET on the buy-side's Allocation Instruction with their default PSET for the security in question and, if the match is not exact, they will use their own proprietary logic to determine whether or not to support a "bridge" between the 2 PSETs. All participants are strongly encouraged to use the BIC for sending PSET information. This matching logic closely mimics that proposed by the GSTPA model and has the advantage of alerting parties to potential settlement issues well before instructions are sent to the market. For similar reasons, buy-side firms are encouraged to include net money calculations on their allocations.

Deleted: April30, 2003

Notes on Relational Integrity and Compatibility with ISO15022

The FIX 4.4 post-execution messages have been designed to be compatible with the ISO15022 standard. To ensure that all parties can translate a FIX message into a SWIFT message without ambiguity, it is essential that the information on Allocation Instructions and Confirmations conforms to certain relational integrity rules. This is particularly applicable to the data within the component blocks. The ability to use these blocks to define any number of parties gives considerable flexibility, but there are certain pitfalls. The same *SettlPartyIDRole* should never repeat within the same <SettlParties> block. For example, this slightly contrived combination would be allowed because even though the values in *SettlPartyID* and *SettlPartyIDSource* are identical, the values of tag 784 (784=30 and 783=27) are unique.

<SettlParties>				
Tag	*Field Name*		*Value*	*Comments*
781	NoSettlPartyIDs		2	
→	*782*	*SettlPartyID*	CITIGB21XXX	
→	*783*	*SettlPartyIDSource*	**B**	BIC
→	*784*	*SettlPartyRole*	**30**	Agent
→	*782*	*SettlPartyID*	CITIGB21XXX	
→	*783*	*SettlPartyIDSource*	**B**	BIC
→	*784*	*SettlPartyRole*	**27**	Buyer/Seller (receiver/deliverer)
</SettlParties>				

However, this equally contrived combination would not be allowed because the values in *SettlPartyRole* are identical (784= 4 and 784=4) even though the BICs are different.

<SettlParties>				
Tag	*Field Name*		*Value*	*Comments*
781	NoSettlPartyIDs		2	
→	*782*	*SettlPartyID*	DAKV1234	
→	*783*	*SettlPartyIDSource*	**C**	Generally accepted market code
→	*784*	*SettlPartyRole*	**4**	Clearing firm
→	*782*	*SettlPartyID*	DEUTFF2LXXX	
→	*783*	*SettlPartyIDSource*	**B**	BIC

Deleted: April30, 2003

→	*784*	*SettlPartyRole*	**4**	Clearing firm
</SettlParties>				

Deleted: April30, 2003

Page 32: [1] Deleted	Kevin Houstoun	6/13/2003 2:30 PM

```
    <!ELEMENT AllocTransType (AllocNew | AllocReplace | AllocCancel )>

    <!--RefAllocID required for Calc, replace, or cancel Calc includes fees and net monies
-->
    <!ELEMENT AllocNew EMPTY>
    <!ATTLIST AllocNew FIXTag CDATA #FIXED '71'
     DataType CDATA #FIXED 'char'
     Value CDATA #FIXED '0' >

    <!ELEMENT AllocReplace (RefAllocID)>
    <!ATTLIST AllocReplace FIXTag CDATA #FIXED '71'
     DataType CDATA #FIXED 'char'
     Value CDATA #FIXED '1' >

    <!ELEMENT AllocCancel (RefAllocID)>
    <!ATTLIST AllocCancel FIXTag CDATA #FIXED '71'
     DataType CDATA #FIXED 'char'
     Value CDATA #FIXED '2' >
    <!ELEMENT AllocCalc EMPTY>
    <!ATTLIST AllocCalc FIXTag CDATA #FIXED '71'
     DataType CDATA #FIXED 'char'
     Value CDATA #FIXED '4' >

    <!ELEMENT AllocCalcXPrelim EMPTY>
    <!ATTLIST AllocCalcXPrelim FIXTag CDATA #FIXED '71'
     DataType CDATA #FIXED 'char'
     Value CDATA #FIXED '5' >
```

Page 318: [2] Inserted	Jim Northey	5/7/2003 12:28 AM

```
<!ELEMENT CollInqResult (#PCDATA)>
<!ATTLIST CollInqResult
    FIXTag CDATA #FIXED "946"
    DataType CDATA #FIXED "int"
    Value (0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 99 ) #REQUIRED
    SDValue (Successful | Invalid_or_unknown_instrument |
Invalid_or_unknown_collateral_type  | Invalid_parties | Invalid_Transport_Type_requested |
Invalid_Destination_requested | No_collateral_found_for_the_trade_specified |
No_collateral_found_for_the_order_specified | Collateral_Inquiry_type_not_supported |
Unauthorized_for_collateral_inquiry | Other ) #IMPLIED
>
```

Page 318: [3] Inserted	Jim Northey	5/7/2003 12:28 AM

947	StrikeCurrency	Currency	Currency in which the StrikePrice is denominated.	<!ELEMENT StrkCcy (<!ATTLIST StrkCc FIXTag CDATA DataType CDAT FullName CDAT 'StrikeCurrency' ComponentType <!ELEMENT StrikeCur <!ATTLIST StrikeCur FIXTag CDATA #F DataType CDATA >
948	NoNested3PartyIDs	NumInGroup	Number of Nested3PartyID (949), Nested3PartyIDSource (950), and Nested3PartyRole (951) entries	<!ELEMENT NoNst3Pty <!ATTLIST NoNst3 FIXTag CDATA DataType CDAT FullName CDAT 'NoNested3PartyIDs' ComponentType