



**FINANCIAL INFORMATION  
EXCHANGE PROTOCOL  
(FIX)**

**Version 5.0 Service Pack 2 Errata Release Notes**

August 18, 2011

## DISCLAIMER

THE INFORMATION CONTAINED HEREIN AND THE FINANCIAL INFORMATION EXCHANGE PROTOCOL (COLLECTIVELY, THE "FIX PROTOCOL") ARE PROVIDED "AS IS" AND NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, AS TO THE FIX PROTOCOL (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF) OR ANY OTHER MATTER AND EACH SUCH PERSON AND ENTITY SPECIFICALLY DISCLAIMS ANY WARRANTY OF ORIGINALITY, ACCURACY, COMPLETENESS, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE. SUCH PERSONS AND ENTITIES DO NOT WARRANT THAT THE FIX PROTOCOL WILL CONFORM TO ANY DESCRIPTION THEREOF OR BE FREE OF ERRORS. THE ENTIRE RISK OF ANY USE OF THE FIX PROTOCOL IS ASSUMED BY THE USER.

NO PERSON OR ENTITY ASSOCIATED WITH THE FIX PROTOCOL SHALL HAVE ANY LIABILITY FOR DAMAGES OF ANY KIND ARISING IN ANY MANNER OUT OF OR IN CONNECTION WITH ANY USER'S USE OF (OR ANY INABILITY TO USE) THE FIX PROTOCOL, WHETHER DIRECT, INDIRECT, INCIDENTAL, SPECIAL OR CONSEQUENTIAL (INCLUDING, WITHOUT LIMITATION, LOSS OF DATA, LOSS OF USE, CLAIMS OF THIRD PARTIES OR LOST PROFITS OR REVENUES OR OTHER ECONOMIC LOSS), WHETHER IN TORT (INCLUDING NEGLIGENCE AND STRICT LIABILITY), CONTRACT OR OTHERWISE, WHETHER OR NOT ANY SUCH PERSON OR ENTITY HAS BEEN ADVISED OF, OR OTHERWISE MIGHT HAVE ANTICIPATED THE POSSIBILITY OF, SUCH DAMAGES.

No proprietary or ownership interest of any kind is granted with respect to the FIX Protocol (or any rights therein) except as expressly set out in FIX Protocol Limited's Copyright and Acceptable Use Policy.

© Copyright 2003-2011 FIX Protocol Limited, all rights reserved.

## REPRODUCTION

FIX Protocol Limited grants permission to print in hard copy form or reproduce the FIX Protocol specification in its entirety provided that the duplicated pages retain the "Copyright FIX Protocol Limited" statement at the bottom of the page.

Portions of the FIX Protocol specification may be extracted or cited in other documents (such as a document which describes one's implementation of the FIX Protocol) provided that one reference the origin of the FIX Protocol specification (<http://www.fixprotocol.org>) and that the specification itself is "Copyright FIX Protocol Limited".

FIX Protocol Limited claims no intellectual property over one's implementation (programming code) of an application which implements the behavior and details from the FIX Protocol specification.

## Table of Contents

<b>DISCLAIMER .....</b>	<b>2</b>
<b>REPRODUCTION .....</b>	<b>2</b>
<b>FIX 5.0 SERVICE PACK 2 ERRATA AUGUST 2011 RELEASE PACKAGE OVERVIEW .....</b>	<b>4</b>
<b>SUMMARY OF ERRATA CHANGES.....</b>	<b>6</b>
<b>EP96 PARTY ROLE EXTENSIONS .....</b>	<b>6</b>

## FIX 5.0 Service Pack 2 with 20110818 Errata Release Package Overview

The FIX Protocol Version 5.0 Service Pack 2 with 20110818 Errata release is a result of the need to redesign the Parties Reference Data messages. This set of messages was original submitted as EP96. As a result the original EP96 has been recinded and has been replaced with a new EP96 which only included the addition of 3 new enumeration values to the PartyRole (452). EP96, formally called " Party and Risk Limit Reference Data Proposal" is now called "Party Role Extensions".

The documentation for FIX Protocol Version 5.0 Service Pack 2 with 20110818 Errata and these release notes are available on the FIX website at <http://www.fixprotocol.org/specifications> .

### FIX Specification Volumes

The specification volumes have been updated to include new and revised message tables where appropriate as well as text describing the new features. Volumes 1 through 7 continue to make up the core of the specification.

Volume 1: Contains an overview of the FIX Protocol tag-value and FIXML Schema syntax, descriptions of the FIX data types defined for and used by the protocol, descriptions of the Infrastructure (or common application messages) message category, the Standard Header and Trailer components, as well as the Common Component blocks used across the various message categories.

Volume 2: Contains a generalised discussion of using FIX over various types of transport mechanisms. The traditional FIX Session layer is contained in a separate FIX Transport Specification document which provides the complete elaboration on the traditional FIX Session layer.

Volume 3: Covers pre-trade messages. Changes have been made to this volume to include a section for component blocks that are used only by the messages in this volume. Additionally, component blocks that are used only by a specific message category are included as a sub-section of that message category. A new message category called "Parties Reference Data" was added. The previously named "Market Structure" and "Reference Data" message categories have been renamed to "Market Structure Reference Data" and "Securities Reference Data" respectively.

Volume 4: Covers trade messages. Changes have been made to this volume to include a section for component blocks that are used only by the messages in this volume. Additionally, component blocks that are used only by a specific message category are included as a sub-section of that message category.

Volume 5: Covers post-trade messages. Changes have been made to this volume to include a section for component blocks that are used only by the messages in this volume. Additionally, component blocks that are used only by a specific message category are included as a sub-section of that message category.

Volume 6: Contains the full FIX data dictionary of all FIX field elements, and various appendices.

Volume 7: Contains usage and best practices notes produced by the various committees and working groups for the relevant topic areas.

The Specification documents now show all component blocks defined and used by the message definitions. These are organized based on whether they are:

- Common Components - are components commonly used by many messages defined across all the volumes in the FIX. specification These are the most commonly used components. Their definitions are found in Volume 1.
- volume specific components - these are component blocks commonly used only by the FIX messages found in that volume or section (e.g. pre-trade, trade, post-trade sections). Their definitions are found in a section at the beginning of the respective volume.
- message category specific components - these are component blocks that are used only by the FIX messages in a specific message category in a given volume (e.g. Securities Reference Data message category). Their definitions are found in a section at the beginning of their respective message category.

**FIXimate**

FIXimate continues to be a core part of the specification suite as a reference tool. It has been updated to contain the new fields, component blocks and messages. The format of FIXimate has changed to make it easier to use. Message categories can now be collapsed and expanded to suit the users' needs and allows more information to be displayed in the window. The DTD syntax, no longer relevant, has been removed to make space for more helpful information and a “where used” cross-reference for component blocks has been added. For FIXML users, the XML attribute name has been added to the lower frame and is useful in providing quick lookups for FIXML syntax.

**FIXML Schema**

The FIXML Schema 5.0 Service Pack 2 is also available as part of the release and continues to be fully compatible with the tag/value syntax. Improved descriptions of the schema design rules and schema structure have been included in Volume 1.

**FIX Repository**

The Repository continues to be available as part of the FIX 5.0 Service Pack 2 release and reflects all updates and changes.

## Summary of Errata Changes

The following describes the changes as a result of this FIX 5.0 Service Pack 2 Errata August 2011 release.

### EP96 Party Role Extensions

The original EP96 consisted of new messages to support the dissemination of parties reference information. This original set of parties reference messages as defined by the original EP96 has been rescinded by the Global Technical Committee with the approval by the Global Technical Committee's Governance Board. As such the rescension resulted in the Protocol's specification document showing several messages and many fields have been deleted.

The EP96 being published as part of this Errata release consists of 3 new enumeration values to the PartyRole (452):

83 = Clearing Account

84 = Acceptable Settling Counterparty

85 = Unacceptable Settling Counterparty

### General Cleanup of Volume 6

As a result of cleanup of the FIX Repository to remove fields that have been deprecated and replaced with new usage, Volume 6's Data Dictionary will show that these fields have been deleted from the table. For new supported usage of features that have been replaced see Appendix 6-F of Volume 6.

The following fields were removed from the Data Dictionary in Volume 6 due to these being "orphan" fields - i.e. they are not used in any messages or components:

DerivativeSecurityListRequestType (1307)

EncodedSymbolLen (1359)

EncodedSymbol (1360)

Appendix 6-G has been updated to include the three new PartyRoles.