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Errors and Omissions 2021

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# Document History

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

The above document history section, including date, author, and comments, is required to track editing changes to the document. List revisions in **ascending order**. Please insert additional rows in the table as needed.

Template version information:

r2: 2010-11-13 Revised to support abbreviations, inlined component references

r3: 2011-12-02 Revised to add additional usage clarification

r3.1: 2013-01-04 Revised Copyright year, changed template to Office 2013 .docx version, updated font to Calibri for cleaner look. Added additional template usage clarification.

R3.2 2016-05-23 – revised the copyright date, corrected document references and replaced the FIX logo with the most current graphic.

2016-09-14 – Removed blue highlighting from hidden text content, removed ICR column from 5.1 and 6.1 tables and added “FIX Spec” to the Comments column header of table 6.1 and revised notation of optional elaboration for fields and enums in the data dictionary.

# Introduction

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

# Business Requirements

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

## Issues affecting datatypes

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

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

See Appendix A - Data Dictionary for more details.

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

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

FROM: Reserved100Plus

TO: Reserved1000Plus

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

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

* DistribPaymentMethod(477)
* PaymentMethod(492)[[1]](#footnote-2)
* TaxAdvantageType(495)

See Appendix A - Data Dictionary for more details.

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

Update RelatedSecurityType(1652) field with enumDatatype of 167.

 <Field added="FIX.5.0SP2" addedEP="103" updated="FIX.5.0SP2" updatedEP="187">

 <Tag>1652</Tag>

 <Name>RelatedSecurityType</Name>

 <Type>String</Type>

 <AbbrName>SecTyp</AbbrName>

 <NotReqXML>0</NotReqXML>

 <EnumDatatype>167</EnumDatatype>

 <Description>Security type of the related instrument. </Description>

 </Field>

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

RiskLimitRequestStatus(1762) uses enums from PartyDetailRequestStatus(1878)

RiskLimitStatus(1763) uses enums from PartyDetailDefinitionStatus(1879).

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

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

See Appendix A - Data Dictionary for more details.

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

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

 <Field added="FIX.5.0SP2" addedEP="161">

 <Tag>40197</Tag>

 <Name>ProtectionTermEventDayType</Name>

 <Type>int</Type>

 <AbbrName>DayTyp</AbbrName>

 <NotReqXML>0</NotReqXML>

 <EnumDatatype>40810</EnumDatatype>

 <Description>Day type for events that specify a period and unit. </Description>

 </Field>

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

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

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

 <Field added="FIX.5.0SP2" addedEP="161">

 <Tag>41631</Tag>

 <Name>LegProtectionTermEventDayType</Name>

 <Type>int</Type>

 <AbbrName>DayTyp</AbbrName>

 <NotReqXML>0</NotReqXML>

 <EnumDatatype>~~40810~~40197</EnumDatatype>

 <Description>Specifies the day type for protection term events.</Description>

 </Field>

 <Field added="FIX.5.0SP2" addedEP="161">

 <Tag>42083</Tag>

 <Name>UnderlyingProtectionTermEventDayType</Name>

 <Type>int</Type>

 <AbbrName>DayTyp</AbbrName>

 <NotReqXML>0</NotReqXML>

 <EnumDatatype>~~40810~~40197</EnumDatatype>

 <Description>Day type for events that specify a period and unit.</Description>

 </Field>

See Appendix A - Data Dictionary for more details.

## Issues in FIX Latest Orchestra XML file[[2]](#footnote-3)

### Reduce length of names (SPEC-2538)

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

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

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

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

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

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

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

FROM: UnderlyingPaymentStreamNonDeliverableFixingDatesBusinessCenterGrp
TO: UnderlyingPaymentStreamNonDeliverableFixingDatesBizCenterGrp

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

### Missing fields for floating rates (SPEC-2540)

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

* **PaymentStreamFloatingRate**:
add PaymentStreamRateIndex2(TBD) and PaymentStreamRateIndex2Source(TBD)
* **LegPaymentStreamFloatingRate**:
add LegPaymentStreamRateIndex2(TBD) and LegPaymentStreamRateIndex2Source(TBD)
* **UnderlyingPaymentStreamFloatingRate**:
add UnderlyingPaymentStreamRateIndex2(TBD) and UnderlyingPaymentStreamRateIndex2Source(TBD)

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

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

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

FROM: [Don]

TO: [DontKnow]

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

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

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

Fields that should have the Reserved100 data type include:

DerivativeSecurityAltIDSource(1220)

InstrumentScopeSecurityAltIDSource(1542)

LegSecurityAltIDSource(606)

SecurityAltIDSource(456)

UnderlyingSecurityAltIDSource(459)

See Appendix A - Data Dictionary for more details.

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

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

Data dictionary description for each to read:

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

Integer to convey the level of a bid or offer at a given price level. This is in contrast to MDEntryPositionNo(290) which is used to convey the position of an order within a price level.

See Appendix A - Data Dictionary for more details.

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

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

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

<Enum added="FIX.4.1" deprecated="FIX.4.4">

 <Tag>160</Tag>

 <Value>0</Value>

 <SymbolicName>Default</SymbolicName>

 <Group/>

 <Sort>1</Sort>

 <Description>Default (Replaced)</Description>

</Enum>

<Enum added="FIX.4.1" deprecated="FIX.4.4">

 <Tag>160</Tag>

 <Value>2</Value>

 <SymbolicName>SpecificAllocationAccountOverriding</SymbolicName>

 <Group/>

 <Sort>3</Sort>

 <Description>Specific Allocation Account Overriding (Replaced)</Description>

</Enum>

<Enum added="FIX.4.1" deprecated="FIX.4.4">

 <Tag>160</Tag>

 <Value>3</Value>

 <SymbolicName>SpecificAllocationAccountStanding</SymbolicName>

 <Group/>

 <Sort>4</Sort>

 <Description>Specific Allocation Account Standing (Replaced)</Description>

</Enum>

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

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

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

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

Update field data dictionary description for MassOrderReportID(2424) to read:

Unique message identifier for the response to a mass order request as assigned by the receiver of the orders.

See Appendix A - Data Dictionary for more details.

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

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

Remove field elaboration of PriceType(423).

See Appendix A - Data Dictionary for more details.

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

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

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

<MsgContent added="FIX.4.4" updated="FIX.5.0SP2" updatedEP="195" deprecated="FIX.5.0~~SP2~~"

 ~~deprecatedEP="195"~~>

 <ComponentID>2062</ComponentID>

 <TagText>818</TagText>

 <Indent>1</Indent>

 <Position>3</Position>

 <Reqd>0</Reqd>

</MsgContent>

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

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

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

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>0</Value>

 <SymbolicName>Symbol</SymbolicName>

 <Group/>

 <Sort>1</Sort>

 <Description>Symbol</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>1</Value>

 <SymbolicName>SecurityTypeAndOrCFICode</SymbolicName>

 <Group/>

 <Sort>2</Sort>

 <Description>SecurityType and or CFICode</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>2</Value>

 <SymbolicName>Product</SymbolicName>

 <Group/>

 <Sort>3</Sort>

 <Description>Product</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>3</Value>

 <SymbolicName>TradingSessionID</SymbolicName>

 <Group/>

 <Sort>4</Sort>

 <Description>TradingSessionID</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>4</Value>

 <SymbolicName>AllSecurities</SymbolicName>

 <Group/>

 <Sort>5</Sort>

 <Description>All Securities</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>5</Value>

 <SymbolicName>UndelyingSymbol</SymbolicName>

 <Group/>

 <Sort>6</Sort>

 <Description>UndelyingSymbol</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>6</Value>

 <SymbolicName>UnderlyingSecurityTypeAndOrCFICode</SymbolicName>

 <Group/>

 <Sort>7</Sort>

 <Description>Underlying SecurityType and or CFICode</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>7</Value>

 <SymbolicName>UnderlyingProduct</SymbolicName>

 <Group/>

 <Sort>8</Sort>

 <Description>Underlying Product</Description>

 </Enum>

 <Enum added="FIX.5.0" addedEP="52">

 <Tag>1307</Tag>

 <Value>8</Value>

 <SymbolicName>MarketIDOrMarketID</SymbolicName>

 <Group/>

 <Sort>9</Sort>

 <Description>MarketID or MarketID + MarketSegmentID</Description>

 </Enum>

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

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

FROM: Required for ConfirmStatus = 1 (rejected)

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

See Section 5.1 Message ConfirmationAck(35=AU)

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

EP223 tag 2676 is named MaximumPricePercentage in FIXimate and MaximumPriceDeviation in the ASBUILT. This had been changed during the review process.

Change to “MaximumPriceDeviation” and change abbreviated name to MaxPxDeviatn (Deviatn is a new abbreviation).

<Field added="FIX.5.0SP2" addedEP="223">

 <Tag>2676</Tag>

 <Name>MaximumPrice~~Percentage~~Deviation</Name>

 <Type>Percentage</Type>

 <AbbrName>MaxPx~~Pctage~~Deviatn</AbbrName>

 <NotReqXML>0</NotReqXML>

 <Description>Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.</Description>

</Field>

See Appendix A - Data Dictionary for more details.

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

The data type should be XMLData (not data).

<Field added="FIX.4.2">

 <Tag>213</Tag>

 <Name>XmlData</Name>

 <Type>~~data~~XMLData</Type>

 <AbbrName>XmlData</AbbrName>

 <NotReqXML>1</NotReqXML>

 <Description>Actual XML data stream (e.g. FIXML). See approriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.</Description>

</Field>

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

Data type should be NumInGroup (not int).

<Field added="FIX.5.0SP2" addedEP="129">

 <Tag>1777</Tag>

 <Name>NoEntitlementAttrib</Name>

 <Type>~~int~~NumInGroup</Type>

 <NotReqXML>0</NotReqXML>

 <Description>Number of entitlement attributes.</Description>

</Field>

See Appendix A - Data Dictionary for more details.

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

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

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

Semantically it(the MDStatisticsReqGrp component) is required in the request to define at least one parameter or to reference MDStatisticID(2475)to provide the actual statistics or to link to a given set of parameters.

See Section 5.4 Message MarketDataStatistics(35=DO)

### Correct name of StreamEffectiveDateBusinessCenterGrp component (SPEC-2456)

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

LegStreamEffectiveDateBusinessCenterGrp

UnderlyingStreamEffectiveDateBusinessCenterGrp

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

See Section 6.7 Component StreamEffectiveDateBusinessCenterGrp

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

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

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

FROM: [Non]

TO: [NonDataValueIncludesFieldDelimiter]

Change symbolic name of 18="Invalid/Unsupported Application Version" as follows:

FROM: [Invalid]

TO: [InvalidUnsupportedApplVer]

See Appendix A – Data Dictionary for more detqails.

## Issues in FIX 4.2 Orchestra XML file

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

### Correct Datatypes (SPEC-2571)

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

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

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

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

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

For the first change:

FIX 4.2 datatype section in Orchestra file needs to replace MultipleStringValue data type name with MultipleValueString in the source file

–

For the second change:

Remove the data type entry for "Length" and update the data type of the fields referred to in original ticket from "Length" back to "int" (which is what they were in original FIX 4.2 published spec).

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

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

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

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

## Issues in FIX 4.4 Orchestra XML file

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

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

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

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

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

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

* AllocAcctIDSource(661)
* LegAllocAcctIDSource(674)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

<fixr:code name="SurveillanceOption" id="103013" value="12" added="FIX.4.3">

 <fixr:annotation>

 <fixr:documentation purpose="SYNOPSIS">

 Surveillance Option

 </fixr:documentation>

 </fixr:annotation>

</fixr:code>

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

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

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

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

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

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

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

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

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

## Issues affecting FIXML files

### Correct StandardHeader abbrName (SPEC-2278)

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

<Component added="FIX.4.0">

 <ComponentID>1024</ComponentID>

 <ComponentType>Block</ComponentType>

 <CategoryID>Session</CategoryID>

 <Name>StandardHeader</Name>

 <AbbrName>~~BaseHeader~~Hdr</AbbrName>

 <NotReqXML>0</NotReqXML>

 <Description>The standard FIX message header</Description>

</Component>

See Section 6.12 Component StandardHeader

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

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

FIXML schema currently looks as follows:

 <xs:attributeGroup name="PaymentStreamFormulaMathGrpAttributes">

 <xs:attribute name="Frmla" type="PaymentStreamFormula\_t" use="optional"/>

 <xs:attribute name="Desc" type="PaymentStreamFormulaDesc\_t" use="optional"/>

 </xs:attributeGroup>

It should have an extra line for the length field:

 <xs:attributeGroup name="PaymentStreamFormulaMathGrpAttributes">

 <xs:attribute name="XXX" type="PaymentStreamFormulaLength\_t" use="optional"/>

 <xs:attribute name="Frmla" type="PaymentStreamFormula\_t" use="optional"/>

 <xs:attribute name="Desc" type="PaymentStreamFormulaDesc\_t" use="optional"/>

 </xs:attributeGroup>

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

See Appendix A - Data Dictionary for more details.

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

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

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

EncodedSecurityListDescLen(1468) add abbr name as EncListDesc

EncodedSecurityListDesc(1469) add abbr name as EncListDescLen

See Appendix A - Data Dictionary for more details.

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

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

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

InstrumentScopeEncodedSecurityDescLen(1620) add abbreviated name as EncDescLen

InstrumentScopeEncodedSecurityDesc(1621) add abbreviated name as EncDesc

See Appendix A - Data Dictionary for more details.

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

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

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

 <Datatype added="FIX.4.3" updated="FIX.5.0SP2" updatedEP="99">

 <Name>TagNum</Name>

 <BaseType>int</BaseType>

 <Description>int field representing a field's tag number when using FIX "Tag=Value" syntax. Value must be positive and may not contain leading zeros.</Description>

 <XML>

 <BuiltIn>0</BuiltIn>

 <Base>xs:nonNegativeInteger</Base>

 <Description>int field representing a tag number. Value must be positive and may not contain leading zeros.</Description>

 </XML>

 </Datatype>

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

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

 <Component added="FIX.4.4" addedEP="-1">

<ComponentID>2098</ComponentID>

<ComponentType>ImplicitBlockRepeating</ComponentType>

<CategoryID>Common</CategoryID>

<Name>MsgTypeGrp</Name>

<AbbrName>MsgTypeGrp</AbbrName>

<NotReqXML>0</NotReqXML>

<Description/>

</Component>

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

 <Field added="FIX.4.2">

<Tag>385</Tag>

<Name>MsgDirection</Name>

<Type>char</Type>

<AbbrName>MsgDirctn</AbbrName>

<NotReqXML>1</NotReqXML>

<Description>Specifies the direction of the message.</Description>

</Field>

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

<Component added="FIX.4.4" addedEP="-1">

 <ComponentID>2098</ComponentID>

 <ComponentType>ImplicitBlockRepeating</ComponentType>

 <CategoryID>~~Common~~Session</CategoryID>

 <Name>MsgTypeGrp</Name>

 <AbbrName>MsgTypeGrp</AbbrName>

 <NotReqXML>~~0~~1</NotReqXML>

 <Description/>

</Component>

<Field added="FIX.5.0" addedEP="56">

 <Tag>1410</Tag>

 <Name>DefaultVerIndicator</Name>

 <Type>Boolean</Type>

 <AbbrName>DfltVerInd</AbbrName>

 <NotReqXML>~~0~~1</NotReqXML>

 <Description/>

</Field>

See Section 6.9 Component MsgTypeGrp

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

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

EncodedFirmAllocTextLen(1733)

EncodedFirmAllocText(1734)

<Field added="FIX.5.0SP2" addedEP="118" updated="FIX.5.0SP2" updatedEP="141">

 <Tag>1733</Tag>

 <Name>EncodedFirmAllocTextLen</Name>

 <Type>Length</Type>

 <AssociatedDataTag>1734</AssociatedDataTag>

 <AbbrName>EncFirmTxtLen</AbbrName>

 <NotReqXML>~~1~~0</NotReqXML>

 <Description>Byte length of encoded (non-ASCII characters) EncodedFirmAllocText(1734) field.</Description>

</Field>

<Field added="FIX.5.0SP2" addedEP="118" updated="FIX.5.0SP2" updatedEP="141">

 <Tag>1734</Tag>

 <Name>EncodedFirmAllocText</Name>

 <Type>data</Type>

 <AbbrName>EncFirmTxt</AbbrName>

 <NotReqXML>~~1~~0</NotReqXML>

 <Description>Encoded (non-ASCII characters) representation of the FirmAllocText(1732) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) represention should also be specified in FirmAllocText(1732) field.</Description>

</Field>

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

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

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

## Typos in FIX Latest

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

Field references in PaymentStremFloatingRate component

**PaymentStreamRateIndex2CurvePeriod(41194):**

FROM: Conditionally required when PaymentStreamRateIndexCurveUnit2(41195) is specified.

TO: Conditionally required when PaymentStreamRateIndex2CurveUnit(41195) is specified.

**PaymentStreamRateIndex2CurveUnit(41195):**

FROM: Conditionally required when PaymentStreamRateIndexCurvePeriod2(41194) is specified.

TO: Conditionally required when PaymentStreamRateIndex2CurvePeriod(41194) is specified.

**Field references in Leg**PaymentStremFloatingRate component

**LegPaymentStreamRateIndex2CurvePeriod(41563):**

FROM: Conditionally required when LegPaymentStreamRateIndexCurveUnit2(41564) is specified.

TO: Conditionally required when LegPaymentStreamRateIndex2CurveUnit(41564) is specified.

**LegPaymentStreamRateIndex2CurveUnit(41564):**

FROM: Conditionally required when LegPaymentStreamRateIndexCurvePeriod2(41563) is specified.

TO: Conditionally required when LegPaymentStreamRateIndex2CurvePeriod(41563) is specified.

Field references in UnderlyingPaymentStremFloatingRate component

**UnderlyingPaymentStreamRateIndex2CurvePeriod(41911):**

FROM: Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit2(41912) is specified.

TO: Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit(41912) is specified.

**UnderlyingPaymentStreamRateIndex2CurveUnit(41912):**

FROM: Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod2(41911) is specified.

TO: Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod(41911) is specified.

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

### Correct floating rate component elaborations (SPEC-2542)

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

* PaymentStreamFloatingRate
* LegPaymentStreamFloatingRate
* UnderlyingPaymentStreamFloatingRate
* PaymentScheduleGrp
* LegPaymentScheduleGrp
* UnderlyingPaymentScheduleGrp

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

FROM: [OfficalClosingPrice]

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

See Appendix A - Data Dictionary for more details.

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

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

MassCancelRejectReason(532)=2 (Invalid or Unknown Underlying Security)

description

FROM: 2 = Invalid or Unkown Underlying security

TO: 2 = Invalid or unknown underlying security

Symbolic name

FROM: [InvalidOrUnkownUnderlyingSecurity]

TO: [InvalidOrUnknownUnderlyingSecurity]

MassCancelRejectReason(532)=8(Invalid or Unknown Market Segment)

description

FROM: 8 = Invalid or unkown Market Segment

TO: 8 = Invalid or unknown market segment

Symbolic name

FROM: [InvalidOrUnkownMarketSegment]

TO: [InvalidOrUnknownMarketSegment]

See Appendix A - Data Dictionary for more details.

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

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

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

TO: 99 = Other

move the text in parenthesis to enum elaboration as follows:

Use Text(58) for further explanation.

See Appendix A - Data Dictionary for more details.

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

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

FROM: [AlgorithRiskThresholdBreached]

TO: [AlgorithmRiskThresholdBreached]

See Appendix A - Data Dictionary for more details.

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

FROM: 21 = Comission sharing agreement (CSA)

TO: 21 = Commission sharing agreement (CSA)

See Appendix A - Data Dictionary for more details.

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

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

FROM: See approriate XML reference

TO: See appropriate XML reference

See Appendix A - Data Dictionary for more details.

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

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

FROM: Specifies the direction of the messsage.

TO: Specifies the direction of the message.

See Appendix A - Data Dictionary for more details.

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

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

FROM: Refer to defintion of UnitOfMeasure(996)

TO: Refer to definition of UnitOfMeasure(996)

See Appendix A - Data Dictionary for more details.

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

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

FROM: Category of news mesage.

TO: Category of news message.

See Appendix A - Data Dictionary for more details.

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

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

FROM: …is identified in insrument ID…

TO: …is identified in instrument ID…

See Appendix A - Data Dictionary for more details.

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

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

FROM: …into the relevent contract matrix.

TO: …into the relevant contract matrix.

See Appendix A - Data Dictionary for more details.

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

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

FROM: Its precise meaning is dependant on…

TO: Its precise meaning is dependent on…

See Appendix A - Data Dictionary for more details.

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

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

FROM: If ommitted, the schedule…

TO: If omitted, the schedule…

See Appendix A - Data Dictionary for more details.

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

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

FROM: EncodedMatchExecptionText

TO: EncodedMatchExceptionText

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

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

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

FROM: Number of limit amount occurences.

TO: Number of limit amount occurrences.

See Appendix A - Data Dictionary for more details.

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

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

FROM: For any two occurances…

TO: For any two occurrences…

See 6.14 Component UnderlyingComplexEvents for more details.

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

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

FROM: …when UnderyingStreamCalculationFrequencyUnit(40566) is specified…

TO: …when UnderlyingStreamCalculationFrequencyUnit(40566) is specified…

See 6.18 Component UndelryingStreamCalculationPeriodDatesAppendix A - Data Dictionary for more details.

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

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

FROM: <Sort> 4</Sort>

TO: <Sort>4</Sort>

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

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

See Appendix A - Data Dictionary for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

The text should read

"Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details are deemed verified by the SDR ~~by~~ but have not been confirmed by the trading parties."

See Appendix A - Data Dictionary for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

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

See 6.4 Component Instrument for more details.

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

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

*Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&P futures) may use MaturityMonthYear(200) and/or this field.*

*When using MaturityMonthYear(200), it is recommended that markets and sell sides report the MaturityDate(541) on all outbound messages as a means of data enrichment.*

*For NDFs this represents the fixing date of the contract.*

See 6.4 Component Instrument for more details.

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

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

ContractValueFactor(231) 🡺 ContractMultiplier(231)

MinPriceIncrement ( tag 969) 🡺 MinPriceIncrement(969)

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

See Appendix A - Data Dictionary for more details.

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

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

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

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

See 6.8 Component LotTypeRules for more details.

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

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

See Appendix A - Data Dictionary for more details.

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

DD elaboration of SettlType(63)="B" (Broken Date) is "Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = b (Broken Date)." The value reference has to be capitalized (B instead of b).

See Appendix A - Data Dictionary for more details.

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

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

 <Section updated="FIX.5.0SP2" updatedEP="249">

 <SectionID>PreTrade</SectionID>

 <Name>PreTrade</Name>

 <DisplayOrder>1</DisplayOrder>

 <Volume>3</Volume>

 <NotReqXML>0</NotReqXML>

 <FIXMLFileName>pretrade</FIXMLFileName>

 ~~<Description>A description added to the PreTrade section.</Description>~~

 <Description>Pre trade messages including reference data, market data, quoting, news and email, indication of interest.</Description>

 </Section>

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

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

See Appendix A - Data Dictionary for more details.

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

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

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

See 6.9 Component MaturityRules for more details.

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

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

| **Tag** | **Field Name** | **Old Description** | **New Description** |
| --- | --- | --- | --- |
| 1214 | DerivativeSymbol | Refer to definition for Symbol(55) | Ticker symbol. Common, human understood representation of the security. Refer to definition for Symbol(55). |
| 1215 | DerivativeSymbolSfx | Refer to definition for SymbolSfx(65) | Additional information about the security (e.g. preferred, warrants, etc.). Refer to definition for SymbolSfx(65). |
| 1216 | DerivativeSecurityID | Refer to definition for SecurityID(48) | Security identifier value (e.g. CUSIP, SEDOL, ISIN, etc). Requires DerivativeSecurityIDSource(1217).See SecurityID(48) for complete definition. |
| 1217 | DerivativeSecurityIDSource | Refer to definition for SecurityIDSoruce(22) | Identifies class or source of the DerivativeSecurityID(1216) value.See SecurityIDSource(22) for complete definition. |
| 1218 | NoDerivativeSecurityAltID | Refer to definition for NoSecurityAltID(454) | Number of alternate derivatuve security IDs. |
| 1219 | DerivativeSecurityAltID | Refer to definition for SecurityAltID(455) | Alternate derivative security identifier value of DerivativeSecurityAltIDSource(1220) type. Requires DerivativeSecurityAltIDSource(1220). |
| 1220 | DerivativeSecurityAltIDSource | Refer to definition for SecurityAltIDSource(456) | Identifies class or source of the DerivativeSecurityAltID(1220) value.  |
| 1228 | DerivativeProductComplex | Refer to ProductComplex(1227) | Identifies an entire suite of products for a given market. Refer to definition for ProductComplex(1227). |
| 1243 | DerivFlexProductEligibilityIndicator | Refer to FlexProductEligibilityIndicator(1242) | Used to indicate if a product or group of product supports the creation of flexible securities.See FlexProductEligibilityIndicator (1242) for complete definition. |
| [1246](https://fiximate.fixtrading.org/en/FIX.Latest/tag1246.html) | [DerivativeProduct](https://fiximate.fixtrading.org/en/FIX.Latest/tag1246.html) |   | The type of product the security is associated with. Refer to definition for Product(460). |
| [1247](https://fiximate.fixtrading.org/en/FIX.Latest/tag1247.html) | [DerivativeSecurityGroup](https://fiximate.fixtrading.org/en/FIX.Latest/tag1247.html) |   | An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.See SecurityGroup(1151) for complete definition. |
| [1248](https://fiximate.fixtrading.org/en/FIX.Latest/tag1248.html) | [DerivativeCFICode](https://fiximate.fixtrading.org/en/FIX.Latest/tag1248.html) |   | The type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. Refer to definition for CFICode(461). |
| [1249](https://fiximate.fixtrading.org/en/FIX.Latest/tag1249.html) | [DerivativeSecurityType](https://fiximate.fixtrading.org/en/FIX.Latest/tag1249.html) |   | The type of security. Refer to definition for SecurityType(167). |
| [1250](https://fiximate.fixtrading.org/en/FIX.Latest/tag1250.html) | [DerivativeSecuritySubType](https://fiximate.fixtrading.org/en/FIX.Latest/tag1250.html) |   | Sub-type qualification/identification of the security type. Refer to definition for SecuritySubType(762). |
| [1251](https://fiximate.fixtrading.org/en/FIX.Latest/tag1251.html) | [DerivativeMaturityMonthYear](https://fiximate.fixtrading.org/en/FIX.Latest/tag1251.html) |   | Month and Year of the maturity (used for standardized futures and options). Refer to definition for MaturityMonthYear(200). |
| [1252](https://fiximate.fixtrading.org/en/FIX.Latest/tag1252.html) | [DerivativeMaturityDate](https://fiximate.fixtrading.org/en/FIX.Latest/tag1252.html) |   | Date of maturity.See MaturityDate(541) for complete definition. |
| [1253](https://fiximate.fixtrading.org/en/FIX.Latest/tag1253.html) | [DerivativeMaturityTime](https://fiximate.fixtrading.org/en/FIX.Latest/tag1253.html) |   | Time of security's maturity expressed in local time with offset to UTC specified.See MaturityTime(1079) for complete definition. |
| [1254](https://fiximate.fixtrading.org/en/FIX.Latest/tag1254.html) | [DerivativeSettleOnOpenFlag](https://fiximate.fixtrading.org/en/FIX.Latest/tag1254.html) |   | Indicator to determine if instrument is settle on open.See SettleOnOpenFlag(966) for complete definition. |
| [1255](https://fiximate.fixtrading.org/en/FIX.Latest/tag1255.html) | [DerivativeInstrmtAssignmentMethod](https://fiximate.fixtrading.org/en/FIX.Latest/tag1255.html) |   | Method under which assignment was conducted.See InstrmtAssignmentMethod(714) for complete definition. |
| [1256](https://fiximate.fixtrading.org/en/FIX.Latest/tag1256.html) | [DerivativeSecurityStatus](https://fiximate.fixtrading.org/en/FIX.Latest/tag1256.html) |   | Indicates the current state of the derivative instrument.See SecurityStatus(965) for complete definition. |
| [1257](https://fiximate.fixtrading.org/en/FIX.Latest/tag1257.html) | [DerivativeInstrRegistry](https://fiximate.fixtrading.org/en/FIX.Latest/tag1257.html) |   | Values may include BIC for the depository or custodian who maintain ownership records, the ISO country code for the location of the record, or the value ZZ to specify physical ownership of the security (e.g. stock certificate).See InstrRegistry(543) for complete definition. |
| [1258](https://fiximate.fixtrading.org/en/FIX.Latest/tag1258.html) | [DerivativeCountryOfIssue](https://fiximate.fixtrading.org/en/FIX.Latest/tag1258.html) |   | ISO Country code of instrument issue (e.g. the country portion typically used in ISIN). See CountryOfIssue(470) for complete definition. |
| [1259](https://fiximate.fixtrading.org/en/FIX.Latest/tag1259.html) | [DerivativeStateOrProvinceOfIssue](https://fiximate.fixtrading.org/en/FIX.Latest/tag1259.html) |   | A two-character state or province abbreviation.See StateOrProvinceOfIssue(471) for complete definition. |
| [1260](https://fiximate.fixtrading.org/en/FIX.Latest/tag1260.html) | [DerivativeLocaleOfIssue](https://fiximate.fixtrading.org/en/FIX.Latest/tag1260.html) |   | Identifies the locale or region of issue. See LocaleOfIssue(472) for complete definition. |
| [1261](https://fiximate.fixtrading.org/en/FIX.Latest/tag1261.html) | [DerivativeStrikePrice](https://fiximate.fixtrading.org/en/FIX.Latest/tag1261.html) |   | Strike price for an Option.See StrikePrice(202) for complete definition. |
| [1262](https://fiximate.fixtrading.org/en/FIX.Latest/tag1262.html) | [DerivativeStrikeCurrency](https://fiximate.fixtrading.org/en/FIX.Latest/tag1262.html) |   | Currency in which the strike price is denominated.See StrikeCurrency(947) for complete definition. |
| [1263](https://fiximate.fixtrading.org/en/FIX.Latest/tag1263.html) | [DerivativeStrikeMultiplier](https://fiximate.fixtrading.org/en/FIX.Latest/tag1263.html) |   | Multiplier applied to the strike price for the purpose of calculating the settlement value.See StrikeMultiplier(967) for complete definition. |
| [1264](https://fiximate.fixtrading.org/en/FIX.Latest/tag1264.html) | [DerivativeStrikeValue](https://fiximate.fixtrading.org/en/FIX.Latest/tag1264.html) |   | The number of shares/units for the financial instrument involved in the option trade.See StrikeValue(968) for complete definition. |
| [1265](https://fiximate.fixtrading.org/en/FIX.Latest/tag1265.html) | [DerivativeOptAttribute](https://fiximate.fixtrading.org/en/FIX.Latest/tag1265.html) |   | Provided to support versioning of option contracts as a result of corporate actions or events. Use of this field is defined by counterparty agreement or market conventions.See OptAttribute(206) for complete definition. |
| [1266](https://fiximate.fixtrading.org/en/FIX.Latest/tag1266.html) | [DerivativeContractMultiplier](https://fiximate.fixtrading.org/en/FIX.Latest/tag1266.html) |   | Specifies the ratio or multiply factor to convert from nominal units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc.). Refer to definition for ContractMultiplier(231).See ContractMultiplier(231) for complete definition. |
| [1267](https://fiximate.fixtrading.org/en/FIX.Latest/tag1267.html) | [DerivativeMinPriceIncrement](https://fiximate.fixtrading.org/en/FIX.Latest/tag1267.html) |   | Minimum price increase for a given exchange-traded Instrument.See MinPriceIncrement(969) for complete definition. |
| [1268](https://fiximate.fixtrading.org/en/FIX.Latest/tag1268.html) | [DerivativeMinPriceIncrementAmount](https://fiximate.fixtrading.org/en/FIX.Latest/tag1268.html) |   | Minimum price increment amount associated with the minimum price increment.See MinPriceIncrementAmount(1146) for complete definition. |
| [1269](https://fiximate.fixtrading.org/en/FIX.Latest/tag1269.html) | [DerivativeUnitOfMeasure](https://fiximate.fixtrading.org/en/FIX.Latest/tag1269.html) |   | The unit of measure of the underlying commodity upon which the contract is based. See UnitOfMeasure(996) for complete definition. |
| [1270](https://fiximate.fixtrading.org/en/FIX.Latest/tag1270.html) | [DerivativeUnitOfMeasureQty](https://fiximate.fixtrading.org/en/FIX.Latest/tag1270.html) |   | Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based. See UnitOfMeasureQty(1423) for complete definition. |
| [1271](https://fiximate.fixtrading.org/en/FIX.Latest/tag1271.html) | [DerivativeTimeUnit](https://fiximate.fixtrading.org/en/FIX.Latest/tag1271.html) |   | Unit of time associated with the contract.NOTE: Additional values may be used by mutual agreement of the counterparties.See TimeUnit(997) for complete definition. |
| [1272](https://fiximate.fixtrading.org/en/FIX.Latest/tag1272.html) | [DerivativeSecurityExchange](https://fiximate.fixtrading.org/en/FIX.Latest/tag1272.html) |   | Market used to help identify a security.See SecurityExchange(207) for complete definition. |
| [1273](https://fiximate.fixtrading.org/en/FIX.Latest/tag1273.html) | [DerivativePositionLimit](https://fiximate.fixtrading.org/en/FIX.Latest/tag1273.html) |   | Position limit for a given exchange-traded product.See PositionLimit(970) for complete definition. |
| [1274](https://fiximate.fixtrading.org/en/FIX.Latest/tag1274.html) | [DerivativeNTPositionLimit](https://fiximate.fixtrading.org/en/FIX.Latest/tag1274.html) |   | Position limit in the near-term contract for a given exchange-traded product.See NTPositionLimit(971) for complete definition. |
| [1275](https://fiximate.fixtrading.org/en/FIX.Latest/tag1275.html) | [DerivativeIssuer](https://fiximate.fixtrading.org/en/FIX.Latest/tag1275.html) |   | Name of security issuer. See Issuer(106) for complete definition. |
| [1276](https://fiximate.fixtrading.org/en/FIX.Latest/tag1276.html) | [DerivativeIssueDate](https://fiximate.fixtrading.org/en/FIX.Latest/tag1276.html) |   | The date on which the security is issued. See IssueDate(225) for complete defintion. |
| [1277](https://fiximate.fixtrading.org/en/FIX.Latest/tag1277.html) | [DerivativeEncodedIssuerLen](https://fiximate.fixtrading.org/en/FIX.Latest/tag1277.html) |   | Byte length of encoded (non-ASCII characters) DerivativeEncodedIssuer (1278) field.See EncodedIssuerLen(348) for complete definition. |
| [1278](https://fiximate.fixtrading.org/en/FIX.Latest/tag1278.html) | [DerivativeEncodedIssuer](https://fiximate.fixtrading.org/en/FIX.Latest/tag1278.html) |   | Encoded (non-ASCII characters) representation of the DerivativeIssuer(1275) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeIssuer\*1275) field.See EncodedIssuer(349) for complete definition. |
| [1279](https://fiximate.fixtrading.org/en/FIX.Latest/tag1279.html) | [DerivativeSecurityDesc](https://fiximate.fixtrading.org/en/FIX.Latest/tag1279.html) |   | Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.See SecurityDesc(107) for complete definition. |
| [1280](https://fiximate.fixtrading.org/en/FIX.Latest/tag1280.html) | [DerivativeEncodedSecurityDescLen](https://fiximate.fixtrading.org/en/FIX.Latest/tag1280.html) |   | Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field.See EncodedSecurityDescLen(350) for complete definition. |
| [1281](https://fiximate.fixtrading.org/en/FIX.Latest/tag1281.html) | [DerivativeEncodedSecurityDesc](https://fiximate.fixtrading.org/en/FIX.Latest/tag1281.html) |   | Encoded (non-ASCII characters) representation of the DerivativeSecurityDesc(1279) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeSecurityDesc(1279) field.See EncodedSecurityDesc(351) for complete definition. |
| [1282](https://fiximate.fixtrading.org/en/FIX.Latest/tag1282.html) | [DerivativeSecurityXMLLen](https://fiximate.fixtrading.org/en/FIX.Latest/tag1282.html) | Refer to definition SecurityXMLLen(1184) | The length of the DerivativeSecurityXML(11283) data block.See SecurityXMLLen(1184) for complete definition. |
| [1283](https://fiximate.fixtrading.org/en/FIX.Latest/tag1283.html) | [DerivativeSecurityXML](https://fiximate.fixtrading.org/en/FIX.Latest/tag1283.html) | Refer to definition of SecurityXML(1185) | XML definition for the security.See SecurityXML(1185) for complete definition. |
| [1284](https://fiximate.fixtrading.org/en/FIX.Latest/tag1284.html) | [DerivativeSecurityXMLSchema](https://fiximate.fixtrading.org/en/FIX.Latest/tag1284.html) | Refer to definition of SecurityXMLSchema(1186) | The schema used to validate the contents of DerivativeSecurityXML(1284).See SecurityXMLSchema(1186) for complete definition. |
| [1285](https://fiximate.fixtrading.org/en/FIX.Latest/tag1285.html) | [DerivativeContractSettlMonth](https://fiximate.fixtrading.org/en/FIX.Latest/tag1285.html) |   | Specifies when the contract (i.e. MBS/TBA) will settle.See ContractSettlMonth(470) for complete definition. |
| [1286](https://fiximate.fixtrading.org/en/FIX.Latest/tag1286.html) | [NoDerivativeEvents](https://fiximate.fixtrading.org/en/FIX.Latest/tag1286.html) |   | Number of repeating DerivativeEventType entries.See NoEvents(864) for complete definition. |
| [1287](https://fiximate.fixtrading.org/en/FIX.Latest/tag1287.html) | [DerivativeEventType](https://fiximate.fixtrading.org/en/FIX.Latest/tag1287.html) |   | Code to represent the type of event.See EventType(865) for complete definition. |
| [1288](https://fiximate.fixtrading.org/en/FIX.Latest/tag1288.html) | [DerivativeEventDate](https://fiximate.fixtrading.org/en/FIX.Latest/tag1288.html) |   | Date of event.See EventDate(866) for complete definition. |
| [1289](https://fiximate.fixtrading.org/en/FIX.Latest/tag1289.html) | [DerivativeEventTime](https://fiximate.fixtrading.org/en/FIX.Latest/tag1289.html) |   | Specific time of event. To be used in combination with DerivativeEventDate(1288).See EventTime(1145) for complete definition. |
| [1290](https://fiximate.fixtrading.org/en/FIX.Latest/tag1290.html) | [DerivativeEventPx](https://fiximate.fixtrading.org/en/FIX.Latest/tag1290.html) |   | Predetermined price of issue at event.See EventPx(867) for complete definition. |
| [1291](https://fiximate.fixtrading.org/en/FIX.Latest/tag1291.html) | [DerivativeEventText](https://fiximate.fixtrading.org/en/FIX.Latest/tag1291.html) |   | Comments related to the event.See EventText(868) for complete definition. |
| 1292 | NoDerivativeInstrumentParties | Refer to definition of NoParties(453) | Number of repeating derivative instrument party entries.See NoParties(453) for complete definition. |
| 1293 | DerivativeInstrumentPartyID | Refer to definition of PartyID(448) | Party identifier/code. Refer to definition for PartyID(448).See PartyID(448) for complete definition. |
| 1294 | DerivativeInstrumentPartyIDSource | Refer to definition of PartyIDSource(447) | Identifies class or source of the DerivativeInstrumentPartyID (1293) value. Required if DerivativeInstrumentPartyID(1293) is specified.See PartyIDSource(447) for complete definition. |
| 1295 | DerivativeInstrumentPartyRole | REfer to definition of PartyRole(452) | Identifies the type or role of the DerivativeInstrumentPartyID (1293) specified.See PartyRole(452) for complete definition. |
| 1296 | NoDerivativeInstrumentPartySubIDs | Refer to definition for NoPartySubIDs(802) | Number of derivative instrument party sub IDs.See NoPartySubIDs(802) for complete definition. |
| 1297 | DerivativeInstrumentPartySubID | Refer to definition for PartySubID(523) | Party sub-identifier. See PartySubID(523) for co0mplete definition. |
| 1298 | DerivativeInstrumentPartySubIDType | Refer to definition for PartySubIDType(803) | Type of party sub-identifier.See PartySubIDType(803) for complete definition. |
| 1299 | DerivativeExerciseStyle | Type of exercise of a derivatives security | Type of exercise. See ExerciseStyle(1194) for complete definition. |
| 1311 | NoDerivativeInstrAttrib |  | Number of instrument attributes. See NoInstrAttrb(870) fro complete definition |
| 1313 | DerivativeInstrAttribType | Refer to definition of InstrAttribType(871) | Type of instrument attribute.See InstrAttribType(871) for complete definition. |
| 1314 | DerivativeInstrAttribValue | Refer to definition of InstrAttribValue(872) | Attribute value appropriate to the DerivativeInstrAttribValue(1313) field. See InstrAttribValue(872) for complete definition. |
| 1315 | DerivativePriceUnitOfMeasure | Refer to definition for PriceUnitOfMeasure(1191) | Used to express the UOM of the price if different from the contract. See PriceUnitOfMeasure(1191) for complete definition. |
| 1316 | DerivativePriceUnitOfMeasureQty | Refer to definition of PriceUnitOfMeasureQty(1192) | Used to express the UOM Quantity of the price if different from the contract. See PriceUnitOfMeasureQty(1192) for complete definition. |
| 1317 | DerivativeSettlMethod | Settlement method for a contract or instrument. Additional values may be used with bilateral agreement. | Settlement method for a contract or instrument. See SettlMethod(1193) for complete definition. |
| 1318 | DerivativePriceQuoteMethod | Refer to definition of PriceQuoteMethod(1196) | Specifies the method for price quotation.See PriceQuoteMethod(1196) for complete definition. |
| 1319 | DerivativeValuationMethod | Refer to definition of ValuationMethod(1197). | Specifies the type of valuation method applied.See ValuationMethod(1197) for complete definition. |
| 1320 | DerivativeListMethod | Indicates whether instruments are pre-listed only or can also be defined via user request | Indicates whether instruments are pre-listed only or can also be defined via user request. See ListMethod(1198) for complete definition. |
| 1321 | DerivativeCapPrice | Refer to definition of CapPrice(1199) | Used to express the ceiling price of a capped call.See CapPrice(1199) for complete definition. |
| 1322 | DerivativeFloorPrice | Refer to definition of FloorPrice(1200) | Used to express the floor price of a capped put.See FloorPrice(1200) for complete definition. |
| 1323 | DerivativePutOrCall | Indicates whether an option contract is a put, call, chooser or undetermined.  | Indicates whether an option contract is a put, call, chooser or undetermined. See PutOrCall(201) for complete definition. |

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

### Correct datatype int description (SPEC-2496)

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

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

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

### Correct datatype DayOfMonth description (SPEC-2497)

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

Description

FROM: Systemic internaliser order

TO: Systematic internaliser order

Symbolic name

FROM: SystemicInternaliserOrder

TO: SystematicInternaliserOrder

See Appendix A - Data Dictionary for more details.

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

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

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

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

See Appendix A - Data Dictionary for more details.

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

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

FROM: In the ccontext of ESMA,...

TO: In the context of ESMA,...

See Appendix A - Data Dictionary for more details.

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

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

FROM: [PercentOfVolumeAv~~v~~eragePrice]

TO: [PercentOfVolumeAveragePrice]

See Appendix A - Data Dictionary for more details.

## Other

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

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

<fix version="FIX.Latest\_EP264" fixml="1" components="1" specUrl="">

The name of the phrases file for the unified repository (FIX.Latest\_EP264\_en\_phrases.xml) includes the version, EP number as well as the language of the text inside. The file itself contains the following information:

<phrases xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"

 xsi:noNamespaceSchemaLocation="FixPhrases.xsd"

 version="FIX.Latest\_EP264"

 langId="en"

 generated="2021-04-13T10:19:32Z">

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

Change the filename of the phrases file as follows:

FROM: FIX.Latest\_EP264\_en\_phrases.xml

TO: FixPhrases\_en.xml

# Issues and Discussion Points

The information in this section can be presented in table or numbered list format or sub-sections of descriptive text. Include issues and important discussion points that arose during the sub-committee or working group's effort to develop the gap analysis proposal. Also include resolutions of the issues and discussion points. The items will aid in understanding the thought process and tracks for the decisions made.

*There are no issues or discussion points.*

# Proposed Message Flow

*There are no changes to existing FIX message flows.*

# FIX Message Tables

This section contains the FIX message tables. Include changes to existing message(s) and additions of new message(s) here. For new fields, use "TBD" for tag numbers, and assign field names. For new message(s), describe the usage in as much detail as possible.

Copy and paste the following section for each message being modified or added by your proposal. Alternatively, you may contact the FPL Program Office, fix@fixtrading.org, to request that a pre-filled template be generated with message tables for existing messages you will be enhancing.

## Message AccountSummaryReport(35=CQ)

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
|  | Standard Header | Y |  |  | MsgType =CQ |
| ***truncated*** |
| 899 | MarginExcess | N |  |  |  |
| ApplicationSequenceControl | N | ADDSPEC-2440 |  |  |
| 716 | SettSessID | N |  |  |  |
| ***truncated*** |
|  | *Standard Trailer* | Y |  |  |  |

Reference

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

## Message AssignmentReport(35=AW)

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
|  | Standard Header | Y |  |  | MsgType =AW |
| ***truncated*** |
| PositionQty | N | CHANGESPEC-2514 |  | ~~“~~Insert here ~~here~~ the set of “Position Qty” fields defined in “Common Components” of Application Messages”.~~”~~ |
| ***Truncated*** |
|  | *Standard Trailer* | Y |  |  |  |

Reference

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

## Message ConfirmationAck(35=AU)

This section contains the FIX message tables impacted by the gap analysis. Provide both existing messages and new messages. Clearly highlight changes and additions by highlighting the row yellow.

For new fields, use "TBD" for tag numbers, and assign field names and appropriate definitions. Identify enumerations. Include new message types being introduced without a MsgType assigned.

Include any message usage rules as the "preamble" to the message table for that message. This is particularly important when an existing message type is used differently in different asset classes or business workflow models. This can be described in the Message Elaboration.

A starter message format table is provided below. If a gap analysis is being conducted against an existing FIX message, you may want to cut and pasted the message from the FIX Protocol specification or request from the GTC (via the FPL Program Office) that a gap analysis template be provided that is pre-populated with the message tables from the most current Repository.

* **Tag** - The FIX tag number for an existing field. If adding a new field, insert "TBD".
* **FieldName** - The FIX tag name for an existing field. If adding a new field, provide a field name that reasonably indicates what the field is for.
* **Req’d** - Indicates whether the field represented by this message is required or not (enter value “Yes” or "Y" if required, the default is No). For an existing FIX message, include the "Req'd" value for the correct version of the protocol (e.g. FIX 4.4). For a new FIX message type, the "Req'd" value is up to the message designer.
* **ICR** – Internal column used to specify if a component reference is to be inlined within FIXML. This column should usually be ignored and is seldom part of an initial proposal, since inlining a component reference is an implementation decision made by the Global Technical Committee.
* **Action** - Indicates whether a field was added (i.e. add a new field or an existing field to the existing message), changed (requested change to an existing field in the existing message), or deprecated (i.e. remove an existing field in the existing message). This column should be left blank if there is no change to definition, usage, or enumeration values for existing fields.

 **ADD** – Add a referenced existing field or component to a message that already exists in the FIX Specification.

 **NEW** – Add a new referenced field or component to an existing or new message being created as part of this proposal to the message. Use "TBD" in the Tag column.

 **DEPRECATE** – Indicates an existing field in an existing message as being unsupported. Deprecating of a field from an existing message does not mean the field is deprecated from the standard as it may still be used elsewhere.

 **REMOVE** – Indicates the referenced existing field or component is to be removed from the existing message.

 **CHANGE**– Change just the field usage comment in the message, Req’d, or ICR associated with field or component referenced in the existing message.

* **Mappings and Usage Comments** (blue heading) - This column can be used to document analysis notes, specific usage or mappings of the field to the business requirements, and indicating whether any new enumerations are being added to an existing field (which are to be listed in the Data Dictionary).
* **FIX Spec Comment** - Contains the existing usage text of the field for the existing message type. For New fields to be added to an existing message this column contains any message specific usage comments for the field - *this usage comment should not be a duplicate of the new field's definition description used in the Data Dictionary*. These usage comments will be part of the message table in the FIX Specification. If the message table is for a new message type, use “TBD” for "MsgType=" in the Standard Header row and include a message name.

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

Reference

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

## Message PositionTransferInstruction(35=DL)

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

Reference

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

## Message PositionTransferReport(35=DN)

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

Reference

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

## Message MarketDataStatisticRequest(35=DN)

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

Reference

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

## Message MassOrderAck(35=DK)

| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| --- | --- | --- | --- | --- | --- |
|  | Standard Header | Y |  |  | MsgType =DK |
| ***truncated*** |
| ApplicationSequenceControl | ~~Y~~N | CHANGESPEC-2444 |  | For use in drop copy applications. NOT FOR USE in transactional applications. |
| ***truncated*** |
|  | *Standard Trailer* | Y |  |  |  |

Reference

2.3.412.6.39 Correct ApplicationSequenceControl presence in MassOrderAck(35=DK)

## Message PositionMaintenanceReport(35=AM)

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be stored in the repository |
| Message Name | PositionMaintenanceReport |
| Message Abbreviated Name (for FIXML) | <PosMntRpt> |
| Category | PositionMaintenance |
| Action | \_\_New \_X\_Change |
| Message SynopsisRequired, short, one or two paragraph description of the message. | The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected. |
| Message ElaborationOptional longer description of the message usage  |  |
| To be finalized by FPL Technical Office |
| (MsgType(tag 35) Enumeration | AM |
| Repository Component ID | 72 |

Reference

2.6.9 Correct PositionMaintenanceReport(35=AM) message description

## Message TradeCaptureReport(35=AE)

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

Reference

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

## Message TradeCaptureReportAck(35=AR)

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

Reference

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

# FIX Component Blocks

## Component DerivativeInstrument

| Component FIXML Abbreviation: <DerivInstrmt> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1214 | DerivativeSymbol | N | CHANGE |  | ~~Common, human understood representation of the security. SecurityID value can be specified if no symbol exists (e.g. non-exchange traded Collective Investment Vehicles)~~~~Use [N/A] for products which do not have a symbol.~~ |
| 1215 | DerivativeSymbolSfx | N | CHANGE |  | ~~Used in Fixed Income with a value of WI to indicate When Issued for a security to be reissued under an old CUSIP or ISIN or with a value of CD to indicate a EUCP with lump-sum interest rather than discount price.~~ |
| 1216 | DerivativeSecurityID | N | CHANGE |  | Takes precedence in identifying security to counterparty over SecurityAltID block. ~~Requires SecurityIDSource if specified.~~ |
| 1217 | DerivativeSecurityIDSource | N | CHANGE |  | ~~Required if SecurityID is specified.~~ |
| DerivativeAltIDGrp | N |  |  |  |
| 1246 | DerivativeProduct | N | CHANGE |  | ~~Indicates the type of product the security is associated with (high-level category)~~ |
| 1228 | DerivativeProductComplex | N | CHANGE |  | ~~Identifies an entire suite of products for a given market. In Futures this may be interest rates, agricultural, equity indexes, etc~~ |
| 1243 | DerivFlexProductEligibilityIndicator | N | CHANGE |  | ~~Used to indicate if a product or group of product supports the creation of flexible securities~~ |
| 1247 | DerivativeSecurityGroup | N | CHANGE |  | ~~An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.~~ |
| 1248 | DerivativeCFICode | N | CHANGE |  | ~~Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.~~ It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments. |
| 2892 | DerivativeUPICode | N |  |  |  |
| 1249 | DerivativeSecurityType | N |  |  | It is recommended that CFICode be used instead of SecurityType for non-Fixed Income instruments.Required for Fixed Income. Refer to Volume 7 - Fixed IncomeFutures and Options should be specified using the CFICode[461] field instead of SecurityType[167] (Refer to Volume 7 - Recommendations and Guidelines for Futures and Options Markets.) |
| 1250 | DerivativeSecuritySubType | N | CHANGE |  | ~~Sub-type qualification/identification of the SecurityType (e.g. for SecurityType=MLEG). If specified, SecurityType is required.~~ |
| 1251 | DerivativeMaturityMonthYear | N | CHANGE |  | ~~Specifies the month and year of maturity.~~ Applicable for standardized derivatives which are typically only referenced by month and year (e.g. S and P futures). Note MaturityDate (a full date) can also be specified. |
| 1252 | DerivativeMaturityDate | N | CHANGE |  | ~~Specifies date of maturity (a full date).~~ Note that standardized derivatives which are typically only referenced by month and year (e.g. S and P futures).may use MaturityMonthYear and or this field.When using MaturityMonthYear, it is recommended that markets and sell sides report the MaturityDate on all outbound messages as a means of data enrichment. |
| 1253 | DerivativeMaturityTime | N |  |  |  |
| 1254 | DerivativeSettleOnOpenFlag | N | CHANGE |  | ~~Indicator to determine if Instrument is Settle on Open.~~ |
| 1255 | DerivativeInstrmtAssignmentMethod | N |  |  |  |
| 1256 | DerivativeSecurityStatus | N | CHANGE |  | ~~Gives the current state of the instrument~~ |
| 1276 | DerivativeIssueDate | N | CHANGE |  | ~~Date instrument was issued. For Fixed Income IOIs for new issues, specifies the issue date.~~ |
| 1257 | DerivativeInstrRegistry | N | CHANGE |  | ~~The location at which records of ownership are maintained for this instrument, and at which ownership changes must be recorded.~~ Can be used in conjunction with ISIN to address ISIN uniqueness issues. |
| 1258 | DerivativeCountryOfIssue | N | CHANGE |  | ~~ISO Country code of instrument issue (e.g. the country portion typically used in ISIN).~~ Can be used in conjunction with non-ISIN SecurityID (e.g. CUSIP for Municipal Bonds without ISIN) to provide uniqueness. |
| 1259 | DerivativeStateOrProvinceOfIssue | N | CHANGE |  | ~~A two-character state or province abbreviation.~~ |
| 1260 | DerivativeLocaleOfIssue | N | CHANGE |  | ~~The three-character IATA code for a locale (e.g. airport code for Municipal Bonds).~~ |
| 1261 | DDerivativeStrikePrice | N | CHANGE |  | ~~Used for derivatives, such as options and covered warrants~~ |
| 1262 | DerivativeStrikeCurrency | N | CHANGE |  | ~~Used for derivatives~~ |
| 1263 | DerivativeStrikeMultiplier | N | CHANGE |  | ~~Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.~~ |
| 1264 | DerivativeStrikeValue | N | CHANGE |  | ~~Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.~~ |
| 1265 | DerivativeOptAttribute | N | CHANGE |  | ~~Used for derivatives, such as options and covered warrants to indicate a versioning of the contract when required due to corporate actions to the underlying.~~ ~~Should not be used to indicate type of option - use the CFICode[461] for this purpose.~~ |
| 1266 | DerivativeContractMultiplier | N | CHANGE |  | ~~For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the nominal (e.g. contracts vs. shares) amount.~~ |
| 1438 | DerivativeContractMultiplierUnit | N |  |  |  |
| 1442 | DerivativeFlowScheduleType | N |  |  |  |
| 1267 | DerivativeMinPriceIncrement | N | CHANGE |  | ~~Minimum price increment for the instrument. Could also be used to represent tick value.~~ |
| 1268 | DerivativeMinPriceIncrementAmount | N | CHANGE |  | ~~Minimum price increment amount associated with the MinPriceIncrement [969]. For listed derivatives, the value can be calculated by multiplying MinPriceIncrement by ContractValueFactor [231]~~ |
| *<...truncated...>* |
| 1317 | DerivativeSettlMethod | N | CHANGE |  | ~~Settlement method for a contract. Can be used as an alternative to CFI Code value~~ |
| 1318 | DerivativePriceQuoteMethod | N | CHANGE |  | ~~Method for price quotation~~ |
| 1319 | DerivativeValuationMethod | N | CHANGE |  | ~~For futures, indicates type of valuation method applied~~ |
| 1576 | DerivativePriceQuoteCurrency | N |  |  |  |
| 1320 | DerivativeListMethod | N | CHANGE |  | ~~Indicates whether strikes are pre-listed only or can also be defined via user request~~ |
| 1321 | DerivativeCapPrice | N | CHANGE |  | ~~Used to express the ceiling price of a capped call~~ |
| 1322 | DerivativeFloorPrice | N | CHANGE |  | ~~Used to express the floor price of a capped put~~ |
| 1323 | DerivativePutOrCall | N |  |  |  |
| 2684 | DerivativeInTheMoneyCondition |  |  |  | Used to express in-the-moneyness behavior in general terms for the option without the use of DerivativeStrikePrice(1261) and DerivativePutOrCall(1323). |
| 2688 | DerivativeContraryInstructionEligibilityIndicator | N |  |  |  |
| 1299 | DerivativeExerciseStyle | N | CHANGE |  | ~~Type of exercise of a derivatives security~~ |
| 1225 | DerivativeOptPayAmount | N | CHANGE |  | ~~Cash amount indicating the pay out associated with an option. For binary options this is a fixed amount~~ |
| 1271 | DerivativeTimeUnit | N | CHANGE |  | ~~Used to indicate a time unit for the contract (e.g., days, weeks, months, etc.)~~ |
| 1272 | DerivativeSecurityExchange | N |  |  | Can be used to identify the security. |
| 1273 | DerivativePositionLimit | N | CHANGE |  | ~~Position Limit for the instrument.~~ |
| 1274 | DerivativeNTPositionLimit | N | CHANGE |  | ~~Near-term Position Limit for the instrument.~~ |
| 1275 | DerivativeIssuer | N |  |  |  |
| 1277 | DerivativeEncodedIssuerLen | N | CHANGE |  | Must be set if DerivativeEncodedIssuer(1278) field is specified and must immediately precede it. |
| 1278 | DerivativeEncodedIssuer | N | CHANGE |  | ~~Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.~~ |
| 1279 | DerivativeSecurityDesc | N |  |  |  |
| 1280 | DerivativeEncodedSecurityDescLen | N | CHANGE |  | Must be set if DerivativeEncodedSecurityDesc(1280) field is specified and must immediately precede it. |
| 1281 | DerivativeEncodedSecurityDesc | N | CHANGE |  | ~~Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.~~ |
| *<...truncated...>* |
| </DerivInstrmt> |

Refence

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

## Component DerivativeEventsGrp

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

Refence

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

## Component DerivativeSecurityXML

| Component FIXML Abbreviation: <SecXML> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1282 | DerivativeSecurityXMLLen | N | CHANGE |  | Must be set if DerivativeSecurityXML(1283) field is specified andd must immediately precede it. |
| 1283 | DerivativeSecurityXML |  | CHANGE |  | ~~XML Data Stream describing the Security.~~ |
| 1284 | DerivativeSecurityXMLSchema |  | CHANGE |  | ~~XML Schema used to validate the XML used to describe the Security.~~ |
| </SecXML> |

Refence

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

## Component Instrument

| Component FIXML Abbreviation: <Instrmt> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| ***truncated*** |
|  |  |  |  |  | Specifies date of maturity (a full date). Note that standardized derivatives which are typically only referenced by month and year (e.g. S&~~amp;~~P futures)~~.~~ may use MaturityMonthYear(200) and/or this field.When using MaturityMonthYear(200), it is recommended that markets and sell sides report the MaturityDate(541) on all outbound messages as a means of data enrichment.For NDFs this represents the fixing date of the contract. |
|  |  |  |  |  |  |
| 996 | UnitOfMeasure | N |  |  | ~~0~~ |
|  |  |  |  |  |  |
| *<...truncated...>* |
| </Instrmt> |

Reference

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

2.6.32 Remove typo in Instrument component UnitofMeasure(996) usage text (SPEC-2368)

## Component LegPaymentScheduleGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | LegPaymentScheduleGrp |
| Component Abbreviated Name (for FIXML) | <PmtSched> |
| Component Type | \_\_\_ Block Repeating \_\_X\_ Block |
| Category | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | The LegPaymentScheduleGrp is a repeating subcomponent of the LegPaymentStream component used to specify notional and rate steps in the payment stream. |
| Component ElaborationOptional longer description of the component usage | The Fixing Lag Interval (LegPaymentScheduleFixingLagPeriod(41545) and LegPaymentScheduleFixingLagUnit(41546)) and the First Observation Offset Duration (LegPaymentScheduleFixingFirstObservationOffsetPeriod(41547) and LegPaymentScheduleFixingFirstObservationOffsetUnit(41548)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately prece~~e~~ding each calculation. |
| To be finalized by FPL Technical Office |
| Repository Component ID | 4043 |

Reference

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

## Component LegPaymentStreamFloatingRate

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

| Component FIXML Abbreviation: <*Float*> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 40331 | LegPaymentStreamRateIndex | N |  |  |  |
| 40332 | LegPaymentStreamRateIndexSource | N |  |  |  |
| 43088 | LegPaymentStreamRateIndexID | N |  |  | Conditionally required when LegPaymentStreamRateIndexIDSource(43089) is specified. |
| 43089 | LegPaymentStreamRateIndexIDSource | N |  |  | Conditionally required when LegPaymentStreamRateIndexID(43088) is specified. |
| 40333 | LegPaymentStreamRateIndexCurveUnit | N |  |  | Conditionally required when LegPaymentStreamRateIndexCurvePeriod(40334) is specified. |
| 40334 | LegPaymentStreamRateIndexCurvePeriod | N |  |  | Conditionally required when LegPaymentStreamRateIndexCurveUnit(40333) is specified. |
| tbd | LegPaymentStreamRateIndex2 | N | NEW |  |  |
| tbd | LegPaymentStreamRateIndex2Source | N | NEW |  |  |
| tbd | LegPaymentStreamRateIndex2ID | N | NEW |  | Conditionally required when LegPaymentStreamRateIndex2IDSource(tbd) is specified. |
| tbd | LegPaymentStreamRateIndex2IDSource | N | NEW |  | Conditionally required when LegPaymentStreamRateIndex2IDSource(tbd) is specified. |
| 41563 | LegPaymentStreamRateIndex2CurveUnit | N | CHANGE |  | Conditionally required when LegPaymentStreamRateIndex2CurvePeriod~~2~~(41564) is specified. |
| 41564 | LegPaymentStreamRateIndex2CurvePeriod | N | CHANGE |  | Conditionally required when LegPaymentStreamRateIndex2CurveUnit~~2~~(41563) is specified. |
| *<...truncated...>* |
| </*Float*> |

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

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

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

## Component LimitAmts

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

Refence

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

## Component LotTypeRules

|  |
| --- |
| Component FIXML Abbreviation: <LotTypeRules> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1234 | NoLotTypeRules | N |  |  | Number of Lot Types. |
| 🡪 | 1093 | LotType | N | CHANGESPEC-2454 |  | Defines the lot type assigned to the order. Use as an alternate to RoundLot(561). To be used with MinLotSize(1231). LotType + MinLotSize (max is next level minus 1).Required if NoLotTypeRules(1234) > 0. |
| 🡪 | 1231 | MinLotSize | N |  |  | Minimum lot size allowed based on lot type specified in LotType(1093) |
| </LotTypeRules> |

Reference

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

## Component MaturityRules

|  |
| --- |
| Component FIXML Abbreviation: <LotTypeRules> |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 1236 | NoMaturityRules | N |  |  |  |
| ***truncated*** |
| 🡪 | 1226 | EndMaturityMonthYear | N | CHANGESPEC-2498 |  | Ending maturity month~~y~~ year to which the StrikeIncrement applies. Price refers to the price of the underlying. |
|  |  |  |  |  |  |  |
| </LotTypeRules> |

Reference

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

## Component PaymentScheculeGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | PaymentScheduleGrp |
| Component Abbreviated Name (for FIXML) | <PmtSched> |
| Component Type | \_\_\_ Block Repeating \_\_X\_ Block |
| Category | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | The PaymentScheduleGrp is a repeating subcomponent of the StreamGrp component used to specify notional and rate steps of the payment stream. |
| Component ElaborationOptional longer description of the component usage | The Fixing Lag Interval (PaymentScheduleFixingLagPeriod(41176) and PaymentScheduleFixingLagUnit(41177)) and the First Observation Offset Duration (PaymentScheduleFixingFirstObservationOffsetPeriod(41178) and PaymentScheduleFixingFirstObservationOffsetUnit(41179)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately prece~~e~~ding each calculation. |
| To be finalized by FPL Technical Office |
| Repository Component ID | 4077 |

Reference

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

## Component PaymentStreamFloatingRate

The following table is required for newly proposed components only; it is not required for components that are being modified by your proposal unless you are proposing new or updating component synopsis or elaboration. When proposing new or updating component synopsis or elaboration, only those fields should be used.

When proposing a new message type, describe the usage. If any usage is asset type specific, clearly indicate it.

* **Component Na–e** - The component or repository name (no embedded spaces or punctuation characters).
* **Component Abbreviated Name** (for FIXM–) - The abbreviated name of the message using standard FIX abbreviations. If new terms require abbreviation, propose the abbreviation for the new term(s) in Appendix C. Submitter may propose the abbreviations for the component if the submitter is familiar with the abbreviation rules and convention. Proposed abbreviations are subject to review and change by the GTC.
* **Component Ty–e** - The type of component. All repeating groups must be a component. A repeating group is a BlockRepeating component. If the component is not itself a repeating group (it can contain references to other components that are repeating groups), the component is a Block.
* **Catego–y** - Assign each message to a Category. If a new category is required for the message, you must also complete the Category section.
* **Acti–n** - Indicate whether the component table is for a new component being proposed, or a change to an existing component. Change to an existing component may include change to component synopsis or elaboration, addition of new or existing field(s), addition of new or existing component(s), etc.
* **Component Synops–s** - Required short description summarizing the purpose and function of the component.
* **Component Elaborati–n** - Optional detailed description of the message behavior.

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

A starter component format table is provided below. If you are starting a gap analysis that modifies an existing component, you may want to cut and paste the component from the FIX Protocol specification or request from the GTC (via the FPL Program Office) that a gap analysis template be provided that is pre-populated with the component tables from the most current Repository.

Clearly highlight changes and additions by highlighting the row yellow. For new fields, use "TBD" for tag numbers, and assign field names and appropriate definitions. Identify enumerations. Include new message types being introduced without a MsgType assigned.

Include any message usage rules as the "preamble" to the message table for that message. This is particularly important when an existing message type is used differently in different asset classes or business workflow models. This can be described in the Message Elaboration.

* **T–g** - The FIX tag number for an existing field. If adding a new field, insert "TBD".
* **FieldNa–e** - The FIX tag name for an existing field. If adding a new field, provide a field name that reasonably indicates what the field is for.
* **Req–d** - Indicates whether the field is required or not in the component. For an existing FIX component, include the "Req'd" value based on the protocol version (e.g. FIX 4.4). For a new FIX component, the "Req'd" value is up to the message designer.
* **I–C** - Indicates whether a component reference is to be inlined in FIXML. This column usually can be ignored and is seldom part of an initial proposal since inlining a component reference is an implementation decision made by the GTC group.
* **Acti–n** - Indicates whether a field was added (i.e. add a new field or add an existing field to an existing message), changed (i.e. a change to an existing field in the existing message), or deprecated (i.e. remove an existing field in the existing message). Leave this column blank if there is no change to definition, usage, or enumeration values for existing fields.

 **A–D** - Add a referenced existing field to an existing component.

 **N–W** - Add a new referenced field to an existing or a new component being created as part of this proposal to the message.

 **DEPRECA–E** - Indicates an existing field in an existing component as being unsupported. Deprecating of a field from an existing component does not mean the field is deprecated from the standard as it may still be used elsewhere.

  **REMO–E** - Indicates the referenced existing field is to be removed from the existing component.

 **CHAN–E** - Change just the field usage comment in the component, Req’d, or ICR associated with a field reference in the existing component.

* **Mappings and Usage Comments** (blue headin–) - This column can be used to document analysis notes, specific usage or mappings of the field to the business requirements, and indicating whether any new enumerations are being added to an existing field (which are to be listed in the Data Dictionary).
* **FIX Spec Comme–t** - Contains the existing usage text of the field for the existing component. For New fields to be added to an existing component this column contains any component specific usage comments for the field within the context of the compone–t - *this usage comment should not be a duplicate of the new field's definition description used in the Data Dictionary.* For new components this contains any component specific usage comments for the fie–d - *this usage comment should not be a duplicate of the new field's definition description used in the Data Dictionary*. These usage comments will be part of component table in the FIX Specification.

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

| Component FIXML Abbreviation: <*Float*> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 40789 | PaymentStreamRateIndex | N |  |  |  |
| 40790 | PaymentStreamRateIndexSource | N |  |  |  |
| 43090 | PaymentStreamRateIndexID | N |  |  | Conditionally required when PaymentStreamRateIndexIDSource(43091) is specified. |
| 43091 | PaymentStreamRateIndexIDSource | N |  |  | Conditionally required when PaymentStreamRateIndexID(43090) is specified. |
| 40791 | PaymentStreamRateIndexCurveUnit | N |  |  | Conditionally required when PaymentStreamRateIndexCurvePeriod(40792) is specified. |
| 40792 | PaymentStreamRateIndexCurvePeriod | N |  |  | Conditionally required when PaymentStreamRateIndexCurveUnit(40791) is specified. |
| tbd | PaymentStreamRateIndex2 | N | NEW |  |  |
| tbd | PaymentStreamRateIndex2Source | N | NEW |  |  |
| tbd | PaymentStreamRateIndex2ID | N | NEW |  | Conditionally required when PaymentStreamRateIndex2IDSource(tbd) is specified. |
| tbd | PaymentStreamRateIndex2IDSource | N | NEW |  | Conditionally required when PaymentStreamRateIndex2IDSource(tbd) is specified. |
| 41194 | PaymentStreamRateIndex2CurveUnit | N | CHANGE |  | Conditionally required when PaymentStreamRateIndex2CurveUnit~~2~~(41195) is specified. |
| 41195 | PaymentStreamRateIndex2CurvePeriod | N | CHANGE |  | Conditionally required when PaymentStreamRateIndex2CurvePeriod~~2~~(41194) is specified. |
| *<...truncated...>* |
| </*Float*> |

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

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

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

## Component StandardHeader

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | StandardHeader |
| Component Abbreviated Name (for FIXML) | <~~BaseHeader~~Hdr> |
| Component Type | \_X\_ Block Repeating \_\_\_ Block |
| Category | Common |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | The standard FIX message header |
| Component ElaborationOptional longer description of the component usage |  |
| To be finalized by FPL Technical Office |
| Repository Component ID | 4122 |

Reference

2.5.1 Correct StandardHeader abbrName

## Component StreamEffectiveDateBusinessCenterGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | StreamEffectiveDateBusinessCenterGrp |
| Component Abbreviated Name (for FIXML) | <BizCtr> |
| Component Type | \_X\_ Block Repeating \_\_\_ Block |
| Category | Common |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | StreamEffectiveDateBusinessCenterGrp is a repeating subcomponent of the StreamEffectiveDate component used to specify the set of business centers whose calendars drive date adjustment. Used only to override the business centers defined in the DateAdjustment component in Instrument. |
| Component ElaborationOptional longer description of the component usage |  |
| To be finalized by FPL Technical Office |
| Repository Component ID | 4122 |

Refence

2.2.22 Correct name of StreamEffectiveDateBusinessCenterGrp component (SPEC-2456)

## Component UnderlyingComplexEvents

| Component FIXML Abbreviation: <CmplxEvnt> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| ***truncated*** |
| 2052 | UnderlyingComplexEventCondition | N | CHANGESPEC-2565 |  | Conditionally required when there are more than one UnderlyingComplexEvent occurrences. A chain of events must be linked together through use of the UnderlyingComplexEventCondition(2052) in which the relationship between any two events is described. For any two occur~~a~~rences of events the first occurrence will specify the UnderlyingComplexEventCondition(2052) which links it with the second event. |
| ***truncated*** |
| </CmplxEvnt> |

Refence

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

## Component UnderlyingPaymentScheduleGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | UnderlyingPaymentScheduleGrp |
| Component Abbreviated Name (for FIXML) | <PmtSched> |
| Component Type | \_\_\_ Block Repeating \_\_X\_ Block |
| Category | [enter the category name here] |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | The UnderlyingPaymentScheduleGrp is a repeating subcomponent of the UnderlyingPaymentStream component used to specify notional and rate steps in the payment stream. |
| Component ElaborationOptional longer description of the component usage | The Fixing Lag Interval (UnderlyingPaymentScheduleFixingLagPeriod(41893) and UnderlyingPaymentScheduleFixingLagUnit(41894)) and the First Observation Offset Duration (UnderlyingPaymentScheduleFixingFirstObservationOffsetPeriod(41895) and UnderlyingPaymentScheduleFixingFirstObservationOffsetUnit(41896)) are used together. If the First Observation Offset Duration is specified, the observation starts the Fixing Lag Interval prior to each calculation. If the First Observation Offset Duration is not specified, the observation starts immediately prece~~e~~ding each calculation. |
| To be finalized by FPL Technical Office |
| Repository Component ID | 4067 |

Reference

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

## Component UnderlyingPaymentStreamFloatingRate

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

| Component FIXML Abbreviation: <*Float*> |
| --- |
| *Tag* | *Field Name* | *Req'd* | *Action* | *Mappings and Usage Comments* | *FIX Spec Comments* |
| 40620 | UnderlyingPaymentStreamRateIndex | N |  |  |  |
| 40621 | UnderlyingPaymentStreamRateIndexSource | N |  |  |  |
| 43092 | UnderlyingPaymentStreamRateIndexID | N |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexIDSource(43093) is specified. |
| 43093 | UnderlyingPaymentStreamRateIndexIDSource | N |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexID(43092) is specified. |
| 40622 | UnderlyingPaymentStreamRateIndexCurveUnit | N |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexCurvePeriod(40623) is specified. |
| 40623 | UnderlyingPaymentStreamRateIndexCurvePeriod | N |  |  | Conditionally required when UnderlyingPaymentStreamRateIndexCurveUnit(40622) is specified. |
| tbd | UnderlyingPaymentStreamRateIndex2 | N | NEW |  |  |
| tbd | UnderlyingPaymentStreamRateIndex2Source | N | NEW |  |  |
| tbd | UnderlyingPaymentStreamRateIndex2ID | N | NEW |  | Conditionally required when UnderlyingPaymentStreamRateIndex2IDSource(tbd) is specified. |
| tbd | UnderlyingPaymentStreamRateIndex2IDSource | N | NEW |  | Conditionally required when UnderlyingPaymentStreamRateIndex2IDSource(tbd) is specified. |
| 41911 | UnderlyingPaymentStreamRateIndex2CurveUnit | N | CHANGE |  | Conditionally required when UnderlyingPaymentStreamRateIndex2CurvePeriod~~2~~(41912) is specified. |
| 41912 | UnderlyingPaymentStreamRateIndex2CurvePeriod | N | CHANGE |  | Conditionally required when UnderlyingPaymentStreamRateIndex2CurveUnit~~2~~(41911) is specified. |
| *<...truncated...>* |
| </*Float*> |

Refence

2.2.2 Missing fields for floating rates (SPEC-2540)

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

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

## Component UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp

|  |
| --- |
| To be completed at the time of the proposal – all information provided will be included in the repository |
| Component Name | UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp |
| Component Abbreviated Name (for FIXML) | <BizCtr> |
| Component Type | \_X\_ Block Repeating \_\_\_ Block |
| Category | Common |
| Action | \_\_New \_X\_Change |
| Component SynopsisRequired, short, one or two paragraph description of the component. | UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenterGrp is a repeating subcomponent within the UnderlyingPaymentStreamNonDeliverableSettlTerms component. It is used to specify the set of business centers whose calendars drive the date adjustment. Used only to override the business centers defined in the UnderlyingDateAdjustment component in the UnderlyingInstrument component. |
| Component ElaborationOptional longer description of the component usage |  |
| To be finalized by FPL Technical Office |
| Repository Component ID | 1024 |

See 2.2.1 Reduce length of names (SPEC-2538)

## Component UnderlyingStreamCalculationFrequencyPeriod

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

Reference

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

# Category Changes

 *There are no changes to existing categories.*

# Appendix A - Data Dictionary

The Data Dictionary table must be filled in for all new fields being proposed and all existing fields where changes are being proposed. Each row, representing a field, must identify the requested action of “new”, "add", "change", or "deprecate" for each field.

For new fields provide the data type for each field, the field definition, along with any enumerations related to the field. New fields will use "TBD" in the Tag column. For existing fields, document the proposed additions and changes and highlighting the change (e.g. to the description, new enumerations being added, etc.).

List new fields at the top of the table, followed by fields to be deprecated, and then fields to be changed.

* **T–g** - Order all new fields at the top of the table. The "Tag" column should be "TBD" for the new fields. For existing fields include the official tag number.
* **FieldName** – Field name – required for all fields including existing fields being changed and proposed.
* **Acti–n** - indicates whether the field is to be added, changed, or deprecated in the data dictionary:

 **N–W** - A new proposed field. Use "TBD" in Tag column. Identified in the "Add to/ Deprecate from Message type or Component block" column the message or component the new field is to be added to.

 **A–D** - An existing field to be added to the component or message type identified in the "Add to/ Deprecate from Message type or Component block" column.

 **DEPRECA–E** - An existing field to be deprecated. If the deprecation is message specific (as oppose to deprecating the field from the entire specification), identify in the "Add to/ Deprecate from Message type or Component block" column the component or message from which the field is to be deprecated.

 **CHAN–E** - An existing field to be modified – modifications are limited to changing the Data Dictionary description or changing or adding new enumerations. A data type change requires strong business requirements justification to be documented as part of the proposal and will be reviewed in detail by the GTC.

* **Dataty–e** - The data type, e.g. int, Price, Boolean, etc. (See FIXimate for the complete list of FIX datatypes). Required for new fields; not required for existing fields, unless the proposal is to change the data type. See the list of data types in Volume 1 of the FIX Protocol specification.
* **Descripti–n -** A definition of the field. The description of the field should be sufficiently descriptive and meaningful but should be generic enough that the field can be reused. For specific message or component context based usage rules these should be described as field usage text within the message or component in which the field is included.

 **Enumeratio–s** - When a field requires enumerations, these are included within the **Description** column of the Data Dictionary table. When enumerations are to be defined for a new field, the field should be of *int* data type and the enumerated values be integers starting at 0 (zero). If the field is to have a default enumeration value that is implied by the omission of the field, the default value must be assigned the value 0 (zero). All enumerations must have a short description included that provides sufficient meaning for the enumeration value. A longer elaboration or description for the enumeration may also be included.

* **FIXML Abbreviati–n** - The abbreviation for the field when used in FIXML Schema. The submitter is not required to supply the abbreviation, but it will need to be entered in conjunction with the GTC before ratification of the proposal. If the submitter is familiar with the abbreviation rules or convention, the submitter is encouraged to supply a proposed FIXML abbreviation; however, this is subject to review and change by the GTC. If new terms require abbreviation, propose the abbreviation for the new term(s) in Appendix C.
* **Add to / Deprecate from Message type or Component blo–k** - Identify the message types or component blocks in which to apply the Action for the field.

| **Tag** | **FieldName** | **Action** | **Datatype** | **Description** | **FIXML Abbreviation** | **Add to / Deprecate from Message type or Component block** |
| --- | --- | --- | --- | --- | --- | --- |
| tbd | PaymentStreamRateIndex2 | NEWSPEC-2540 | String | The payment stream's second floating rate index. | Ndx2 | PaymentStreamFloatingRate component |
| tbd | PaymentStreamRateIndex2Source | NEWSPEC-2540 | int | The source of the payment stream's second floating rate index.Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790) | Ndx2Src | PaymentStreamFloatingRate component |
| tbd | PaymentStreamRateIndex2ID | NEWSPEC-2540 | String | Security identifier of the second floating rate index | Ndx2ID | PaymentStreamFloatingRate component |
| tbd | PaymentStreamRateIndex2IDSource | NEWSPEC-2540 | String | Source for the second floating rate index identified in PaymentStreamRateIndex2ID(tbd)Uses enums from SecurityIDSourceCodeSet(cds22) | Ndx2IDSrc | PaymentStreamFloatingRate component |
| tbd | LegPaymentStreamRateIndex2 | NEWSPEC-2540 | String | The payment stream's second floating rate index. | Ndx2 | LegPaymentStreamFloatingRate component |
| tbd | LegPaymentStreamRateIndex2Source | NEWSPEC-2540 | int | The source of the payment stream's second floating rate index.Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790) | Ndx2Src | LegPaymentStreamFloatingRate component |
| tbd | LegPaymentStreamRateIndex2ID | NEWSPEC-2540 | String | Security identifier of the second floating rate index | Ndx2ID | LegPaymentStreamFloatingRate component |
| tbd | LegPaymentStreamRateIndex2IDSource | NEWSPEC-2540 | String | Source for the second floating rate index identified in LegPaymentStreamRateIndex2ID(tbd)Uses enums from SecurityIDSourceCodeSet(cds22) | Ndx2IDSrc | LegPaymentStreamFloatingRate component |
| tbd | UnderlyingPaymentStreamRateIndex2 | NEWSPEC-2540 | String | The payment stream's second floating rate index. | Ndx2 | UnderlyingPaymentStreamFloatingRate component |
| tbd | UnderlyingPaymentStreamRateIndex2Source | NEWSPEC-2540 | int | The source of the payment stream's second floating rate index.Uses enums from PaymentStreamRateIndexSourceCodeSet(cds40790) | Ndx2Src | UnderlyingPaymentStreamFloatingRate component |
| tbd | UnderlyingPaymentStreamRateIndex2ID | NEWSPEC-2540 | String | Security identifier of the second floating rate index | Ndx2ID | UnderlyingPaymentStreamFloatingRate component |
| tbd | UnderlyingPaymentStreamRateIndex2IDSource | NEWSPEC-2540 | String | Source for the second floating rate index identified in UnderlyingPaymentStreamRateIndex2ID(tbd)Uses enums from SecurityIDSourceCodeSet(cds22) | Ndx2IDSrc | UnderlyingPaymentStreamFloatingRate component |
| 35 | MsgType | CHANGESPEC-2550 | String | Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted)Note: A U as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver.\*\*\* Note the use of lower case letters \*\*\*AM=PositionMaintenanceReport[Elaboration: The Position Maintenance Report message is sent by the holder of a position in response to a Position Maintenance Request and is used to confirm that a request has been successfully processed or rejected.] | MsgTyp |  |
| 63 | SettlType | CHANGESPEC-482 | String | B=Broken date[Elaboration: Use within FX to specify a non-standard tenor. The use of SettlDate(64) is required to specify the actual settlement date when SettlType(63) = ~~b~~B (Broken Date).] |  |  |
| 88 | AllocRejCode | CHANGESPEC-2208SPEC-2330 | intReserved100Plus | Identifies reason for rejection.2= Incorrect or missing average price[Symbolic name: IncorrectAverage~~g~~Price]14= Duplicate or missing IndividualAllocI~~d~~D(467)[Symbolic name: DuplicateOrMissingIndividualAllocI~~d~~D] |  |  |
| 103 | OrdRejReason | CHANGESPEC-2549 | intReserved100Plus | Code to identify reason for order rejection. Note: Values 3, 4, and 5 will be used when rejecting an order due to pre-allocation information errors.21= Algorithm risk threshold breached[Symbolic name: AlgorithmRiskThresholdBreached] | RejRsn |  |
| 213 | XmlData | CHANGESPEC-2561SPEC-2552 | XMLD~~d~~ata | Actual XML data stream (e.g. FIXML). See appropriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters. | XmlData |  |
| 277 | TradeCondition | CHANGESPEC-2545 | MultipleStringValue | Type of market data entry.AN= Official Closing Price (duplicate enumeration - use 'AJ' instead)[Symbolic name: OfficialClosingPriceDup | TrdCond |  |
| 290 | MDEntryPositionNo | CHANGESPEC-2171 | int | Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1. | PosNo |  |
| 373 | SessionRejectReason | CHANGESPEC-2605 | int | Code to identify reason for a session-level Reject message.17= Non Data value includes field delimiter (<SOH> character)[Symbolic name: NonDataValueIncludesFieldDelimiter]18= Invalid/Unsupported Application Version[Symbolic name: InvalidUnsupportedApplVer] | SessRejRsn |  |
| 385 | MsgDirection | CHANGESPEC-2553 | char | Specifies the direction of the mess~~s~~age. | MsgDirctn |  |
| 394 | BidType | CHANGESPEC-2363 | int | Code to identify the type of Bid Request.2=Disclosed sty~~t~~le | BidTyp |  |
| 423 | PriceType | CHANGESPEC-2567 | int | Code to represent the price type.[Elaboration: ~~For Financing transactions PriceType(423) implies the repo type - Fixed or Floating - 9 (Yield) or 6 (Spread) respectively - and Price(44) gives the corresponding repo rate.~~~~See Volume 1 Glossary for further value definitions.~~] | PxTyp |  |
| 452 | PartyRole | CHANGESPEC-2340 | int | Identifies the type or role of the PartyID (448) specified.Supported values:81 = Broker ~~cient ID~~ clearing identifier | R |  |
| 456 | SecurityAltIDSource | CHANGESPEC-2574SPEC-2164 | String Reserved100Plus | Identifies class or source of the SecurityAltID(455) value. ~~Required if SecurityAltID is specified.~~Uses enums from SecurityIDSource(22) | AltIDSrc |  |
| 459 | UnderlyingSecurityAltIDSource | CHANGESPEC-2574SPEC-2164 | String Reserved100Plus | Identifies class or source of the UnderlyingSecurityAltID(458) value. ~~Required if UnderlyingSecurityAltID is specified.~~ | AltIDSrc |  |
| 475 | InvestorCountryOfResidence | CHANGESPEC-2481 | Country | The ISO 3166 Country code (2 character) identifying which country the beneficial investor is resident for tax purposes. | InvestorCtryOfResidence |  |
| 477 | DistribPaymentMethod | CHANGESPEC-2389 | int Reserved1000Plus | A code identifying the payment method for a (fractional) distribution.~~13 through 998 are reserved for future use~~~~Values above 1000 are available for use by private agreement among counterparties.~~Supported values:999=OtherUses enums from DistribPaymentMethodCodeSet(cds477) | DistribPmtMethod |  |
| 492 | PaymentMethod | CHANGESPEC-2389 | int Reserved1000Plus | A code identifying the Settlement payment method. ~~16 through 998 are reserved for future use~~~~Values above 1000 are available for use by private agreement among counterparties.~~Supported values:999=OtherUses enums from PaymentMethodCodeSet(cds492) | PmtMethod |  |
| 495 | TaxAdvantageType | CHANGESPEC-2389 | int Reserved1000Plus | For CIV - a code identifying the type of tax exempt account in which purchased shares/units are to be held.~~30 - 998 are reserved for future use by recognized taxation authorities999=Other~~~~Values above 1000 are available for use by private agreement among counterparties.~~Uses enums from DistribPaymentMethodCodeSet(cds477) | TaxAdvantageTyp |  |
| 585 | MassStatusReqType | CHANGE | intReserved100Plus | ~~Mass Status Request Type~~ Specifies the type or scope of the mass order status request.Supported values:8 = Status for orders for a ~~PartyID~~ party identifier | MassStatReqTypReqTyp in OrderMassHandling |  |
| 532 | MassCancelRejectReason | CHANGESPEC-2546 | intReserved100Plus | Reason Order Mass Cancel Request was rejected.1=Invalid or ~~U~~unknown ~~S~~security2= Invalid or u~~U~~nknown ~~U~~underlying security[Symbolic name: InvalidOrUnknownUnderlyingSecurity]3=Invalid or ~~U~~unknown ~~P~~product4=Invalid or ~~U~~unknown CFI Code5= Invalid or ~~U~~unknown ~~S~~security ~~Tt~~ype6= Invalid or ~~U~~unknown ~~T~~trading ~~S~~session7= Invalid or unknown ~~M~~market8=Invalid or unknown ~~M~~market ~~S~~segment9= Invalid or unknown ~~S~~security ~~G~~group10=Invalid or unknown ~~S~~security ~~I~~issuer11=Invalid or unknown ~~I~~issuer of ~~U~~underlying ~~S~~security | MassCxlRejRsn |  |
| 606 | LegSecurityAltIDSource | CHANGESPEC-2574SPEC-2164 | String Reserved100Plus | ~~Multileg instrument's individual security's~~ ~~SecurityAltIDSource~~Alternate identifier for individual leg security of a multileg instrument.See SecurityAltIDSource (456) field for description. | AltIDSrc |  |
| 674 | LegAllocAcctIDSource | CHANGESPEC-2477SPEC-2575 | ~~String~~int | Identifies ~~T~~the source of the LegAllocAccount(671).~~See AllocAcctIDSource (661) for description and valid values.~~Uses enums from AcctIDSource(660) | AllocAcctIDSrc |  |
| 687 | LegQty | CHANGESPEC-502 | Qty | This field is deprecated and has been replaced by LegOrderQty(~~865~~685). This field will likely be removed from the FIX standard in a future version. | Qty |  |
| 728 | PosReqResultCodeSet | CHANGESPEC-2547 | int | Result of Request for Positions.Supported values:99 = Other ~~(use Text (58) in conjunction with this code for an explaination)~~[Elaboration: Use Text(58) for further explanation.] | Rslt |  |
| 770 | TrdRegTimestampType | CHANGESPEC-2333 | int | Trading / Regulatory timestamp type.Note of applicability: Values are required in various regulatory environments: required for US futures markets to support computerized trade reconstruction, required by MiFID II / MiFIR for transaction reporting and publication, and required by FINRA for reporting to the Consolidated Audit Trail (CAT).9=Orderbook entry time[Elaboration: Timestamp for an order representing the time it was entered in the orderbook of the execution venue. The orderbook entry ti~~i~~me cannot change during the lifetime of the order.] | Typ |  |
| 939 | TrdRptStatus | CHANGESPEC-2342 | int | Trade Report Status9=Deemed verified[Elaboration: Used in reports from the SDR to the regulator and to trading parties to indicate that the trade details are deemed verified by the SDR ~~by~~ but have not been confirmed by the trading parties.] | TrdRptStat |  |
| 965 | SecurityStatus | CHANGESPEC-2165 | String | ~~Used for derivatives.~~ ~~Denotes~~ Indicates the current state of the Instrument. | Status |  |
| 998 | UnderlyingUnitOfMeasure | CHANGESPEC-2555 | String | Refer to definition of UnitOfMeasure(996). | UOM |  |
| 999 | LegUnitOfMeasure | CHANGESPEC-2555 | String | Refer to definition of UnitOfMeasure(996). | UOM |  |
| 1023 | MDPriceLevel | CHANGESPEC-2171 | int | Integer to convey the level of a bid or offer at a given price level. This is in contrast to MDEntryPositionNo(290) which is used to convey the position of an order within a ~~P~~price level. | MDPxLvl |  |
| 1008 | SideTrdSubType | CHANGESPEC-2494 | int | Used on a multi-sided trade to specify the type of trade for a given side. Same values as TrdSubType(829). | TrdSubTyp |  |
| 1146 | MinPriceIncrementAmount | CHANGESPEC-2429 | Amt | Minimum price increment amount associated with the MinPriceIncrement ( ~~tag~~ 969). For listed derivatives, the value can be calculated by multiplying MinPriceIncrement(969) by ContractMultiplier~~ValueFactor~~(231). | MinPxIncrAmt |  |
| 1214 | DerivativeSymbol | CHANGESPEC-719 | String | ~~Refer to definition for Symbol(55)~~Ticker symbol. Common, human understood representation of the security. Refer to definition for Symbol(55). | Sym |  |
| 1215 | DerivativeSymbolSfx | CHANGESPEC-719 | String | Refer to definition for SymbolSfx(65)Additional information about the security (e.g. preferred, warrants, etc.). Refer to definition for SymbolSfx(65). | Sfx |  |
| 1216 | DerivativeSecurityID | CHANGESPEC-719 | String | ~~Refer to definition for SecurityID(48)~~Security identifier value (e.g. CUSIP, SEDOL, ISIN, etc). Requires DerivativeSecurityIDSource(1217).See SecurityID(48) for complete definition. | ID |  |
| 1217 | DerivativeSecurityIDSource | CHANGESPEC-719 | StringReserved100Plus | ~~Refer to definition for SecurityIDSoruce(22)~~Identifies class or source of the DerivativeSecurityID(1217) value.See SecurityIDSource(22) for complete definition. | Src |  |
| 1218 | NoDerivativeSecurityAltID | CHANGESPEC-719 | NumInGroup | ~~Refer to definition for NoSecurityAltID(454)~~Number of alternate derivatuve security IDs. |  |  |
| 1219 | DerivativeSecurityAltID | CHANGESPEC-719 | String | ~~Refer to definition for SecurityAltID(455)~~Alternate derivative security identifier value of DerivativeSecurityAltIDSource(1220) type. Requires DerivativeSecurityAltIDSource(1220). | ID |  |
| 1220 | DerivativeSecurityAltIDSource | CHANGESPEC-2574SPEC-2164SPEC-719 | String Reserved100Plus | ~~Refer to definition for SecurityAltIDSource(456)~~Identifies class or source of the DerivativeSecurityAltID(1220) value. | Src |  |
| 1228 | DerivativeProductComplex | CHANGESPEC-719 | String | ~~Refer to ProductComplex(1227)~~Identifies an entire suite of products for a given market. Refer to definition for ProductComplex(1227). | ProdCmplx |  |
| 1243 | DerivFlexProductEligibilityIndicator | CHANGESPEC-719 | Boolean | ~~Refer to FlexProductEligibilityIndicator(1242)~~Used to indicate if a product or group of product supports the creation of flexible securities.See FlexProductEligibilityIndicator (1242) for complete definition. | FlexProdElig |  |
| 1246 | DerivativeProduct | CHANGESPEC-719 | int | The type of product the security is associated with. Refer to definition for Product(460). | Prod |  |
| 1247 | DerivativeSecurityGroup | CHANGESPEC-719 | String | An exchange specific name assigned to a group of related securities which may be concurrently affected by market events and actions.See SecurityGroup(1151) for complete definition. | Grp |  |
| 1248 | DerivativeCFICode | CHANGESPEC-719 | String | The type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. Refer to definition for CFICode(461). | CFI |  |
| 1249 | DerivativeSecurityType | CHANGESPEC-719 | String | The type of security. Refer to definition for SecurityType(167). | SecTyp |  |
| 1250 | DerivativeSecuritySubType | CHANGESPEC-719 | String | Sub-type qualification/identification of the security type. Refer to definition for SecuritySubType(762). | SecSubTyp |  |
| 1251 | DerivativeMaturityMonthYear | CHANGESPEC-719 | MonthYear | Month and Year of the maturity (used for standardized futures and options). Refer to definition for MaturityMonthYear(200). | MMY |  |
| 1252 | DerivativeMaturityDate | CHANGESPEC-719 | LocalMktDate | Date of maturity.See MaturityDate(541) for complete definition. | MatDt |  |
| 1253 | DerivativeMaturityTime | CHANGESPEC-719 | TZTimeOnly | Time of security's maturity expressed in local time with offset to UTC specified.See MaturityTime(1079) for complete definition. | MatTm |  |
| 1254 | DerivativeSettleOnOpenFlag | CHANGESPEC-719 | String | Indicator to determine if instrument is settle on open.See SettleOnOpenFlag(966) for complete definition. | OpenCloseSettlFlag |  |
| 1255 | DerivativeInstrmtAssignmentMethod | CHANGESPEC-719 | char | Method under which assignment was conducted.See InstrmtAssignmentMethod(714) for complete definition. | AsgMeth |  |
| 1256 | DerivativeSecurityStatus | CHANGESPEC-2165SPEC-719 | String | Indicates the current state of the derivative instrument.See SecurityStatus(965) for complete definition. | Status |  |
| 1257 | DerivativeInstrRegistry | CHANGESPEC-719 | String | Values may include BIC for the depository or custodian who maintain ownership records, the ISO country code for the location of the record, or the value ZZ to specify physical ownership of the security (e.g. stock certificate).See InstrRegistry(543) for complete definition. | Rgstry |  |
| 1258 | DerivativeCountryOfIssue | CHANGESPEC-719 | Country | ISO Country code of instrument issue (e.g. the country portion typically used in ISIN).See CountryOfIssue(470) for complete definition. | Ctry |  |
| 1259 | DerivativeStateOrProvinceOfIssue | CHANGESPEC-719 | String | A two-character state or province abbreviation.See StateOrProvinceOfIssue(471) for complete definition. | StPrv |  |
| 1260 | DerivativeLocaleOfIssue | CHANGESPEC-719 | String | Identifies the locale or region of issue. ~~Refer to~~ See LocaleOfIssue(472) for complete definition. | Lcl |  |
| 1261 | DerivativeStrikePrice | CHANGESPEC-719 | Price | Strike price for an Option.See StrikePrice(202) for complete definition. | StrkPx |  |
| 1262 | DerivativeStrikeCurrency | CHANGESPEC-719 | Currency | Currency in which the strike price is denominated.See StrikeCurrency(947) for complete definition. | StrkCcy |  |
| 1263 | DerivativeStrikeMultiplier | CHANGESPEC-719 | float | Multiplier applied to the strike price for the purpose of calculating the settlement value.See StrikeMultiplier(967) for complete definition. | StrkMult |  |
| 1264 | DerivativeStrikeValue | CHANGESPEC-719 | float | The number of shares/units for the financial instrument involved in the option trade.See StrikeValue(968) for complete definition. | StrkValu |  |
| 1265 | DerivativeOptAttribute | CHANGESPEC-719 | char | Provided to support versioning of option contracts as a result of corporate actions or events. Use of this field is defined by counterparty agreement or market conventions.See OptAttribute(206) for complete definition. | OptAt |  |
| 1266 | DerivativeContractMultiplier | CHANGESPEC-719 | 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.). Refer to definition for ContractMultiplier(231).See ContractMultiplier(231) for complete definition. | Mult |  |
| 1267 | DerivativeMinPriceIncrement | CHANGESPEC-719 | float | Minimum price increase for a given exchange-traded Instrument.See MinPriceIncrement(969) for complete definition. | MinPxIncr |  |
| 1268 | DerivativeMinPriceIncrementAmount | CHANGESPEC-719 | Amt | Minimum price increment amount associated with the minimum price increment.See MinPriceIncrementAmount(1146) for complete definition. | MinPxIncrAmt |  |
| 1269 | DerivativeUnitOfMeasure | CHANGESPEC-719 | String | The unit of measure of the underlying commodity upon which the contract is based. See UnitOfMeasure(996) for complete definition. | UOM |  |
| 1270 | DerivativeUnitOfMeasureQty | CHANGESPEC-719 | Qty | Used to indicate the quantity of the underlying commodity unit of measure on which the contract is based. See UnitOfMeasureQty(1423) for complete definition. | UOMQty |  |
| 1271 | DerivativeTimeUnit | CHANGESPEC-719 | String | Unit of time associated with the contract.NOTE: Additional values may be used by mutual agreement of the counterparties.See TimeUnit(997) for complete definition. | TmUnit |  |
| 1272 | DerivativeSecurityExchange | CHANGESPEC-719 | Exchange | Market used to help identify a security.See SecurityExchange(207) for complete definition. | Exch |  |
| 1273 | DerivativePositionLimit | CHANGESPEC-719 | int | Position limit for a given exchange-traded product.See PositionLimit(970) for complete definition. | PosLmt |  |
| 1274 | DerivativeNTPositionLimit | CHANGESPEC-719 | int | Position limit in the near-term contract for a given exchange-traded product.See NTPositionLimit(971) for complete definition. | NTPosLmt |  |
| 1275 | DerivativeIssuer | CHANGESPEC-719 | String | Name of security issuer. See Issuer(106) for complete defintiion. | Issr |  |
| 1276 | DerivativeIssueDate | CHANGESPEC-719 | LocalMktDate | The date on which the security is issued. See IssueDate(225) for complete definition. | IssDt |  |
| 1277 | DerivativeEncodedIssuerLen | CHANGESPEC-719 | Length | Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field.See EncodedIssuerLen(348) for complete definition. | EncIssrLen |  |
| 1278 | DerivativeEncodedIssuer | CHANGESPEC-719 | Data | Encoded (non-ASCII characters) representation of the DerivativeIssuer(1275) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeIssuer\*1275) field.See EncodedIssuer(349) for complete definition. | EncIssr |  |
| 1279 | DerivativeSecurityDesc | CHANGESPEC-719 | String | Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.See SecurityDesc(107) for complete definition. | Desc |  |
| 1280 | DerivativeEncodedSecurityDescLen | CHANGESPEC-719 | Length | Byte length of encoded (non-ASCII characters) DerivativeEncodedSecurityDesc (1281) field.See EncodedSecurityDescLen(350) for complete definition. | EncSecDescLen |  |
| 1281 | DerivativeEncodedSecurityDesc | CHANGESPEC-719 | data | Encoded (non-ASCII characters) representation of the DerivativeSecurityDesc(1279) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the DerivativeSecurityDesc(1279) field.See EncodedSecurityDesc(351) for complete definition. | EncSecDesc |  |
| 1282 | DerivativeSecurityXMLLen | CHANGESPEC-719 | Length | The length of the DerivativeSecurityXML(11283) data block.See SecurityXMLLen(1184) for complete definition. | SecXMLLen |  |
| 1283 | DerivativeSecurityXML | CHANGESPEC-719SPEC-2593 | XMLdata | ~~Refer to definition of SecurityXML(1185)~~XML definition for the security.See SecurityXML(1185) for complete definition. | SecXML |  |
| 1284 | DerivativeSecurityXMLSchema | CHANGESPEC-719 | String | ~~Refer to definition of SecurityXMLSchema(1186)~~The schema used to validate the contents of DerivativeSecurityXML(1284).See SecurityXMLSchema(1186) for complete definition. | Schema |  |
| 1285 | DerivativeContractSettlMonth | CHANGESPEC-719 | MonthYear | Specifies when the contract (i.e. MBS/TBA) will settle.See ContractSettlMonth(470) for complete definition. | CSetMo |  |
| 1286 | NoDerivativeEvents | CHANGESPEC-719 | NumInGroup | Number of repeating DerivativeEventType entries.See NoEvents(864) for complete definition. |  |  |
| 1287 | DerivativeEventType | CHANGESPEC-719 | Int | Code to represent the type of event.See EventType(865) for complete definition. | EventTyp |  |
| 1288 | DerivativeEventDate | CHANGESPEC-719 | LocalMktDate | Date of event.See EventDate(866) for complete definition. | Dt |  |
| 1289 | DerivativeEventTime | CHANGESPEC-719 | UTCTimestamp | Specific time of event. To be used in combination with DerivativeEventDate(1288).See EventTime(1145) for complete definition. | Tm |  |
| 1290 | DerivativeEventPx | CHANGESPEC-719 | Price | Predetermined price of issue at event.See EventPx(867) for complete definition. | Px |  |
| 1291 | DerivativeEventText | CHANGESPEC-719 | String | Comments related to the event.See EventText(868) for complete definition. | Txt |  |
| 1292 | [NoDerivativeInstrumentParties](https://fiximate.fixtrading.org/en/FIX.Latest/tag1292.html) | CHANGESPEC-719 | NumInGroup | ~~Refer to definition of NoParties(453)~~Number of repeating derivative instrument party entries.See NoParties(453) for complete definition. |  |  |
| 1293 | DerivativeInstrumentPartyID | CHANGESPEC-719 | String | ~~Refer to definition of PartyID(448)~~Party identifier/code. Refer to definition for PartyID(448).See PartyID(448) for complete definition. | ID |  |
| 1294 | DerivativeInstrumentPartyIDSource | CHANGESPEC-719 | char | ~~Refer to definition of PartyIDSource(447)~~Identifies class or source of the DerivativeInstrumentPartyID (1293) value. Required if DerivativeInstrumentPartyID(1293) is specified.See PartyIDSource(447) for complete definition. | Src |  |
| 1295 | DerivativeInstrumentPartyRole | CHANGESPEC-719 | int | ~~REfer to definition of PartyRole(452)~~Identifies the type or role of the DerivativeInstrumentPartyID (1293) specified.See PartyRole(452) for complete definition. | R |  |
| 1296 | NoDerivativeInstrumentPartySubIDs | CHANGESPEC-719 | NumInGroup | ~~Refer to definition for NoPartySubIDs(802)~~Number of derivative instrument party sub IDs.See NoPartySubIDs(802) for complete definition. |  |  |
| 1297 | erivativeInstrumentPartySubID | CHANGESPEC-719 | String | Party sub-identifier. ~~Refer to definition for PartySubID(523)~~ See PartySubID(523) for co0mplete definition. | ID |  |
| 1298 | DerivativeInstrumentPartySubIDType | CHANGESPEC-719 | int | Type of party sub-identifier. ~~Refer to definition for PartySubIDType(803)~~ See PartySubIDType(803) for complete definition. | Typ |  |
| 1299 | DerivativeExerciseStyle | CHANGESPEC-719 | int | Type of exercise. ~~of a derivatives security~~See ExerciseStyle(1194) for complete definition. | ExerStyle |  |
| 1311 | NoDerivativeInstrAttrib | CHANGESPEC-719 | NumInGroup | Number of instrument attributes. See NoInstrAttrb(870) fro complete definition |  |  |
| 1313 | DerivativeInstrAttribType | CHANGESPEC-719 | int | Type of instrument attribute.~~Refer to definition of InstrAttribType(871)~~See InstrAttribType(871) for complete definition. | Typ |  |
| 1314 | DerivativeInstrAttribValue | CHANGESPEC-719 | String | Attribute value appropriate to the DerivativeInstrAttribValue(1313) field. ~~Refer to definition of InstrAttribValue(872)~~See InstrAttribValue(872) for complete definition. | Val |  |
| 1315 | DerivativePriceUnitOfMeasure | CHANGESPEC-719 | String | Used to express the UOM of the price if different from the contract. Refer to definition for PriceUnitOfMeasure(1191). | PxUOM |  |
| 1316 | DerivativePriceUnitOfMeasureQty | CHANGESPEC-719 | Qty | Used to express the UOM Quantity of the price if different from the contract. Refer to definition for PriceUnitOfMeasureQty(1192). | PxUOMQty |  |
| 1317 | DerivativeSettlMethod | CHANGESPEC-719 | String | Settlement method for a contract or instrument. ~~Additional values may be used with bilateral agreement.~~See SettlMethod(1193) for complete definition. | SettlMeth |  |
| 1318 | DerivativePriceQuoteMethod | CHANGESPEC-719 | String | ~~Refer to definition of PriceQuoteMethod(1196)~~Specifies the method for price quotation.See PriceQuoteMethod(1196) for complete definition. | PxQteMeth |  |
| 1319 | DerivativeValuationMethod | CHANGESPEC-719 | String | ~~Refer to definition of PriceQuoteMethod(1196)~~Specifies the method for price quotation.See ValuationMethod(1197) for complete definition. | ValMeth |  |
| 1320 | DerivativeListMethod | CHANGESPEC-719 | Int | Indicates whether instruments are pre-listed only or can also be defined via user request. See ListMethod(1198) for complete definition. | ListMeth |  |
| 1321 | DerivativeCapPrice | CHANGESPEC-719 | Price | ~~Refer to definition of CapPrice(1199)~~Used to express the ceiling price of a capped call.See CapPrice(1199) for complete definition. | CapPx |  |
| 1322 | DerivativeFloorPrice | CHANGESPEC-719 | Price | ~~Refer to definition of FloorPrice(1200)~~Used to express the floor price of a capped put.See FloorPrice(1200) for complete definition. | FlrPx |  |
| 1323 | DerivativePutOrCall | CHANGESPEC-719 | int | Indicates whether an option contract is a put, call, chooser or undetermined. See PutOrCall(201) for complete definition. | PutCall |  |
| 1430 | VenueType | CHANGESPEC-2332 | char | Identifies the type of venue where a trade was executed.V=Voice negotiation | VenuTyp |  |
| 1436 | LegContractMultiplierUnit | CHANGESPEC-2514 | int | ~~“~~Indicates the type of multiplier being applied to the contract. Can be optionally used to further define what unit LegContractMultiplier(tag 614) is expressed in.~~”~~ | MultTyp |  |
| 1468 | EncodedSecurityListDescLen | CHANGESPEC-2587SPEC-2588 | Length | Byte length of encoded (non-ASCII characters) EncodedSecurityListDesc(~~tbd~~1469) field. | EncListDescLen |  |
| 1469 | EncodedSecurityListDesc | CHANGESPEC-2588 | data | Encoded (non-ASCII characters) representation of the SecurityListDesc(1467) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the SecurityListDesc(1467) field. | EncListDesc |  |
| 1473 | NewsCategory | CHANGESPEC-2556 | int | Category of news message. | NewsCatgy |  |
| 1542 | InstrumentScopeSecurityAltIDSource | CHANGESPEC-2574SPEC-2164 | String Reserved100Plus | Used to limit instrument scope to specified security alternate identifier source.See SecurityAltIDSource(456) field for description. | AltIDSrc |  |
| 1620 | InstrumentScopeEncodedSecurityDescLen | CHANGESPEC-2589 | Length | Byte length of encoded (non-ASCII characters) InstrumentScopeEncodedSecurityDesc(1621) field | EncDescLen |  |
| 1621 | InstrumentScopeEncodedSecurityDesc | CHANGESPEC-2589 | data | Encoded (non-ASCII characters) representation of the InstrumentScopeSecurityDesc(1556) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the InstrumentScopeSecurityDesc(1556) field. | EncDesc |  |
| 1652 | RelatedSecurityType | CHANGESPEC-2315 | String | Security type of the related instrument.Use enum values from SecurityType(167) | SecTyp |  |
| 1777 | NoEntitlementAttrib | CHANGESPEC-2364 | ~~int~~NumInGroup | Number of entitlement attributes. |  |  |
| 1905 | RegulatoryTradeIDSource | CHANGESPEC-2537 | String | Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entit~~i~~y identifier may be assigned by a regulator. | Src |  |
| 1994 | UnderlyingObligationID | CHANGESPEC-2557 | String | For a CDS basket or pool identifies the reference obligation.Elaboration:nderlyingObligationID(1994) is reserved for the reference entity for baskets or pools. In a CDS single name the reference entity is identified in instrument ID and the obligations are identified in UnderlyingObligationID(1994). | ObligID |  |
| 2011 | UnderlyingSecurityStatus | CHANGESPEC-2165 | String | ~~Gives~~ Indicates the current state of the underlying instrument. | Status |  |
| 2087 | ValuationBusinessCenter | CHANGESPEC-2539 | String | Identifies the business center whose calendar is used for valuation, e.g. ~~GLOB~~GBLO. See http://www.fpml.org/coding-scheme/business-center for standard 4-character code values. | ValBizCtr |  |
| 2109 | AttachmentEncodingType | CHANGESPEC-2504 | Int Reserved100Plus | The encoding type of the content provided in EncodedAttachment(2112).[Elaboration: ~~MessageEncoding(347) that defines how FIX fields of type Data are encoded.~~ The AttachmentEncodingType(2109) is a distinct and separate concept from MessageEncoding(347) that defines how FIX fields of type data are encoded. The MessageEncoding(347) is used to embed text in another character set (e.g. Unicode or Shift-JIS) within FIX.]Supported values:0 = Base64 encoding[Elaboration: ~~Base64 encoding~~]1 = ~~Unencoded binary content~~ Raw binary[Elaboration: Unencoded binary content] |  |  |
| 2148 | LegSecurityStatus | CHANGESPEC-2165 | String | ~~Used for derivatives. Denotes~~ Indicates the current state of the ~~InstrumentLeg~~leg instrument. | Status |  |
| 2424 | MassOrderReportID | CHANGESPEC-2455 | String | Unique message identifier for the response to a mass order request as assigned by the receiver of the orders. | MassOrdRptID |  |
| 2594 | OrderAttributeType | CHANGESPEC-2525SPEC-2583 | intReserved100Plus | The type of order attribute.5=Systematic internaliser order[Elaboration: When OrderAttributeValue(2595)=Y, it signifies the order is submitted by a systematic internaliser.][Symbolic name: SystematicInternaliserOrder]8=Large in scale[Elaboration: In the context of MiFIR Article 4(1)(c) and Article 9(1)(a), when OrderAttributeValue(2595)=Y, it signifies that the order size is above normal market size.~~In the context of MiFIR Article 4(1)(c) and Article 9(1)(a), when OrderAttributeValue(2595)=Y, it signifies that the order is large in scale compared to normal market size.]~~ | Typ |  |
| 2670 | TrdRegPublicationReason | CHANGESPEC-2590 | int | Additional reason for trade publication type specified in TrdRegPublicationType(2669).Reasons may be specific to regulatory trade publication rules.10= No public price and/or size quoted due to order being hidden[Elaboration: In the ~~c~~context of ESMA, as per MiFIR Article 4(1)(d) and Article 9(1)(a), a transaction arising from an order that was not fully pre-trade transparent due to all or part of it being held in a trading venue order management facility, such as a reserve order.] | Rsn |  |
| 2676 | MaximumPrice~~Percentage~~Deviation | CHANGESPEC-2335 | Percentage | Maximum deviation, in percentage terms, of an execution price from a reference price, e.g. the initial price of a match event.</ | MaxPx~~Pctage~~Deviatn |  |
| 2725 | CommissionAmountSubType | CHANGESPEC-2551 | int | Further sub classification of the CommissionAmountType(2641).21= Commission sharing agreement (CSA) | SubTyp |  |
| 2763 | AveragePriceType | CHANGESPEC-2603 | int | The average pricing model used for block trades.2= Volume weighted average price[Symbolic name: PercentOfVolumeAv~~v~~eragePrice] | Typ |  |
| 2798 | EncodedMatchEx~~ec~~ceptionText | CHANGESPEC-2561 | data | Encoded (non-ASCII characters) representation of the MatchExceptionText(2780) field in the encoded format specified via the MessageEncoding(347) field.If used, the ASCII (English) representation should also be specified in the MatchExceptionText(2780) field. | EncTxt |  |
| 40028 | CashSettlQuoteAmount | CHANGESPEC-2543 | Amt | When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount. | QteAmt |  |
| 40045 | ContractualMatrixTerm | CHANGESPEC-2558 | String | Specifies the applicable key into the relev~~e~~ant contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the ContractualMatrixTerm(40045) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values. | Trm |  |
| 40197 | ProtectionTermEventDayType | CHANGESPEC-2596 | int | Day type for events that specify a period and unit.Remove enumDatatype 40810. | DayTyp |  |
| 40206 | PysicalSettlBusinessDays | CHANGESPEC-2559 | Int | The number of business days used in the determination of physical settlement. Its precise meaning is depend~~a~~nt on the context in which this element is used. | BizDays |  |
| 40207 | PhysicalSettlMaximumBusinessDays | CHANGESPEC-2559 | int | A maximum number of business days. Its precise meaning is depend~~a~~nnt on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision. | MaxBizDays |  |
| 40323 | LegPaymentStreamRateCutoffDateOffsetPeriod | CHANGESPEC-2542 | int | Time unit multiplier for the relative rate cut-off date offset.This is generally the number of days prece~~e~~ding the period end date or termination date, as appropriate, for the specified floating rate index. | CutoffPeriod |  |
| 40649 | UnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizDayConvention | CHANGESPEC-2538 | int | The business day convention used to adjust the payment stream's fixing date for the non-deliverable terms. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. | BizDayCnvtn |  |
| 40698 | UnderlyingPaymentScheduleInterimExchangeDates~~Business~~BizDayConvention( | CHANGESPEC-2538 | int | The business day convention used to adjust the payment schedule's interim exchange date. Used only to override the business day convention specified in the UnderlyingDateAdjustment component within the UnderlyingInstrument component. | BizDayCnvtn |  |
| 40968 | NoUnderlyingPaymentStreamNonDeliverableFixingDates~~Business~~BizCenters | CHANGESPEC-2538 | NumInGroup | Number of business centers in the repeating group. |  |  |
| 41352 | LegCashSettlQuoteAmount | CHANGESPEC-2543 | Amt | When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to floating rate payer calculation amount. | QteAmt |  |
| 41354 | LegCashSettlMinimumQuoteAmount | CHANGESPEC-2543 | Amt | When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relev~~e~~ant obligation currency) or the (minimum) quoted amount. |  |  |
| 41602 | LegPhysicalSettlBusinessDays | CHANGESPEC-2559 | int | The number of business days used in the determination of physical settlement. Its precise meaning is depend~~a~~nnt on the context in which this is used. | BizDays |  |
| 41603 | LegPhysicalSettlMaximumBusinessDays | CHANGESPEC-2559 | int | A maximum number of business days. Its precise meaning is depend~~a~~nnt on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision. | MaxBizDays |  |
| 41617 | LegProtectionTermXID | CHANGESPEC-2442 | XID | A named string value referenced from Underlying~~Leg~~ProtectionTermXIDRef(41314). | XID |  |
| 41631 | LegProtectionTermEventDayType | CHANGESPEC-2596 | int | Day type for events that specify a period and unit.Day type for events that specify a period and unit. | DayTyp |  |
| 41873 | EncodedUnderlyingMarketDisruptionFallbackUnderlierSec~~urity~~DescLen | CHANGESPEC-2538 | Length | Byte length of encoded (non-ASCII characters) EncodedUnderlyingMarketDisruptionFallbackUnderlierSecurityDesc(41874) field. | EncDescLen |  |
| 41885 | UnderlyingPaymentScheduleRateConversionFactor( | CHANGESPEC-2560 | float | The number to be multiplied by the derived floating rate of the underlying's payment schedule in order to arrive at the payment rate. If om~~m~~itted, the schedule rate conversion factor is 1. | RtFctr |  |
| 42051 | UnderlyingCashSettlMinimumQuoteAmount | CHANGESPEC-2543 | Amt | When determining the cash settlement amount, if weighted average price quotes are to be obtained for the reference obligation, this is the minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD1,000,000 (or its equivalent in the relev~~e~~ant obligation currency) or the (minimum) quoted amount. | MinQteAmt |  |
| 42064 | UnderlyingPhysicalSettlTermXID | CHANGESPEC-2443 | XID | A named string value referenced by UnderlyingSettl~~ement~~TermXIDRef(41315). | XID |  |
| 42083 | UnderlyingProtectionTermEventDayType | CHANGESPEC-2596 | int | Day type for events that specify a period and unit.Change enumDatatype from 40810 to 40197. | DayTyp |  |
| 42143 | UnderlyingProvisionOptionRelevantUnderlyingDateBiz~~usiness~~DayConvention | CHANGESPEC-2538 | int | Specifies the type of fixed calculation period date. When specified it applies not only to the current date but to all subsequent dates in the group until overridden with a new type. | Typ |  |
| 42206 | LegContractualMatrixTerm | CHANGESPEC-2558 | String | Specifies the applicable key into the relev~~e~~ant contract matrix. In the case of 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions, the LegContractualMatrixTerm(42206) is not applicable and is to be omitted. See http://www.fpml.org/coding-scheme/credit-matrix-transaction-type for values. | Trm |  |
| 43109 | PaymentStreamFormulaLength | CHANGESPEC-2586 | Length | Byte length of encoded (non-ASCII characters) PaymentStreamFormula(42648) field. | FrmlaLen |  |
| 43110 | LegPaymentStreamFormulaLength | CHANGESPEC-2586 | Length | Byte length of encoded (non-ASCII characters) LegPaymentStreamFormula(42486) field. | FrmlaLen |  |
| 43111 | UnderlyingPaymentStreamFormulaLength | CHANGESPEC-2586 | Length | Byte length of encoded (non-ASCII characters) UnderlyingPaymentStreamFormula(42982) field. | FrmlaLen |  |

# Appendix B - Glossary Entries

This section, if included, should contain a table with terminology to be included in the FIX specification Glossary in Volume 1. These are usually business terms that are defined to help readers understand the relevant space for the proposal.

* **Term** - The business term.
* **Definition** - The definition of the term. If a term has different definitions in different contexts or for different asset types, include and identify fully these differing definitions. If the definition is copied or paraphrased from a source, identify the source in parentheses after the definition.
* **Field where used** - Identifies the FIX field name for the field where this term is used.

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| --- | --- | --- |
| **Term** | **Definition** | **Field where used** |
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# Appendix C - Abbreviations

When new fields, components, and messages are added to the FIX Specification, an abbreviated name that is primarily used for FIXML (at this time) must be created for them. Abbreviations are standardized within the FIX Specification. A list of abbreviations is maintained in the FIX Repository. You can access the current list of abbreviations via FIXimate on the FPL website. If abbreviations do not exist, use this table to define additional abbreviations required for your proposal. New abbreviations are subject to final approval of and may be changed by the GTC.

If you are not comfortable proposing new abbreviations, the "Proposed Abbreviations" can be omitted and the GTC will assign new abbreviations.

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

# Appendix D - Usage Examples

This is an optional section where the sub-committee or working group can provide whole or fragments of example FIX messages with actual or dummy data. These examples are useful for illustrating usage or rules specific to the business domain covered in the proposal.

NONE

1. Description “16 through 998 are reserved for future use” is incorrect as EP161 added values 16-20 to PaymentMethod(492). [↑](#footnote-ref-2)
2. Currently, the Orchestra XML file is automatically generated from the Basic/Unified repository files, i.e. changes are shown as they need to be applied to the Basic repository format where applicable. [↑](#footnote-ref-3)