Tag	Field	FIX MsgTypes	Description	Created by
6000	DiscretionUsedSw	D,F,G,8	Indicates whether or not discretion should be used	Kevin Bilello - Beta Systems
6001	AccountType	D,F,G,8	Used to identify the account type	Kevin Bilello - Beta Systems
6002	ReportedTradePrice	D,F,G,8	Used to identify the reported trade price	Kevin Bilello - Beta Systems
6003	ExchangeCode	D,F,G,8	Used to identify the routing destination for an order or trade	Kevin Bilello - Beta Systems
6004	ContraAccount	D,F,G,8	Used to identify a contra account	Kevin Bilello - Beta Systems
6005	ContraAccountType	D,F,G,8	Used to identify the contra account type	Kevin Bilello - Beta Systems
6006	AccountSource	D,G,8	Field identifies the source of the account value	Kevin Bilello - Beta Systems
6007	ContraAccountSource	D,G,8	Field identifies the source of the contra account	Kevin Bilello - Beta Systems
6008	CancelRebillReason	D,F,G,8	Used to identify a cancel rebill reason	Kevin Bilello - Beta Systems
6009	BasisPriceTradeInd	D,F,G,8	Used to identify a basis price trade	Kevin Bilello - Beta Systems
6010	BypassPrimeBrokerSw	8,D,Q	Provides the ability on a prime broker trade to indicate that the trade occurred outside.	Kevin Bilello - Beta Systems
6011	TTOSubNo	8,Q	Used to validate a This Time Only Rep in a service bureau model	Kevin Bilello - Beta Systems
6012	TRACEReportSw	all	Used to suppress order events from TRACE reporting	Kevin Bilello - Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
6013	ContraSubNo	8	Used to validate ContraAccount in a service bureau model	Kevin Bilello - Beta Systems
6014	StandingInstOverride	8,D,G	Standing instructions indicator used to override the account level code for the disposition of stock and money.	Kevin Bilello - Beta Systems
6015	CSIItemNo	D,8,G	Cash Standing Instruction item number used in conjunction with tag 6014.	Kevin Bilello - Beta Systems
6016	TTORepBranch	D,8,Q	This Time Only Rep Branch	Kevin Bilello - Beta Systems
6017	TradeRefDate	8	Date of original trade	Rich Kiehl - Beta Systems
6018	Gross	D,F,G,8	Tag supports gross cents per share, gross percentage, and gross flat amounts	Kevin Bilello - Beta Systems
6019	GrossCode	D,F,G,8	Used to identify a gross code	Kevin Bilello - Beta Systems
6020	Syndicate	D,F,G,8	Used to identify a syndicate	Kevin Bilello - Beta Systems
6021	SyndicateTakedown	D,F,G,8	Used to identify a syndicate takedown	Kevin Bilello - Beta Systems
6022	TTORep	D,F,G,8	Used to identify a this time only rep	Kevin Bilello - Beta Systems
6023	RegwayAccountType	D,F,G,8	Used to identify a regular way account type	Kevin Bilello - Beta Systems
6024	SpecialTypingCode	D,F,G,8	Used to identify a special typing code. Repeating values are allowed for this tag. Values are to be delimited by space.	Kevin Bilello - Beta Systems
6025	OddLotDiffInd	D,F,G,8	Used to identify an odd lot differential	Kevin Bilello - Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
6026	SellerCode	D,F,G,8	Used to identify a seller code	Kevin Bilello - Beta Systems
6027	ReinvestCode	D,F,G,8	Used to identify a reinvest code	Kevin Bilello - Beta Systems
6028	IOE	D,F,G,8	Used to identify an investment objective exception	Kevin Bilello - Beta Systems
6029	OffsetCurrencyCode	D,F,G,8	Used to identify an offset currency code	Kevin Bilello - Beta Systems
6030	ConfirmNote	D,F,G,8	Used to identify a confirm note	Kevin Bilello - Beta Systems
6031	EnteringFirm	D,F,G,8,Q,9	Used to identify a entering firm entity which may be a correspondent or subsidiary	Kevin Bilello - Beta Systems
6032	UniqueTradeID	D,F,G,8,Q,9	Used to identify a trade unique id	Kevin Bilello - Beta Systems
6033	ConcessionType	8,Q	Specifies whether the concession amount is cents per share or percent	Kevin Bilello - Beta Systems
6034	ConcessionAmt	8,Q	Specifies the amount of concession.	Kevin Bilello - Beta Systems
6035	BondFactor	8,Q	Specifies a bond factor.	Kevin Bilello - Beta Systems
6036	FXCurrencyOffsetAmt	8,Q	Used to specify the full 'TO' currency amount in FX trades to eliminate rounding error and/or account for markup.	Rich Kiehl - Beta Systems
6037	OrderEnteredBy	D,8,G,F	Provides audit trail tracking who entered the order	Kevin Bilello - Beta Systems
6038	OrderEnteredTime	D,8,G,F	Provides audit trail tracking the time the order was entered	Kevin Bilello - Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
6039	OrderAcceptedBy	D,8,G,F	Provides audit trail tracking who accepted the order	Kevin Bilello - Beta Systems
6040	OrderAcceptedTime	D,8,G,F	Provides audit trail tracking the time the order was accepted	Kevin Bilello - Beta Systems
6041	NumberOfCxlReasons	8,Q	Indicates how many cancel rebill reasons are included on a message	Kevin Bilello - Beta Systems
6042	CxlReason	8,Q	Indicates the valid cancel reason (repeating tag)	Kevin Bilello - Beta Systems
6043	RebillValue	8,Q	Indicates corresponding rebill value for the cancel reason (repeating tag)	Kevin Bilello - Beta Systems
6044	CommissionScheduleOverride	8, Q	Used to override existing commission schedule	Kevin Bilello - Beta Systems
6045	AcceptedByDate	D, F, G, 8	Provides audit trail tracking what date an order was accepted.	Kevin Bilello - Thomson Beta Systems
6046	ALRXCode	Already Executed Code	A free form text field indicating that the order placed on a thrid party system has already been executed.	Rich Kiehl - Beta Systems
6047	LOD Indicator	8	Limit Order Display indicator	Rich Kiehl - Beta Systems
6048	VersusPurchaseSw	D,F,G,8	Indicates whether an order or execution event is versus purchase.	Kevin Bilello - Thomson Beta Systems
6049	OATSAcctType	ndicates the account type for which an order is placed based on OATS definitions	Valid Values: R = Retail - an order received for the account of an investor, including institutional orders W = Wholesale - an order received from another broker/dealer P = Proprietary - an order placed by a firm for a proprietary account	Rich Kiehl - Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
			E = Employee - an order received for the account of an employee or associated person of a member firm C = Combined - an order placed for more than one type of account.	
6050	BidPx2	S	The far leg bid in an FX swap	Matthew McNeil - Barclays Capital
6051	OfferPx2	S	This is the far leg offer for an FX swap	Matthew McNeil - Barclays Capital
6052	BidSize2	S	This is the far leg bid amount	Matthew McNeil - Barclays Capital
6053	OfferSize2	S	This is the far leg offer amount	Matthew McNeil - Barclays Capital
6054	SecondaryQty	8	This is the calculated side amount on an FX swap	Matthew McNeil - Barclays Capital
6055	SecondaryQty2	8	This is the second calculated side amount for an FX Swap	Matthew McNeil - Barclays Capital
6056	CombinedPointsBid	S	Used for the Bid side of pre-caluclated combined points for FX-Swaps	Sandeep Patel - Barclays Capital
6057	CombinedPointsOffer	S	Used for the Offer side of pre-caluclated combined points for FX-Swaps	Sandeep Patel - Barclays Capital
6058	WhoseError	8	Determines the source of the error for t+n cancel requests	Kevin Bilello - Thomson Beta Systems
6059	ErrorRequestor	8	Determines the requestor of the error for t+n cancel requests	Kevin Bilello - Thomson Beta Systems
6060	Time0			Vishal Sood - Credit Suisse First Boston

Tag	Field	FIX MsgTypes	Description	Created by
6061	ExecServProduct	D,E,G,8	(Char) – valid product code	Cindy Chan - Credit Suisse First Boston
6062	StartTime	D,E,G,8	Time of message transmission (always expressed in GMT)	Cindy Chan - Credit Suisse First Boston
6063	EndTime	D,E,G,8	Time of message transmission (always expressed in GMT)	Cindy Chan - Credit Suisse First Boston
6064	MaxPctVolume	D,E,G,8	(int)	Cindy Chan - Credit Suisse First Boston
6065	ExecutionStyle	D,E,G,8	(char)	Cindy Chan - Credit Suisse First Boston
6066	DisplaySize	D,E,G,8	(Qty)	Cindy Chan - Credit Suisse First Boston
6067	MinPctVolume	D,E,G,8	(int)	Cindy Chan - Credit Suisse First Boston
6068	LongMoneyLimit	D,E,G,8	Long exposure limit for pairs and portfolio trades	Bernard Baldwin - Credit Suisse First Boston
6069	ShortMoneyLimit	D,E,G,8	Short exposure limit for pairs and portfolio trades	Bernard Baldwin - Credit Suisse First Boston

Tag	Field	FIX MsgTypes	Description	Created by
6070	PriceMultiplier	D,E,G,8	Slope of the linear price constraint for pairs and portfolio trades	Bernard Baldwin - Credit Suisse First Boston
6071	PriceIntercept	D,E,G,8	Intercept of the linear price constraint for pairs and portfolio trades	Bernard Baldwin - Credit Suisse First Boston
6072	PortfolioTactic	D,E,G,8	Tactic for portfolio trades	Bernard Baldwin - Credit Suisse First Boston
6073	TrackingIndex	D,E,G,8	Tracking index	Bernard Baldwin - Credit Suisse First Boston
6074	StopLossLimit			Vishal Sood - Credit Suisse First Boston
6075	Time2			Vishal Sood - Credit Suisse First Boston
6076	Time3			Vishal Sood - Credit Suisse First Boston
6077	Time4			Vishal Sood - Credit Suisse First Boston
6078	Time5			Vishal Sood - Credit Suisse First Boston

Tag	Field	FIX MsgTypes	Description	Created by
6079	Time6			Vishal Sood - Credit Suisse First Boston
6080	Time7			Vishal Sood - Credit Suisse First Boston
6081	Time7.1			Vishal Sood - Credit Suisse First Boston
6082	Duration	D,E,G		Vishal Sood - Credit Suisse First Boston
6083	Time8			Vishal Sood - Credit Suisse First Boston
6084	Time9	D,E,G		Vishal Sood - Credit Suisse First Boston
6085	RegisteredRep	8, D, F, G	Rep related to a specific order or execution.	Kevin Bilello - Thomson Beta Systems
6086	PegMode	D,F,G,8	valid values: 1=Defensive, 2=Moderate, 3=Aggressive	Keir Wolfenden - UBS Warburg
6087	ReferencePrice	D,E,G,8	Arrival price for a strategy.	Sarah Bradley - UBS Investment Bank
6088	Algo tag 1	D,E		Vishal Sood - Credit Suisse First Boston

Tag	Field	FIX MsgTypes	Description	Created by
6089	Algo tag 2	D, E		Vishal Sood - Credit Suisse First Boston
6090	Also tag 3			Vishal Sood - Credit Suisse First Boston
6091	Algo tag 4			Vishal Sood - Credit Suisse First Boston
6092	Algo tag 5			Vishal Sood - Credit Suisse First Boston
6093	Algo tag 6			Vishal Sood - Credit Suisse First Boston
6094	Algo tag 7	D,E		Vishal Sood - Credit Suisse First Boston
6095	Algo tag 8			Vishal Sood - Credit Suisse First Boston
6096	Algo tag 9			Vishal Sood - Credit Suisse First Boston
6097	Algo tag 10	D, E		Vishal Sood - Credit Suisse First Boston

Tag	Field	FIX MsgTypes	Description	Created by
6098	BuytoCoverIndicator	D, E, G, H	Order is a Buy to cover	Vishal Sood - Credit Suisse First Boston
6099	test price	Price ranges: 0 -9		Mark Morcos - Merco, Inc.
6100	AdjBasePx	U	Adjusted Base Price	Georgia Bilis - The Nasdaq Stock Market
6101	Anonymity	U	Indicates wether a Firm wants to remain anonymous during order negotiations. Values are 'Y'- Yes, 'N'- No	Georgia Bilis - The Nasdaq Stock Market
6102	BcastFilterFlag	U	To be used for filtering unwanted messages when requesting to recover lost broadcast messages. Values Y/N	Georgia Bilis - The Nasdaq Stock Market
6103	BcastSeqNo	U	Sequence number for broadcast messages.	Georgia Bilis - The Nasdaq Stock Market
6104	ClosePxType	W	Type of Closing Price. Values: 1- Last executed price of morning session. 2- Last executed price of morining session's closing auction. 3- No trades during morning session (base price for reference). 4- Last execution price for day. 5- Last execution price of afternoon closing auction. 6- No trades during day (Price is used for reference).	Georgia Bilis - The Nasdaq Stock Market
6105	ExecObjType	H, 8	Further defines the type of execution report. Values: Q- Quote, O- Order, N- Negotiated, X- Exchange Reported, A- All	Georgia Bilis - The Nasdaq Stock Market
6106	IndexCMV	U	Adjusted base price market value.	Georgia Bilis - The Nasdaq Stock Market

Tag	Field	FIX MsgTypes	Description	Created by
6107	IndexID	U	Index identifier.	Georgia Bilis - The Nasdaq Stock Market
6108	IndexMode	6108	State of the Index. Values: O - Open, N - Normal, C - Closed	Georgia Bilis - The Nasdaq Stock Market
6109	IndexValue	U	Value of the Index.	Georgia Bilis - The Nasdaq Stock Market
6110	IndustryCode	d	Industry classification	Georgia Bilis - The Nasdaq Stock Market
6111	Margin	U, D, 8, d	Values: 0 - None, 1 - Buy, 2 - Sell, 3 - Both(buy and sell)	Georgia Bilis - The Nasdaq Stock Market
6112	MarketID	h, f, g, d, U	Identifier for a group of securities. Values: A - Group A, B - Group B, C- Group C, D - Group D.	Georgia Bilis - The Nasdaq Stock Market
6113	BookingRefID	BookingReport (UB)	Event reference for BookingReport	Wei Koek - TradeWeb
6114	Marketsection	d	Identifies section of market.	Georgia Bilis - The Nasdaq Stock Market
6115	MassCancelRequestType	U	Indicates type of mass cancel. Values: 1 - All orders for Firm, 2 - All orders for a Symbol, 3 - All orders for a ClientID, 4 - All orders for a Side, 5 - All orders for a Symbol and ClientID, 6 - All orders for a Symbol, ClientID and Side, 7 - All orders for a ClientID and Side, 8 - All orders for a Symbol and Side.	Georgia Bilis - The Nasdaq Stock Market

Tag	Field	FIX MsgTypes	Description	Created by
6116	MVEntryType	U	Type of Market Movement statistics. Values: 1 - Most advanced, 2 - Most declined, 3 - Most active by volume, 4 - Most active by value, 5 - Most active by number of trades, 6 - cumulative volume	Georgia Bilis - The Nasdaq Stock Market
6117	NetChg	U	Change of Index with reference to previous index value.	Georgia Bilis - The Nasdaq Stock Market
6118	NetChgDirection	U	Indicates the direction of the NetChg. Values: 0 - Plus tick, 1 - Zero Plus Tick, 2 - Minus Tick, 3 - Zero Minus Tick, 4 - No change.	Georgia Bilis - The Nasdaq Stock Market
6119	NetPctChg	W, U	Percentage value of the net change.	Georgia Bilis - The Nasdaq Stock Market
6120	NoMQEntries	U	Count of market quote entries to follow.	Georgia Bilis - The Nasdaq Stock Market
6121	NoMVEntries	U	Count of Market Movement entries to follow.	Georgia Bilis - The Nasdaq Stock Market
6122	Notes	U, 8	To be used for additional information.	Georgia Bilis - The Nasdaq Stock Market
6123	OrdFillType	D	Used to further describe OrdType. Values: 0 - Partial Fill, 1 - Immediate of Cancel	Georgia Bilis - The Nasdaq Stock Market
6124	OrdStatusRequestType	H	Defines the search criteria. Values: 0 - ClOrdID, 1 - By Symbol and Side, 2 - By Symbol, 3 - All.	Georgia Bilis - The Nasdaq Stock Market

Tag	Field	FIX MsgTypes	Description	Created by
6125	OrigBidSize	S	The original buy side quantity of the quote as known to a Firm when sending a modification request.	Georgia Bilis - The Nasdaq Stock Market
6126	OrigLeavesQty	G	The original quantity of the order as known to the user when sending a modification request.	Georgia Bilis - The Nasdaq Stock Market
6127	OrigOfferSize	S	The original price of the order as known to the firm when sending a modification request.	Georgia Bilis - The Nasdaq Stock Market
6128	OrigPrice	G	The original price of the order as known to the firm when sending a modification request.	Georgia Bilis - The Nasdaq Stock Market
6129	ParValue	d		Georgia Bilis - The Nasdaq Stock Market
6130	PrevSesID	h, f	Id of previous trading session.	Georgia Bilis - The Nasdaq Stock Market
6131	PxPctFlag	8	Values: P - Privious price, N - None.	Georgia Bilis - The Nasdaq Stock Market
6132	QuoteAction	S, U	Describes the quote action to be taken. Values: A - Add, M-Modify, D - Delete.	Georgia Bilis - The Nasdaq Stock Market
6133	QuoteRefID	S, B, A, Z	Quote Identifier assigned by the exchange.	Georgia Bilis - The Nasdaq Stock Market

Tag	Field	FIX MsgTypes	Description	Created by
6134	QuoteStatusReqType	A	Defines search criteria for quotes. Values: 0 - QuoteID and Side, 1- Symbol and Side, 2 - Side, 3 - All.	Georgia Bilis - The Nasdaq Stock Market
6135	ReplyMsgCount	U	Total count of messages making up reply.	Georgia Bilis - The Nasdaq Stock Market
6136	ReqID	U, a, H, 8	Unique Id for the request assigned by requesting party.	Georgia Bilis - The Nasdaq Stock Market
6137	ThinlyTradedFlag	d	Values: Y - Yes, N - No.	Georgia Bilis - The Nasdaq Stock Market
6138	TickSize	d	Minimum permitted price change.	Georgia Bilis - The Nasdaq Stock Market
6139	TotalNumOfTrades	W, U	Total number of trades.	Georgia Bilis - The Nasdaq Stock Market
6140	TotalTurnover	W	Total turnover.	Georgia Bilis - The Nasdaq Stock Market
6141	TradeQty	8	Executed trade quantity.	Georgia Bilis - The Nasdaq Stock Market
6142	TradeTypeFlag	8	Modifier flag. Values: V - VWAP, N - None.	Georgia Bilis - The Nasdaq Stock Market

Tag	Field	FIX MsgTypes	Description	Created by
6143	TradeValue	U	Trade Value.	Georgia Bilis - The Nasdaq Stock Market
6144	RejectQty	Execution Report	Willl contain the quantity that was rejected	Georgia Bilis - The Nasdaq Stock Market
6145	OrigBidPx	Quote	The current price of the Bid side of the Quote	Lakshminarasimhan Rajabather - SSI Technologies
6146	OrigBidPx	Quote	The current price of the Bid side of the Quote	Lakshminarasimhan Rajabather - SSI Technologies
6147	OrigOfferPx	Quote	The current price of the Offer side of the Quote	Lakshminarasimhan Rajabather - SSI Technologies
6148	ExpiryDuration	Order Negotiation (User Defined)	Duration for the validity of the Negotiated Order. Specified in minutes. If not specified (or) greater than market's default value, set to market's default value.	Lakshminarasimhan Rajabather - SSI Technologies
6149	EndOfBatch	Security Status	Tag to indicate the end of a sequence of Security Status messages	Shirin Baluch - Dresdner Kleinwort Wasserstein
6150	QSBaseBidPx	Quote	Shows the market/VWAP bid price in the instrument currency	Shirin Baluch - Dresdner Kleinwort Wasserstein
6151	QSBaseOfferPx	Quote	Shows the market/VWAP offer price in the instrument currency	Shirin Baluch - Dresdner Kleinwort Wasserstein

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6152	StaticRefPx	Market Data - Snapshot/Full Refresh		Lakshminarasimhan Rajabather - SSI Technologies
6153	OwnerTraderID	Execution Report	Identifies the owner of the Order/Quote. Used when sending duplicate confirmations for execution, cancellation and expiry.	Lakshminarasimhan Rajabather - SSI Technologies
6154	SecurityHaltType	Security Status	Describes the type of Security Halt: N - Normal, D - Dynamic, S - Static	Lakshminarasimhan Rajabather - SSI Technologies
6155	OwnerTraderID		Used to indicate the owner of the business object	Lakshminarasimhan Rajabather - SSI Technologies
6156	SubjectID		Indicates the ID of the subject that is being disseminated in the message.	Lakshminarasimhan Rajabather - SSI Technologies
6157	AgreeDateTime	Execution Report	Used to indicate the Date and Time at which a Trade Report was agreed upon, between the Member Firm and its Client	Lakshminarasimhan Rajabather - SSI Technologies
6158	QBroker	Quote Broker	For FIX4.2 , provides the broker that supplied or rejected the Quote. Replaced by PartyIDs in FIX4.3	Rohit Lad - Dresdner Kleinwort Wasserstein
6159	AvgPx2	8,	Average Price of the far leg of a swap	Claire Williams - Bank of America
6160	LastPx2	8	Price of the far leg of a swap	Claire Williams - Bank of America
6161	LastSpotRate2	8	Spot Rate of the far leg of a swap	Claire Williams - Bank of America
6162	BidSpotRate2	s,8	Bid Spot Rate of the far leg of a swap	Claire Williams - Bank of America

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6163	OfferSpotRate2	S,8	Offer Spot Rate of the far leg of a swap	Claire Williams - Bank of America
6164	LeavesQty2	8	Leaves Quantity of the far leg of a swap	Claire Williams - Bank of America
6165	CumQty2	8	the deal amount (order quantity) of a far leg of a swap.	Claire Williams - Bank of America
6166	USDEquiv	8	USD Equivalent of the dealt currency	Claire Williams - Bank of America
6167	USDEquiv2	8	USD Equivalent of the dealt currency for the far leg for Swaps	Claire Williams - Bank of America
6168	Effective Time	D,E,8,G	For clients prior to FIX4.2 to indicate the effective time. Requested execution Start date/time – UTC date/time yyyymmddhhmmss	Roseate L. Wagner - Merrill Lynch
6169	DisseminationTime	8	Time of trade dissemination, for trades which dissemination is delayed.	Juliette Vignola - Nasdaq/OMX
6170	FracToTrade	D,E,F,G	Fraction to Trade (Int)	Charlotte Copper - ABN AMRO
6171	Strategy Style	D,E,F,G	1 = Risk Aversion, 10 =Market Impact (int)	Charlotte Copper - ABN AMRO
6172	MaxCostFromStrike	D,E,F,G	Maximum cost from strike in basis points (int)	Charlotte Copper - ABN AMRO
6173	ABNCust1	D,E,F,G		Charlotte Copper - ABN AMRO
6174	ABNCust2	D,E,F,G		Charlotte Copper - ABN AMRO
6175	ABNCust	D,E,F,G		Charlotte Copper - ABN AMRO

Tag	Field	FIX MsgTypes	Description	Created by
6176	EstimatedAmount	float	Teleinvest Custom Tag : Order Estimated Amount	Sorin Benea - Teleinvest SA
6177	TiCustom2	float	Teleinvest Custom Tag	Sorin Benea - Teleinvest SA
6178	TiCustom3	float	Teleinvest Custom Tag	Sorin Benea - Teleinvest SA
6179	TiCustom4	float	Teleinvest Custom Tag	Sorin Benea - Teleinvest SA
6180	AMSessionPercent	float	Percentage of total quantity to be traded in the AM session.	Peter Murray - UBS
6181	OnAMOpenPercent	float	Percentage of total quantity to be sent on AM Open.	Peter Murray - UBS
6182	OnPMOpenPercent	float	Percentage of total quantity to be sent on PM Open.	Peter Murray - UBS
6183	MaxPriceLevels	int	Maximum number of price levels	Peter Murray - UBS
6184	MaxOrdersPerLevel	int	The maximum number of orders that can be placed at any one price level	Peter Murray - UBS
6185	QtyRandomizationPercent	float	A randomization percentage	Peter Murray - UBS
6186	MaxTimeDelay	int	Maximum delay in seconds	Peter Murray - UBS
6187	StrategyComponent	D,F,G,8	Base strategy identifier	Keir Wolfenden - UBS Investment Bank
6188	CompletionPrice	D,F,G,8	Price at which a strategy should become aggressive enough to complete	Keir Wolfenden - UBS Investment Bank

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6189	MOCType	D,F,G,8		Keir Wolfenden - UBS Investment Bank
6190	MOCPercent	D,F,G,8		Keir Wolfenden - UBS Investment Bank
6191	DarkOnlyIndic	D,F,G,8		Keir Wolfenden - UBS Investment Bank
6192	TriggerPrice	D,F,G,8		Keir Wolfenden - UBS Investment Bank
6193	HomeCcyEquivQty	8	Home Ccy Equivalent Quantity	Claire Williams - Bank of America
6194	HomeCcyEquivRte	8	Home CCY Equivalent Rate	Claire Williams - Bank of America
6195	HomeCcyEquivQty2	8	Home CCY Equivalent Quantity for the Far leg of a swap	Claire Williams - Bank of America
6196	HomeCcyEquivRte2	8	Home Ccy Equivalent Rate for the far leg of a swap	Claire Williams - Bank of America
6197	HomeCcy	8	Home currency	Claire Williams - Bank of America
6198	BlockPrice	D,F,G,8		Keir Wolfenden - UBS Investment Bank
6199	IOCIndic	D,F,G,8		Keir Wolfenden - UBS Investment Bank

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6200	MSCI	IOI & Advert	MSCI Industrial Classification Code of the instrument defined in Tag 48 SecurityID.	Gordon Mitchell - Reuters Ltd
6201	FTSEIntl	IOI & Advert	FTSE International Industrial Classification Code of the instrument defined in Tag 48 SecurityID.	Gordon Mitchell - Reuters Ltd
6202	DJSTOXX	IOI & Advert	Dow Jones STOXX Industrial Classification Code of the instrument defined in Tag 48 SecurityID.	Gordon Mitchell - Reuters Ltd
6203	FixingDate	8	The fixing date of a non-deliverable forward (NDF) trade.	Scott Grunert - Velocity Systems Ltd
6204	TimestampOwn	8		Juliette Vignola - Nasdaq/OMX
6205	TimestampCounterpart	8		Juliette Vignola - Nasdaq/OMX
6206	InternalExternal	8	Used to designate whether a trade being reported was executed on the exchange it is being reported to (Internal) or another exchange (External).	Juliette Vignola - Nasdaq/OMX
6207	TradeCancelTime	8		Juliette Vignola - Nasdaq/OMX
6208	MDSecondaryCustomerSize	W, X	Customer quantity included in an order book entry. Only required if there are two customer categories for which the quantities have to be shown separately (see also 6709 MDCustomerSize)	Hanno Klein - Deutsche Börse Systems
6209	ClRefID	8, 9, D, F, AB, AC	A client specified free format string reference field supplied on the order and echoed back on execution reports or cancel rejects.	Jeremy Sutton - Patsystems llc
6210	RawPrice	Order entry & report	A natively entered Limit price from the source system that is passed onwards to the exchange without change. Used where price conversion and validation is not required because it might cause trailing/leading zeroes to be dropped.	Jeremy Sutton - Patsystems llc

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6211	RawStopPx	orders	As per 6210 only for Stop price.	Jeremy Sutton - Patsystems llc
6212	RawLegPrice	orders	As per 6210 but for leg prices in multi-leg orders.	Jeremy Sutton - Patsystems llc
6213	RawLastPx	orders	as per 6210 only for trade fill price	Jeremy Sutton - Patsystems llc
6214	ESAReference	orders	Exchange adapter reference field, for passing things like ClOrdId or OrderId or other order reference codes.	Jeremy Sutton - Patsystems llc
6215	TenorValue	D, R, 8, AE	Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order. Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year	Jack Utley - Barclays Capital
6216	TenorValue2	D, R, 8, AE	Secondary TenorValue for Swaps. Used in FX and Commodoties Orders and Executions in conjunction with SettlDate to identify the timebucket of the original order. Valid Values: SP = Spot, SN = Spot Next, ON = Overnight, TN = Tomorrow Next, 1W = 1 Week, 2W = 2 Weeks, 3W = 3 Weeks, 1M = 1 Month, 2M = 2 Months, 3M = 3 Months, 6M = 6 Months, 1Y = 1 Year	Jack Utley - Barclays Capital
6217	OrderChangeSourceID	D,G,F,8	Order change source ID	Kevin Bilello - Thomson Beta Systems
6218	ExecChangeSourceID	D,G,F,8	Execution Change Source ID	Kevin Bilello - Thomson Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
6219	APIMuser	NewOrderSingle, Cancel/Replace	Contains the Liffe APIM user code for black box user recognition.	Jeremy Sutton - patsystems
6220	ICSNearLeg	New Order Single, Cancel/Replace	Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4	Jeremy Sutton - patsystems
6221	ICSFarLeg	New Order Single, Cancel/Replace	Specifially to handle the Liffe & eCBOT Inter Commodity Spread near and far leg pricing. For normal multi-leg orders use the NoLegs repeating group in FIX.4.4	Jeremy Sutton - patsystems
6222	% Volume Overrides	D, E, G, 8	Text field. Allows entry of multiple % volume Targets.	Alvin Mullan - UBS Investment Bank
6223	NoUnderlyingReinvCoupon		Repeating group count. Number of coupon reinvestments. Part of group (6223-6226)	Angus Ip - Bloomberg L.P.
6224	UnderlyingReinvCouponDate		Coupon reinvestment date. Part of group (6223-6226)	Angus Ip - Bloomberg L.P.
6225	UnderlyingReinvCouponRate		Rate at which the coupon is reinvested. Part of group (6223-6226)	Angus Ip - Bloomberg L.P.
6226	UnderlyingReinvCouponAmt		Coupon reinvestment amount. Part of group (6223-6226)	Angus Ip - Bloomberg L.P.
6227	DisplayRange	8, AB, AC, D, E, G, s, t	Used with MaxFloor for reserve orders. Randomises the quantity to replenish to to within 'DisplayRange' of the MaxFloor. (For example, a MaxFloor of 2000 shares and a DisplayRange value of 200 will replenish to anything from 1800 to 2200 shares.)	Tim Billinge -
6228	CompletionIndicator	<all responses to requests>	Boolean. Indicates whether current response is the last message triggered by a single request.	Hanno Klein - Deutsche Börse Systems

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6229	RequestCountIndicator	<all responses to requests>	Conveys impact of current response to the number of outstanding requests in the context of a throttle mechanism. 0 = Message counter unchanged (default), 1 = Message counter decreased.	Hanno Klein - Deutsche Börse Systems
6230	BlackoutStart	NewOrderSingle, ExecutionReport	Data type: UTCTimeOnly. Beginning of period of time of business day within which order should not be executed.	Andrey Nartov - Deutsche Bank
6231	BlackoutEnd	NewOrderSingle, ExecutionReport	Data type: UTCTimeOnly. End of period of time of business day within which order should not be executed.	Andrey Nartov - Deutsche Bank
6232	OrderTTL	NewOrderSingle, ExecutionReport	Data type: int. Number of milliseconds within which exchange can try to execute order again, if it failed on previous attempt.	Andrey Nartov - Deutsche Bank
6233	OrdStatusReqID	H, 8	Data type: String. For FIX 4.3. Can be used to uniquely identify a specific Order Status Request message.	Andrey Nartov - Deutsche Bank
6234	NoChildMsgs	int	Generic field to describe number of nested child messages within a parent.	P Basu -
6235	Risk Aversion		Risk Aversion Parameter	Kevin Skorzewski - Bear Stearns & Co.
6236	Dollar Neutrality Limit		Dollar neutrality limit	Kevin Skorzewski - Bear Stearns & Co.
6237	Ratio Neutrality Limit		Ratio neutrality limit in percent	Kevin Skorzewski - Bear Stearns & Co.
6238	Beta Neutrality Limit		beta neutrality limit in dollars	Kevin Skorzewski - Bear Stearns & Co.
6239	Spread Formula		Int Value	Kevin Skorzewski - Bear Stearns & Co.

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6240	Spread		Float Value	Kevin Skorzewski - Bear Stearns & Co.
6241	Order Ratio		Decimal value	Kevin Skorzewski - Bear Stearns & Co.
6242	Max Shares		Int Value	Kevin Skorzewski - Bear Stearns & Co.
6243	Spread Type		Int Value	Kevin Skorzewski - Bear Stearns & Co.
6244	Bid Difference		Double Value	Kevin Skorzewski - Bear Stearns & Co.
6245	Ask Difference		Double Value	Kevin Skorzewski - Bear Stearns & Co.
6246	MktTickSizeRatio		Double Value	Kevin Skorzewski - Bear Stearns & Co.
6247	LmtTickSizeRatio		Double Value	Kevin Skorzewski - Bear Stearns & Co.
6248	Cash		Risk Arb Cash Value	Kevin Skorzewski - Bear Stearns & Co.
6249	Dollar Neutral		Boolean Value	Kevin Skorzewski - Bear Stearns & Co.
6250	ConfigSet			John Prewett - Lava Trading
6251	RefreshQty			John Prewett - Lava Trading
6252	PriceInstruction			John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
6253	PriceOffset			John Prewett - Lava Trading
6254	StartTime			John Prewett - Lava Trading
6255	EndTime			John Prewett - Lava Trading
6256	Duration			John Prewett - Lava Trading
6257	WorkDuration			John Prewett - Lava Trading
6258	Strategy			John Prewett - Lava Trading
6259	MinPctVol			John Prewett - Lava Trading
6260	MaxPctVol			John Prewett - Lava Trading
6261	ExecutionStyle			John Prewett - Lava Trading
6262	PriceBenchmark			John Prewett - Lava Trading
6263	CancelPrice			John Prewett - Lava Trading
6264	ToleranceLimit1			John Prewett - Lava Trading
6265	ToleranceLimit2			John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
6266	ToleranceLimit3			John Prewett - Lava Trading
6267	NearFwdPoints	W, 8	Forward Points of a Forward Outright trade or on the near leg of a Swap trade.	Dmitry Gundorov - Deutsche Bank
6268	FarFwdPoints	W, 8	Forward Points on the far leg of a Swap trade.	Dmitry Gundorov - Deutsche Bank
6269	SwapPoints	W, 8	Swap Points	Dmitry Gundorov - Deutsche Bank
6270	WouldDark		Y/N. Indicates that the user is willing to override any previous schedule or volume constraints on their Algo order if liquidity can be sourced from a dark pool.	Miles Dugmore -
6271	AlgorithmicField1			John Prewett - Lava Trading
6272	AlgorithmicField2			John Prewett - Lava Trading
6273	AlgorithmicField3			John Prewett - Lava Trading
6274	AlgorithmicField4			John Prewett - Lava Trading
6275	AlgorithmicField5			John Prewett - Lava Trading
6276	AlgorithmicField6			John Prewett - Lava Trading
6277	AlgorithmicField7			John Prewett - Lava Trading
6278	AlgorithmicField8			John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
6279	AlgorithmicField9			John Prewett - Lava Trading
6280	AlgorithmicField10			John Prewett - Lava Trading
6281	AlgorithmicField11			John Prewett - Lava Trading
6282	AlgorithmicField12			John Prewett - Lava Trading
6283	AlgorithmicField13			John Prewett - Lava Trading
6284	AlgorithmicField14			John Prewett - Lava Trading
6285	AlgorithmicField15			John Prewett - Lava Trading
6286	BrokerOrderReceiveTime	D;G;F	OATS v3 tag indicating the time the broker first received the order from the customer. This field is of type UTCTimeStamp.	John Prewett - Lava Trading
6287	CustomerDirectedOrder	D;G	OATS v3 tag indicating if the customer directed this order to a specific execution venue (Y) or not (N). This field is of type Boolean.	John Prewett - Lava Trading
6288	DeskSpecialHandlingCode	D, 8, F, G	OATS v3 field for Desk Special Handling Code. Values are: 'FOK', 'AON', 'NH', 'IOC', 'MAO', 'LOC', 'MAC', 'MOO', 'MOC', 'OVD', 'SCL', 'WRK', 'PEG', 'MQT', 'TS', 'RSV', 'IO', 'LOO','E.W', 'S.W', 'CNH', 'ADD', 'TMO', or 'DIR'. Case sensitive, must be capital letters.	Christopher Acton - Sungard Trading Systems
6289	ManualOrderIndicator	D; G;	ManualOrderIndicator=Y signifies that the order was entered manually. ManualOrderIndicator=N signifies that the order was entered electronically. If this field is missing, it should be	John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
			assumed that the order was not manually entered. This field is of type Boolean.	
6290	Active		Boolean value, active or not	Kevin Skorzewski - Bear Stearns & Co.
6291	VenueReferenceID	8	Reference number for executions that result from orders that are routed to a secondary destination. Will be sent when order status is 1 or 2.	Christopher Acton - Sungard Brass
6292	LastMkt2	8	The real venue where the fill executed.	John Prewett - Lava Trading
6293	UnderlyingStartAcrdIntAmt		Underlying accrued interest amount at settlement	Angus Ip - Bloomberg L.P.
6294	UnderlyingEndAcrdIntAmt		Underlying accrued interest amount at termination	Angus Ip - Bloomberg L.P.
6295	Discretion	D, E, G, 8	To apply discretion to the placement of large orders in open and closing auction strategies.	Alvin Mullan - UBS Investment Bank
6296	WouldIfNat	D, E, G, 8	Parameter to control crossing of the order quantity relative to the target execution of the strategy.	Alvin Mullan - UBS Investment Bank
6297	ResetEligibleVolOnAmend	D,G,8		sunilkumar T M - UBS
6298	CountEligibleVolInLimitPx	D,G,8		sunilkumar T M - UBS
6299	RetainVolumeCountHistory	D,G,8		sunilkumar T M - UBS
6300	UnderlyingLowerRange	D, G	The lower range of the underlying price	Keir Wolfenden - UBS Investment Bank

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6301	UnderlyingUpperRange	D, G	The upper range of the underlying price	Keir Wolfenden - UBS Investment Bank
6302	SliceMethod	D, G	Slice Method	Keir Wolfenden - UBS Investment Bank
6303	MaxSliceSize	D, G	Maximum contracts per slice	Keir Wolfenden - UBS Investment Bank
6304	TimeInterval	D,G	Integer. This integer will indicate time in seconds. Trade X number of calls/puts at defined N secs timeinterval between start and endtimes.	Rajarshi Ghosh -
6305	Delta	D, G	Value between 0 and 1 to 2 dp	Keir Wolfenden - UBS Investment Bank
6306	SpotReference	D, G	Reference for Spot used in a delta calculation	Keir Wolfenden - UBS Investment Bank
6307	SweepLevel	D, G	Depth under the NBBO	Keir Wolfenden - UBS Investment Bank
6308	Tactic	D,F,G,8	Underlying tactic to be applied	Keir Wolfenden - UBS Investment Bank
6309	Bias	D, G	percentage value	Keir Wolfenden - UBS Investment Bank
6310	BidPriceImpAmount	Quote	Amount by which the BidPx has been improved.	Robert Jones - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6311	OfferPriceImpAmount	Quote	Amount by which the OfferPx has been improved.	Robert Jones - Merrill Lynch
6312	Tolerance	D, G	Percentage value	Keir Wolfenden - UBS Investment Bank
6313	UnderlyingAlgo	D, G	Base strategy identifier	Keir Wolfenden - UBS Investment Bank
6314	Portfolio Style	D,F,G,8	Indicates the type of portfolio to be traded	Keir Wolfenden - UBS Investment Bank
6315	AlgoParameter	D, G	Reserved for future use.	Manju Swamy -
6316	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6317	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6318	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6319	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6320	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6321	OldRiskClass	String	Old Risk Class for allocation	P Basu -

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6322	RiskClass	String	Risk class for a trade	P Basu -
6323	StartTime	D, G	The time at which the order becomes active. StartTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone.	Manju Swamy - Capital Institutional Services
6324	EndTime	D, G	The time by which an order must be completed. EndTime contains a date and time component that must be specified in 24-hour clock format (YYYYMMDDHH:MM:SS) and must use GMT time zone. StartTime < EndTime.	Manju Swamy - Capital Institutional Services
6325	ExecutionStyle	D, G	This parameter tells the engine how aggressively to work. Valid values include: P = Passive N = Normal A = Aggressive	Manju Swamy - Capital Institutional Services
6326	Start%Volume	D, G	The target percentage of volume that the algorithm will attempt to achieve at/or around the Benchmark price. Valid values: 0-100.	Manju Swamy - Capital Institutional Services
6327	Min%Volume	D, G	The minimum % of volume the algorithm will try to achieve. Valid values: 0-100. Min%Volume < Max%Volume.	Manju Swamy - Capital Institutional Services
6328	Max%Volume	D, G	The maximum % of volume the algorithm will try to achieve. Valid values: 0-100. Min%Volume < Max%Volume.	Manju Swamy - Capital Institutional Services
6329	Target%Volume	D, G	Specifies the rate at which the order will be filled which affects the duration of the order and, ultimately, the end time of the order.	Manju Swamy - Capital Institutional Services
6330	MinReqComp	D, G	The minimum percentage of the order that must be completed by EndTime.	Manju Swamy - Capital Institutional Services

Tag	Field	FIX MsgTypes	Description	Created by
6331	WouldIfGood	D, G	When the “I Would price” is triggered, attempt to get done within the specified "I Would" limit.	Manju Swamy - Capital Institutional Services
6332	DisplaySize	D, G	The number of shares displayed to the market. The value should not be less than 100 shares or over the order quantity.	Manju Swamy - Capital Institutional Services
6333	RiskAversion	D, G	Controls the trading style for the order on a scale of 1 (passive) - 10 (aggressive). The higher the number the faster the order will trade. Valid values 1-10.	Manju Swamy - Capital Institutional Services
6334	ExecutionView	D, G	Reflects the trader’s view of how he wants the algorithm to behave when the securities price moves favorable or unfavorable relative to the order. Valid values include: 1=Reversion 2=Symmetrical 3=Breakout 4=Collar	Manju Swamy - Capital Institutional Services
6335	AlgoParameter	D, G	Reserved for future use.	Manju Swamy - Capital Institutional Services
6336	Trading Session ID		adoption of tag336 in FIX4.2	Roseate Wagner - Merill Lynch
6337	SessionType	D,F,G,8	Session type (Open or Close) defined in the Trading Session ID	Keir Wolfenden - UBS Investment Bank
6338	ExecutionID			Kunihiko Saito - INTERTRADE Co., Ltd.
6339	OrderStartTime			Kunihiko Saito - INTERTRADE Co., Ltd.

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6340	QtyLimitRelease		0:no limit release 9:limit release	Kunihiko Saito - INTERTRADE Co., Ltd.
6341	ReplacePrice		0:no replace 1:replace	Kunihiko Saito - INTERTRADE Co., Ltd.
6342	ReplaceOrderQty		0:no replace 1:replace	Kunihiko Saito - INTERTRADE Co., Ltd.
6343	ReplaceCashMargin		0:no replace 1:replace	Kunihiko Saito - INTERTRADE Co., Ltd.
6344	ReplaceOrderCapacity		0:no replace 1:replace	Kunihiko Saito - INTERTRADE Co., Ltd.
6345	ReplaceTimeInForce		0:no replace 1:replace	Kunihiko Saito - INTERTRADE Co., Ltd.
6346	TimeInExecution		0:Continuous 2:Opening 7:Closing D:Proportional Distribution	Kunihiko Saito - INTERTRADE Co., Ltd.
6347	CounterpartyCompID			Kunihiko Saito - INTERTRADE Co., Ltd.
6348	OnlineStartTime			Kunihiko Saito - INTERTRADE Co., Ltd.

Tag	Field	FIX MsgTypes	Description	Created by
6349	OnlineCloseTime			Kunihiko Saito - INTERTRADE Co., Ltd.
6350	TickRule	D	up tick/down tick rules.	Daniel Graham - P E Lynch
6351	Position	D	0 = Long, 1 = Short	Daniel Graham - P E Lynch
6352	AutoHedgePrice	D	Auto Option Hedge Price	Daniel Graham - P E Lynch
6353	RehedgePercent	D	Percentage to rehedge	Daniel Graham - P E Lynch
6354	StrikePrice	D	0 = CLOSE, 2 = ARRIVAL	Daniel Graham - P E Lynch
6355	UpperPricePct	D	Dispersal Upper Limit	Daniel Graham - P E Lynch
6356	LowerPricePct	D	Dispersal Percentage	Daniel Graham - P E Lynch
6357	TrackSecurity	D	Other Equity to track with this order	Daniel Graham - P E Lynch
6358	TrackUpperPct	D	Dispersion Percentage	Daniel Graham - P E Lynch
6359	TrackLowerPct	D	Dispersion Percentage	Daniel Graham - P E Lynch
6360	Sector	D	Sector to track	Daniel Graham - P E Lynch
6361	SectorUpperPct	D	Dispersion Percentage	Daniel Graham - P E Lynch

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6362	SectorLowerPct	D	Dispersion Percentage	Daniel Graham - P E Lynch
6363	Index	D	Index to track	Daniel Graham - P E Lynch
6364	IndexUpperPct	D	Dispersion Percentage	Daniel Graham - P E Lynch
6365	IndexLowerPct	D	Dispersion Percentage	Daniel Graham - P E Lynch
6366	TrackUpperSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6367	TrackLowerSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6368	SectorUpperSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6369	SectorLowerSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6370	IndexUpperSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6371	IndexLowerSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6372	HighLimitSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6373	LowLimitSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6374	UpperPricePctSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch

Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)
Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6375	LowerPricePctSIT	D	1 = Switch If Touched (tm)	Daniel Graham - P E Lynch
6376	BasketName	D	Name of Basket to which order belongs.	Daniel Graham - P E Lynch LLP
6377	Slices	D	Number of equal-sized sub orders to trade a TIME_SLICE order in.	Daniel Graham - P E Lynch LLP
6378	BLPProgType	D AE 8	Security Program Type	Sheetal Chainraj - Bloomberg L.P
6379	AdjustedEndCash		Ending cash consideration of a financing deal on the EndDate(917) adjusted for coupon and interest payments to the collateral holder.	Angus Ip - Bloomberg L.P.
6380	NonMemberAffiliate	execution	Indicates that the execution is on behalf of a non-member affiliate.	Marie Mouser - Thomson Rueters
6381	EnteringSubsidiary	execution	Identifies the subsidiary firm associated with the execution.	Marie Mouser - Thomson Rueters
6382	BuyTradeControlNumber	8	Used for Nordic Trade Reporting, this tag will carry the trade control number for the buy side of the trade.	Juliette Vignola - Nasdaq/OMX
6383	SellTradeControlNumber	8	Used for Nordic Trade Reporting, this tag will carry the trade control number for the sell side of the trade.	Juliette Vignola - Nasdaq/OMX
6384	CalcAgentLocation	String	Calcution Agent Location	Jayaprakash Katari - Bloomberg
6385	MatrixAgreementType	String	Matrix Agreement Type	Jayaprakash Katari - Bloomberg
6386	QtyVariance	8	Variance of a REPO trade, expressed as quantity of trade size.	Wei Koek - TradeWeb

Formatted: German (Germany)

Formatted: German (Germany)

Formatted: German (Germany)

Tag	Field	FIX MsgTypes	Description	Created by
6387	Peg Difference	4.0	Allows a 4.0 session to send equivalent of a 4.2 tag: 211=Peg Difference	Denise Timmons - Fidelity Capital Markets
6388	Discretion Instruction	4.0	Allows a 4.0 session to send the 4.2 tag 388. Data type = Integer Required field = no Valid Values: 0=Related to displayed price 1=Related to market price 2=Related to primary price 4=Related to midpoint price 5=Related to trade price	Denise Timmons - Fidelity Capital Markets
6389	Discretion Offset	4.0	Alls a 4.0 session to send a 4.3 tag. Data type = Number Required field = N Valid Values = amount =/- Whole nnumber portion = dollars, deciaml portion = cents, max two decimal places	Denise Timmons - Fidelity Capital Markets
6390	MDReqRejReason	Market Data Request Reject	= 100 - Other	Michael Merold - ICAP
6391	PriceType	Security Definition	= 100 – Fractions (in Two-Fifty Sixths)	Michael Merold - ICAP
6392	SecurityTradingStatus	Security Status	= 100 – Order entry session for repo cross = 101 – Position scrubbing session for repo cross = 102 – Position scrubbing session for repo cross = 103 – Closing session for repo cross = 104 - Suspended	Michael Merold - ICAP
6393	NewSubRank	Security List	Specifies the current sub rank of the security (for display ordering purposes).	Michael Merold - ICAP
6394	PreviousSubRank	Security List	Specifies the previous sub rank of a security. Applicable if the sub rank of the security changes.	Michael Merold - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
6395	SourceIP	various	Optional field for source IP address identification and auditing perposes.	Michael Merold - ICAP
6396	RejectCode		To specify reject reason in user-defined FIX message types	Lalin Dias - Millennium Information Technologies
6397	OtherParty	8,s	ITM of the trader for the matching half trade submitted separately	Marc Abend - NYSE Euronext
6398	StreamingQuoteTime	R	Used for enabling/disabling FX mkt data	Steven Tong -
6399	AccountCode	D, s, E, I, 8	Type of Account	Marc Abend - NYSE Euronext
6400	MLBenchmarkPrice	D,E,8,G	ML Benchmark Price	Roseate L. Wagner - Merrill Lynch
6401	MLExecService	D,E,8,G	ML Execution Service	Roseate L. Wagner - Merrill Lynch
6402	MLGuarant	D,E,8,G	ML Guaranteed Indicator Y - Guaranteed Price N - Not Guaranteed	Roseate L. Wagner - Merrill Lynch
6403	MLMaxParticipate	D,E,8,G	ML Maximum Participation % Max % market volume to participate in execution of order nnn (0-100)	Roseate L. Wagner - Merrill Lynch
6404	MLTargetParticipate	D,E,8,G	ML Minimum Participation % Min % market volume to participate in execution of order nnn (0-100)	Roseate L. Wagner - Merrill Lynch
6405	MLPrimaryFlag	D,E,8,G	ML Primary or Composite flag P – Primary C -Composite (Default = Primary)	Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6406	MLPlanning	D,E,8,G	ML Planning indication	Roseate L. Wagner - Merrill Lynch
6407	MLOrderCompletionInstr	D,E,8,G	ML Order Completion Instruction 1 - Trade to Completion 2 - Leave Residual	Roseate L. Wagner - Merrill Lynch
6408	MLRiskFactor	D,E,8,G	ML Benchmark Rick Factor	Roseate L. Wagner - Merrill Lynch
6409	ML Special Order Type	D,E,8,G	Extensions to the FIX Ordertype fields to support various ECN order types.	Roseate L. Wagner - Merrill Lynch
6410	ML Speed Price	D,E,8,G	Target Price for Speed trading	Roseate L. Wagner - Merrill Lynch
6411	ML Speed Target Percent	D,E,8,G	Target Percent for speed trading	Roseate L. Wagner - Merrill Lynch
6412	ML Execution Instruction	D,E,8,G	This tag can contain multiple instructions, space delimited	Roseate L. Wagner - Merrill Lynch
6413	ML Peg Option	D,E,8,G	Indication of pricing strategy (Values: 0 = Market, 1 = Chase Market, 2 = Bid, 3 = Offer, 4 = Last, 5 = Mid)	Eric Siciliano - Merrill Lynch
6414	ML Block Threshold	D,E,8,G	When calculating volume profile, ignore any block prints that are greater than the "ML Block Threshold".	Eric Siciliano - Merrill Lynch
6415	Open Auction Rate	D,E,8,G	Open auction participation expressed as a percentage (0-100).	Eric Siciliano - Merrill Lynch
6416	Close Auction Rate	D,E,8,G	Close auction participation expressed as a percentage (0-100).	Eric Siciliano - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6417	MOO2 Percent	D,E,8,G	Open auction rate for 2nd(pm)open for markets with 2 sessions.	Eric Siciliano - Merrill Lynch
6418	MOC1 Percent	D,E,8,G	Close auction rate for 1st(am)close for markets with 2 sessions.	Eric Siciliano - Merrill Lynch
6419	ML Transaction FundType	8	Transaction fund type	Patrick Bethon - Merrill Lynch & Company
6420	CashRoundingIndicator	D,E,8,G	Indicate the rounding method when convert a cash base order to a share base order. Required for Cash base order U - Up D - Down	Roseate L. Wagner - Merrill Lynch
6421	NoOfExecutionDays	D,E,8,G	Indicate number of days for order to execute across. Can be used in conjuction with Market, GTC orders	Roseate L. Wagner - Merrill Lynch
6422	PrimaryBookingID	D,8,G, F	Primary BookingID	Roseate L. Wagner - Merrill Lynch
6423	SecondaryBookingID	D,8,G,F	Secondary Booking ID	Roseate L. Wagner - Merrill Lynch
6424	SpeedRiskFactor	D,E,8,G	Risk Factor for the Speed trading	Roseate L. Wagner - Merrill Lynch
6425	CriteriaCheckFlag	D,E,8,G	To indicate whether or not to apply criteria check to a strategy order	Roseate L. Wagner - Merrill Lynch
6426	Underlying Security	D,8,F,G	Underlying security symbol for stock Options	Roseate L. Wagner - Merrill Lynch
6427	MaxPostDest	D,E,8,G	Maxim number of destination/venues an order can be posted to	Roseate L. Wagner - Merrill Lynch
6428	PegDirection	D,E,8,G	Peg offset direction. Applying the pegging price if market moves into the applied direction: 1 - Up	Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
			2 - Down 3 - Either	
6429	Step size	D,E,8,G	Number of ticks to move a posted price	Roseate L. Wagner - Merrill Lynch
6430	EvalueInterval	D,E,8,G	Number of seconds to wait between evaluation	Roseate L. Wagner - Merrill Lynch
6431	ML UPDATEUSER	8	RAM update user	Patrick Bethon - Merrill Lynch & Company
6432	ML S_USER	8	RAM s_user	Patrick Bethon - Merrill Lynch & Company
6433	ExcludeDest	8,E,D,G	Destination exclusion list.	Roseate L. Wagner - Merrill Lynch
6434	RelativeSecureID	8,E,D,G		Roseate L. Wagner - Merrill Lynch
6435	RelativeIDSource	8,E,D,G		Roseate L. Wagner - Merrill Lynch
6436	RelatviePrice	8,E,D,G		Roseate L. Wagner - Merrill Lynch
6437	Annonymous	8, D, G, E		Roseate L. Wagner - Merrill Lynch
6438	CrossExclusionIndicator			Roseate L. Wagner - Merrill Lynch
6439	MinCrossQty			Roseate L. Wagner - Merrill Lynch
6440	MaxCrossQty			Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6441	CrossPrice			Roseate L. Wagner - Merrill Lynch
6442	OrderBenchmarkPrice			Roseate L. Wagner - Merrill Lynch
6443	CrossDest			Roseate L. Wagner - Merrill Lynch
6444	CrossDestExclusion			Roseate L. Wagner - Merrill Lynch
6445	PostResidual			Roseate L. Wagner - Merrill Lynch
6446	CrossResidualRatio			Roseate L. Wagner - Merrill Lynch
6447	CrossCategory			Roseate L. Wagner - Merrill Lynch
6448	PrefDest			Roseate L. Wagner - Merrill Lynch
6449	RegulationID			Roseate L. Wagner - Merrill Lynch
6450	FidessaTradeFlags	8	MultipleValueString, containing a space separated list of trade flags.	Graham Pearce - royalblue
6451	PairExecutionMethod			Roseate L. Wagner - Merrill Lynch
6452	MLET 4			Roseate L. Wagner - Merrill Lynch
6453	MLET 5			Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6454	MLET 6			Roseate L. Wagner - Merrill Lynch
6455	MLET 7			Roseate L. Wagner - Merrill Lynch
6456	MLET 8			Roseate L. Wagner - Merrill Lynch
6457	MLET 9			Roseate L. Wagner - Merrill Lynch
6458	MLET 10			Roseate L. Wagner - Merrill Lynch
6459	MLET 11			Roseate L. Wagner - Merrill Lynch
6460	MLET 12			Roseate L. Wagner - Merrill Lynch
6461	Pair 1			Roseate L. Wagner - Merrill Lynch
6462	Pair 2			Roseate L. Wagner - Merrill Lynch
6463	pair 3			Roseate L. Wagner - Merrill Lynch
6464	Pair 4			Roseate L. Wagner - Merrill Lynch
6465	Pair 5			Roseate L. Wagner - Merrill Lynch
6466	RelativeLimitType			Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6467	DistributionType	D,8,G,F	Identify the distribution type of Futures: 1 - Actual 2 - Underlying	Roseate L. Wagner - Merrill Lynch
6468	RelativeLimitInstruction			Roseate L. Wagner - Merrill Lynch
6469	MLMinParticipant			Roseate L. Wagner - Merrill Lynch
6470	ShowingFactor			Roseate Wagner - Merill Lynch
6471	StartingPrice			Roseate Wagner - Merill Lynch
6472	ReportFlowFlag	8	Controls reporting to various ML reporting systems.	Patrick Bethon - Merrill Lynch & Company
6473	PrefPostDest			Roseate Wagner - Merill Lynch
6474	ExcludePostDest			Roseate Wagner - Merill Lynch
6475	ClientIndicator			Roseate Wagner - Merill Lynch
6476	PassiveQty			Roseate L. Wagner - Merrill Lynch
6477	DynamicDriverType			Roseate Wagner - Merill Lynch
6478	SpeedRelSecurityID			Roseate Wagner - Merill Lynch
6479	SpeedRelIDSource			Roseate Wagner - Merill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6480	SpeedRelPrice			Roseate Wagner - Merill Lynch
6481	SpeedRelTarget%			Roseate Wagner - Merill Lynch
6482	SCAN Destination			Roseate L. Wagner - Merrill Lynch
6483	SCAN Indicator			Roseate L. Wagner - Merrill Lynch
6484	PariLegCoefficient			Roseate L. Wagner - Merrill Lynch
6485	PairFormulaOffset			Roseate L. Wagner - Merrill Lynch
6486	RelativeLimitDirection			Roseate L. Wagner - Merrill Lynch
6487	Scan Level			Roseate L. Wagner - Merrill Lynch
6488	Soft Limit Flag			Roseate L. Wagner - Merrill Lynch
6489	Trigger Indicator			Roseate L. Wagner - Merrill Lynch
6490	Indicative Order Type			Roseate L. Wagner - Merrill Lynch
6491	RelativeLimitBase	D, G	Reference for a relative price limit	Keir Wolfenden - UBS Investment Bank
6492	RelativeLimitOffset	D, G	Offset for a relative limit price	Keir Wolfenden - UBS Investment Bank

Tag	Field	FIX MsgTypes	Description	Created by
6493	CleanUp			Roseate L. Wagner - Merrill Lynch
6494	PairsSuspendStatus			Roseate L. Wagner - Merrill Lynch
6495	PairsRebalanceThreshold			Roseate L. Wagner - Merrill Lynch
6496	StopPxAnchor	D, E, G	Int: Identifies anchor price when stop price is specified in relative terms.	John Leung - Lehman Brothers
6497	StopPxOffset	D, E, G	Float: Offset relative to selected anchor for relative stop price.	John Leung - Lehman Brothers
6498	AnchorPxDirection	D, E, G	Int: Identifies units and direction of relative stop price offset.	John Leung - Lehman Brothers
6499	ApplyRestriction	D, AB, G, AC	To turn ON/OFF restriction such as ERISA for an Order coming to TW. Boolean type (Y/N). If omitted in the message, default to 'Y'.	Wei Koek - TradeWeb
6500	Commission Handling Instructions	TBD	Future Use	George Rosenberger - BNY Brokerage
6501	Commission Treatment	TBD	Future Use	George Rosenberger - BNY Brokerage
6502	TrailerNoteSuppressionInd		Suppression indcator for trailer line	Joseph Young - Thomson Reuters
6503	TrailerNote		Allows trailer notes to be added to trades.	Joseph Young - Thomson Reuters
6504	AllocAgreementDesc	String	Allocation account MCA type	Jayaprakash Katari - Bloomberg

Tag	Field	FIX MsgTypes	Description	Created by
6505	AllocAgreementDate	LocalMktDate	Allocation account MCA Date	Jayaprakash Katari - Bloomberg
6506	AllocCalcAgentLocation	String	Allocation calculation agent location	Jayaprakash Katari - Bloomberg
6507	AllocMatrixAgreementType	String	Allocation account matrix agreement type	Jayaprakash Katari - Bloomberg
6508	AllocMcaAnnexDate	LocalMktDate	Allocation MCA annex date	Jayaprakash Katari - Bloomberg
6509	ParticipationRateOffSideAnchor	D, F, G, 8	Reference price. Values Blank 1 - open 2 - prev close 3 - arrival 4 - other	Paul Rogers - ICAP
6510	Any Price At Close	D, G	Indicates whether are willing to use a market order during the closing auction.	Miles Dugmore -
6511	NumberOfWaves	D, G	Used specify the number of waves an order should be executed in.	Miles Dugmore -
6512	QtyPerWave	D, G	Used to specify the quantity issued per wave.	Miles Dugmore -
6513	ParticipationRate	D, F, G, 8	Offside participation % Values Blank or 0.01 to 1.0	Paul Rogers - ICAP
6514	IncludeAuction	D, F, G, 8	Values Blank 1 - None 2 - Close 3 - Open 4 - All	Paul Rogers - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
6515	NewsID	B (News)	The unique identifier of a textual message sent from the exchange and recorded on the newsboard.	Roger Maumenée - SWX Swiss Exchange
6516	NewsValidUntil	B (News)	The date after which the associated information is no longer relevant / applicable.	Roger Maumenée - SWX Swiss Exchange
6517	NewsEventDate	B (News)	The date on which the event referred to in the associated newsboard message occurred.	Roger Maumenée - SWX Swiss Exchange
6518	NewsType	B (News)	Textual description of the news type or category.	Roger Maumenée - SWX Swiss Exchange
6519	QuoteReqRefID	R (Quote Request)	Required for Cancel and Replace QuoteReqTransType messages	Roger Maumenée - SWX Swiss Exchange
6520	TradeTypeCodeList	D, 8, AE	List of SIX Swiss Exchange Trade Type Codes.	Roger Maumenee - SIX Swiss Exchange
6521	CounterpartyReference	D, 8	The free text identification of a counterparty who is not a member of the exchange.	Roger Maumenée - SWX Swiss Exchange
6522	ClientDomicile	D, 8	Client's domicile	Roger Maumenée - SWX Swiss Exchange
6523	CounterpartyType	D, 8	The unique Identifies of a Counterparty type. ASSD (Associated Dealers), CUST (Customers), EFFH (Effektenhändler), MEMB (Member), EXCH (Designated Exchange)	Roger Maumenée - SWX Swiss Exchange
6524	TransactionType	D, 8	Identifies an SWX specific transaction type. 0 = Order, 1 = Trade Confirmation, 2 = Bilateral Trade Reverse, 3 = Reported Trade, 4 = Unilateral Trade Reverse, 5 = Correction	Roger Maumenée - SWX Swiss Exchange
6525	SegrClearingAccountType	D, 8	The segregated clearing account type. For example, Client Clearing Account or House Clearing Account.	Roger Maumenée - SWX Swiss Exchange

Tag	Field	FIX MsgTypes	Description	Created by
			0 = DF (Default), 1 = CL (Client = Risk is covered by client collateral), 2 = HO (House = Risk is covered by "In House" collateral)	
6526	SegrSettleAccountType	D, 8	The segregated settlement account type. For example, can be used to distinguish different taxation treatments in settlement. 0 = DF (Default)	Roger Maumenée - SWX Swiss Exchange
6527	SettlementInst	D, 8	Defines to which degree the clearing and settlement of an off order book trade should be automatically instructed. For example, settled manually, automatic clearing and settlement or only automatic settlement i.e. no clearing. 0=Automatic (Settlement & Clearing), 1 = Settlement only, 2 = Manual	Roger Maumenée - SWX Swiss Exchange
6528	OrderCapacity	D,G,8	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field Designates the capacity of the firm placing the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) --used in conjunction with OrderRestrictions field) (see Volume 1: "Glossary" for value definitions)	Jim Northey - Chicago Board Options Exchange
6529	OrderRestrictions	D,G,8	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 field. Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.	Jim Northey - Chicago Board Options Exchange

Tag	Field	FIX MsgTypes	Description	Created by
			Valid values: 1 = Program Trade 2 = Index Arbitrage 3 = Non-Index Arbitrage 4 = Competing Market Maker 5 = Acting as Market Maker or Specialist in the security 6 = Acting as Market Maker or Specialist in the underlying security of a derivative security 7 = Foreign Entity (of foreign governmnet or regulatory jurisdiction) 8 = External Market Participant 9 = External Inter-connected Market Linkage A = Riskless Arbitrage	
6530	QuoteReqTransType	R (QuoteRequest)	Identifies Quote Request message transaction type Data type: char Valid values: N = New C = Cancel R = Replace	Roger Maumenée - SWX Swiss Exchange
6531	InclSettlementAmount	D, 8, S	An amount added to the calculated settlement amount.	Roger Maumenée - SWX Swiss Exchange
6532	InclSettlementCurrencyCode	D, 8, S	Currency identifier of 6531 InclSettlementAmount	Roger Maumenée - SWX Swiss Exchange
6533	PublicTradeTypeCodeList	8, S, X	Published list of SWX trade type codes.	Roger Maumenée - SWX Swiss Exchange
6534	CounterpartyClientDomicile	D, 8	Counterparty Client's domicile	Roger Maumenée - SWX Swiss Exchange

Tag	Field	FIX MsgTypes	Description	Created by
6535	CounterpartyClientReference	D, 8	Counterparty Member Reference	Roger Maumenée - SWX Swiss Exchange
6536	CounterpartyOrderCapacity	D, G, 8	Custom field for FIX 4.2 users that want to adopt the FIX 4.3 OrderCapacity field Designates the capacity of the counterparty of the order. Valid values: A = Agency G = Proprietary I = Individual P = Principal (Note for CMS purposes, Principal includes Proprietary) R = Riskless Principal W = Agent for Other Member (as of FIX 4.3, this field replaced Rule80A (tag 47) --used in conjunction with OrderRestrictions field) (see Volume 1: "Glossary" for value definitions)	Roger Maumenée - SWX Swiss Exchange
6537	PrimaryOnly	D, F, G, 8	Used to specify Track Volume. Values: 1 - Primary, 2 - Consolidated	Paul Rogers - ICAP
6538	IfIncomplete	D, F, G, 8	Values 1 - cancel balance 2 - IS 3 - inline 10% 4 - inline 15% 5 - inline 20% 6 - inline 25% 7 - inline 30% 8 - VWAP 1 hour 9 - VWAP to close 10 - Target close	Paul Rogers - ICAP
6539	PriceReferenceId	D, F, G, 8	Relative to instrument	Paul Rogers - ICAP
6540	PriceOffset	D, F, G, 8	Percentage. Values: 0 to 0.25	Paul Rogers - ICAP
6541	PriceReferenceAnchor	D, F, G, 8	Values: 1 - none 2 - open	Paul Rogers - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
			3 - prev close 4 - arrival	
6542	AuctionAway	D, F, G, 8	Auction protection (% from cont last). Values: 0 to 0.7	Paul Rogers - ICAP
6543	Max2BX	D, F, G, 8	Max of order to BlockCross (%)Percentage. Values: 0 to 100.	Paul Rogers - ICAP
6544	TimeInBX	D, F, G, 8	Values: 1 - zero 2 - indefinitely 3 - 5 min 4 - 45 min 5 - 1 hour 6 - until auction 7 - other	Paul Rogers - ICAP
6545	TimeInBXValue	D, F, G, 8	Rest order in BX before printing for. Values: Null or > 5	Paul Rogers - ICAP
6546	TargAuctPart	D, F, G, 8	Target auction participation (%). Values: 0.01 to 0.7	Paul Rogers - ICAP
6547	TargetDayVolAuction	D, F, G, 8	Target % of days volume in auction. Values: 0.01 to 0.7	Paul Rogers - ICAP
6548	CrossID		Adoption of 548 for FIX 4.2 & Prior FIX version users	Roseate L. Wagner - Merrill Lynch
6549	CrossType		Adoption of tag549 for FIX 4.2 & Prior FIX version users	Roseate L. Wagner - Merrill Lynch
6550	ContMarketPart	D, F, G, 8	continuous market participation (%). Values 0.01 to 0.7	Paul Rogers - ICAP
6551	PostInLit	D, F, G, 8	Post for liquidity in ‘lit’ venues. Values: True, False	Paul Rogers - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
6552	NoSides	Cross-orders	Number of Side repeating group instances. Format=int. Custom field for FIX4.2 users that want to adopt FIX4.3 field 552.	Antonio Caroselli - GATE Tecnologie Informatiche
6553	Username	Logon	Custom field for FIX4.2 users that want to adopt FIX4.3 field 553	Jonathan Scott - Future Dynamics Ltd
6554	Password	Logon	Custom field for FIX4.2 users that want to adopt FIX4.3 field 554	Jonathan Scott - Future Dynamics Ltd
6555	OrigTrdMatchID	AE, AR, AK	Trade id of the original trade. This is indicated when either a trade reversal or a nostro correction is transacted.	Roger Maumenée - SWX Swiss Exchange
6556	BusinessTransactionType	AE, AR	Indication of the business transaction. Valid value: TradeAdvice	Roger Maumenée - SWX Swiss Exchange
6557	ConfirmReasonCode	AK (Confirmation)	The reason for this confirmation. Valid values: NCBC = BuyNostroCorrectionCancel NCBR = BuyNostroCorrectionResend CCPR = CCPRejection ECCA = ExchangeControlCancel ECIS = ExchangeControlISINChange ECRS = ExchangeControlResend ECRB = ExchangeControlResendBilateral ORIG = OriginalTrade PRHB = ProcessHeldBackTrade NCSC = SellNostroCorrectionCancel NCSR = SellNostroCorrectionResend TREV = TradeReversal	Roger Maumenée - SWX Swiss Exchange
6558	ParticipantRoleIndicator	AK (Confirmation)	Indication of the participant's role in the context of a confirmation. Valid values: 0 = Buyer 1 = SettlementAgentBuyersSide	Roger Maumenée - SWX Swiss Exchange

Tag	Field	FIX MsgTypes	Description	Created by
			2 = GCMBuyersSide 6 = GCMSellersSide 7 = SettlementAgentSellersSide 8 = Seller	
6559	CalcInclSettlCurrAmt	AK (Confirmation)	Is required if a commission has been entered by the trading participant. The amount in the instrument's settlement currency added to the trade's settlement amount due to the Commission and CommCurrency.	Roger Maumenée - SWX Swiss Exchange
6560	InterestPaymentCurrency	AK (Confirmation)	The currency applicable to an accrued interest amount.	Roger Maumenée - SWX Swiss Exchange
6561	SettlCurrAmtValid	AK (Confirmation)	Indicates how the settlement amount has been calculated. Valid values: NSAZ = NotCalculatedSettlAmountInvalid NFWT = NotCalculatedStandardForwardTrade NMIS = NotCalculatedStaticDataMissing NTRD = NotCalculatedTradeDateMarketHoliday NTPZ = NotCalculatedTradePriceInvalid NTSZ = NotCalculatedTradeSizeInvalid NVAD = NotCalculatedValueDateEntered CALC = SettlementAmountCalculatedNormalCase	Roger Maumenée - SWX Swiss Exchange
6562	SettlementChainControlCode	AK (Confirmation)	The unique identifier of a settlement chain control. Valid values: BAUT = BilateralAutomaticSettlementFlagOff BCPO = BilateralClrgPreventionSettlOnly BCPF = BilateralClrgPrevNoClrgNoSettl BBRS = BilateralExchControlResendBilateral BMCO = BilateralManualClearingTypeAS BMCF = BilateralManualClearingTypeManual BNCC = BilateralNoCCP BNSA = BilateralNoSettlAmountCalculated BNSC = BilateralNoSettlChainsDetermined BOOC = BilateralOobClearingFlagOff	Roger Maumenée - SWX Swiss Exchange

Tag	Field	FIX MsgTypes	Description	Created by
			BOOT = BilateralOutsideClearingOpeningTime MUSE = MultilateralViaCCP	
6563	SettlementStatusCode	AK (Confirmation)	The unique identifier of a settlement status. Valid values: CA = CancelAccepted CP = CancelPending CR = CancelRejected CS = CancelSent CN = CancelTechNOK CW = CancelWithoutMsg RN = ClrgRuleNotReady IC = InterfaceClosed MA = MissingAccruedInt MC = MissingChangeFix MS = MissingSettleDate MD = MissingStaticData NA = NoAutomaticCandS SA = SettlMsgAccepted SR = SettlMsgRejected SS = SettlMsgSent SN = SettlMsgTechNOK	Roger Maumenée - SWX Swiss Exchange
6564	IsCancelled	B (News)	Indicates whether or not a textual message, sent from the exchange has been cancelled by the exchange.	Roger Maumenée - SWX Swiss Exchange
6565	SourceExchange	B, X	The exchange from where the news message or book information origins.	Roger Maumenée - SWX Swiss Exchange
6566	NumberOfQuotes	W, X	Number of quotes in a book entry.	Roger Maumenée - SWX Swiss Exchange
6567	ReferencePriceType	W, X	Indication of the reference price type which indicates the source of the corresponding reference price. Valid values: 0 = Adjusted Price 1 = Adjustment Home Market	Roger Maumenée - SWX Swiss Exchange

Tag	Field	FIX MsgTypes	Description	Created by
			2 = Input Price 3 = Last Paid Price 4 = Mistrade Adjustment 5 = System Adjusted Price	
6568	RandomisedInterval	h (TradingSessionStatus)	Time spread for randomised transitions (of trading schedules). Format HH:MM:SS.	Roger Maumenée - SWX Swiss Exchange
6569	TransitionStatus	h (TradingSessionStatus)	Status of a trading schedule transition. Valid values: 0 = Pending 1 = Triggered 2 = Deleted 3 = Failed	Roger Maumenée - SWX Swiss Exchange
6570	BookCondition	f (SecurityStatus)	The current condition of a book. Valid values: 0 = Delayed Opening 1 = Delayed Opening with Non Opening 2 = Non Opening 3 = None 4 = Stop Trading 5 = Stop Trading with Non Opening 6 = Underlying Condition 7 = Underlying Condition with Non Opening	Roger Maumenée - SWX Swiss Exchange
6571	MDExecDate	X (MarketDataIncrementalRefresh)	Execution date.	Roger Maumenée - SWX Swiss Exchange
6572	MDExecTime	X (MarketDataIncrementalRefresh)	Execution time.	Roger Maumenée - SWX Swiss Exchange
6573	NumberOfTrades	X (MarketDataIncrementalRefresh)	Number of trades cumulated in a message.	Roger Maumenée - SWX Swiss Exchange
6574	TradeOrigin	8	System/Firm where the trade originated	Murari Cholappadi - JPMorganChase

Tag	Field	FIX MsgTypes	Description	Created by
6575	StampTax	8	Stamp Tax when choosing to send an exclusive field instead of using MiscFee repeating group	Murari Cholappadi - JPMorganChase
6576	Levy	8	Levy	Murari Cholappadi - JPMorganChase
6577	Tariff	8	Tariff	Murari Cholappadi - JPMorganChase
6578	BrokerDealerServiceFee	8	Broker Dealer Service Fee	Murari Cholappadi - JPMorganChase
6579	SettlCommunicationService	8	Communication service required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6580	BeneficiaryName	8	Beneficiary Name required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6581	BeneficiaryCode	8	Beneficiary Code e.g. BIC etc required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6582	CustOrderCapacity	8,D,G	Capacity of customer placing the order. FIX 4.3 tag 582 - included as a custom field for FIX 4.2 early adopters.	Jim Northey - Chicago Board Options Exchange
6583	SpreadPremium	D, E, F, G	Spread premium in dollars.	John Leung -
6584	SpreadPctPremium	D, E, F, G	spread % premium	John Leung - Lehman Brothers
6585	SpreadPctDiscount	D, E, F, G	Spread discount in percentage	John Leung - Lehman Brothers
6586	CashOffset	D, E, F, G	cash offset amount	John Leung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
6587	ExecutionMethod	D, E, F, G	1 - Lean Buy 2 - Lean Sell	John Leung - Lehman Brothers
6588	TradeClipShares	D, E, F, G	Trade clip in shares	John Leung - Lehman Brothers
6589	TradeClipPct	D, E, F, G	Trade clip in percentage	John Leung - Lehman Brothers
6590	TradeClip	D, E, F, G	Trade clip in dollars	John Leung - Lehman Brothers
6591	BlockSeqNumber		Block Sequence Number.	Mikael Vessgård - Nasdaq OMX
6592	VersionID		Version Identification in Block Header.	Mikael Vessgård - Nasdaq OMX
6593	BeneficiaryAcctNum	8	Beneficiary Account Number required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6594	LocalAgentName	8	Local Agent Name required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6595	LocalAgentCode	8	Local Agent Code required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6596	LocalAgentAcctNum	8	Local Agent Account Number required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6597	GlobalAgentName	8	Global Agent Name required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase

Tag	Field	FIX MsgTypes	Description	Created by
6598	GlobalAgentCode	8	Global Agent Code required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6599	GlobalAgentAcctNum	8	Global Agent Account Number required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6600	TestMessageIndicator	Logon	Flags session as a Test rather than Production session <p> ** ADDED TO FIX 4.3 AS TAG: 464 TestMessageIndicator **	Wei Seong Koek - TradeWeb LLC
6601	Password		Optionally used in Logon message.	Wei Seong Koek - TradeWeb LLC
6602	MultilegComponent	8	boolean. A value of Y indicates the trade is a component of a multi-part order - swap, switch, butterfly, cross etc.	Wei Seong Koek - TradeWeb LLC
6603	LotSize		Fill quantity increment above the initial fill size.	Wei Seong Koek - TradeWeb LLC
6604	Replenish		BOolean: Replenish trade quantity from OrderQty after the first fill. Used together with MaxFloor (111) for hidden-quantity trading.	Wei Seong Koek - TradeWeb LLC
6605	Spread	ExecutionReport	Either swap spread or spread-to-benchmark <p> ** ADDED TO FIX 4.3 AS TAG: 218 Spread **	Wei Seong Koek - TradeWeb LLC
6606	TraderID	NewOrderSingle, ExecutionReport	Buyside trader initiating the order <p> ** ADDED TO FIX 4.3 through &ltParties&gt component block **	Wei Seong Koek - TradeWeb LLC
6607	ExDividend		[4.2] Boolean: Instrument is trading ex-dividend. Supported in [4.4] using SymbolSfx(65)=EX.	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6608	Yield	ExecutionReport	Yield percentage <p> ** ADDED TO FIX 4.3 AS TAG: 236 Yield **	Wei Seong Koek - TradeWeb LLC
6609	SecurityTypeExtended	NewOrderSingle, ExecutionReport, Allocation	Extends FIX field 167 for Fixed Income <p>** 167 SecurityType was extended in FIX 4.3 **	Wei Seong Koek - TradeWeb LLC
6610	BrokerClearingID		Identifier of Broker’s clearing instructions.	Wei Seong Koek - TradeWeb LLC
6611	TotalAccruedInterestAmt	ExecutionReport, Allocation	Block level accrued interest <p> ** 540 TotalAccruedInterestAmt was added to appropriate messages in FIX 4.3 **	Wei Seong Koek - TradeWeb LLC
6612	NetMoney	ExecutionReport, Allocation	Block level net money<p>** 118 NetMoney was added to appropriate messages in FIX 4.3 **	Wei Seong Koek - TradeWeb LLC
6613	ProductExtended	NewOrderSingle, ExecutionReport, Allocation	Extends FIX field 460 for Fixed Income.<p>** 460 Product was extended in FIX 4.3 **	Wei Seong Koek - TradeWeb LLC
6614	PriceType	NewOrderSingle, ExecutionReport, Allocation	Specifies the how the price field is expressed1-Percentage, 4-Discount, 9-Spread<p>** Added to FIX 4.3 as tag: 423 PriceType **	Wei Seong Koek - TradeWeb LLC
6615	AllocStatus		[4.2] Valid values 0: Accepted, Processed - allocations were sent to the counterparty. 3: Received, not yet processed - allocations have been saved but not sent. In 4.4 as tag AllocStatus 87	Wei Seong Koek - TradeWeb LLC
6616	OrderCreateTime		UTC timestamp when the order was created.	Wei Seong Koek - TradeWeb LLC
6617	SecondaryOrdID		The unique trade reference assigned by the ATS. UDF 6617 is needed only in the DontKnowTrade message. In all others use tag 198.	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6618	AllocGiveUpBroker		[4.2] In an Allocation instance, identifier of the Prime Broker serving as Give-Up Firm.	Wei Seong Koek - TradeWeb LLC
6619	AllocGTSBroker		[4.2] In an Allocation instance, identifier of the Prime Broker providing General Trade Services.	Wei Seong Koek - TradeWeb LLC
6620	IssueDate	NewOrderSingle, ExecutionReport, Allocation	Date bond was issued<p>** Added to FIX 4.3 as tag: 225 IssueDate **	Wei Seong Koek - TradeWeb LLC
6621	Factor	NewOrderSingle, ExecutionReport, Allocation	Fraction for deriving Current Value from Qty <p>** Added to FIX 4.3 as tag: 228 Factor **	Wei Seong Koek - TradeWeb LLC
6622	BenchmarkYield		Yield of the benchmark security.	Wei Seong Koek - TradeWeb LLC
6623	AssetSwapSpread		The difference between the bond yield and the LIBOR curve, expressed in basis points.	Wei Seong Koek - TradeWeb LLC
6624	ISpread		The difference in basis points between a bond's yield-to-maturity and the projected/interpolated swap rate on the bond's maturity/workout date.	Wei Seong Koek - TradeWeb LLC
6625	ZSpread		The number of basis points one needs to apply to a series of zero rates such that, the present value of the bond, accounted for accrued interest, equals to the sum of all future cashflows discounted using the adjusted zero rate.	Wei Seong Koek - TradeWeb LLC
6626	MDEntryHiddenSize	W	Hidden size (Qty) - shown only to the originating dealer	Wei Seong Koek - TradeWeb LLC
6627	ContraFeesSw	8	Indicator used to determine if fees should be applied to contra side of trade.	Rich Kiehl - Thomson Financial - BETA Systems
6628	NoYields	ExecutionReport	Number of yields. Allows repeating groups consisting of YieldType (235), Yield (236), and BasisFeatureDate (259).	Kevin Bilello - Thomson Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
6629	YieldType	ExecutionReport	Specifies how Yield is expressed <p>** Added to FIX 4.3 as tag: 235 YieldType **	Wei Seong Koek - TradeWeb LLC
6630	ListID		Customer-assigned identifier for List Orders. ListID(6630) is used in NewOrder and OrderReplace. Tag ListID(66) is used in ExecutionReport and AllocationReport.	Wei Seong Koek - TradeWeb LLC
6631	Username		[4.2] Used in Logon. Replaced in 4.4 by Username(533).	Wei Seong Koek - TradeWeb LLC
6632	BenchmarkSecurityDesc		Benchmark security description.	Wei Seong Koek - TradeWeb LLC
6633	BenchmarkSymbolSfx		"WI" if When Issued.	Wei Seong Koek - TradeWeb LLC
6634	NoStipulations	NewOrderSingle, ExecutionReport	Number of stipulation entries<p>** Added to FIX 4.3 as tag: 232 NoStipulations **	Wei Seong Koek - TradeWeb LLC
6635	StipulationType	NewOrderSingle, ExecutionReport	Stipulation type – see 4.3 spec<p>** Added to FIX 4.3 as tag: 233 StipulationType **	Wei Seong Koek - TradeWeb LLC
6636	StipulationValue	NewOrderSingle, ExecutionReport	Structured stipulation value – see 4.3 spec<p>** Added to FIX 4.3 as tag: 234 StipulationValue **	Wei Seong Koek - TradeWeb LLC
6637	MaturityDate	NewOrderSingle, ExecutionReport, Allocation	Bond maturity date<p>** Added to FIX 4.3 as tag: 541 MaturityDate **	Wei Seong Koek - TradeWeb LLC
6638	AllocClearingFirm	NewOrderSingle,Allocation	For instructing and reporting allocation clearing for non-US issues<p>** Added to FIX 4.3 through &ltNestedParties&gt component block **	Wei Seong Koek - TradeWeb LLC
6639	LegLastParPx		Last price for the leg expressed in percent-of-par. Conditionally required when LegLastPx is expressed in Yield, Spread, Discount or any other type and the product supports a percent-of-par price.	Wei Seong Koek - TradeWeb LLC
6640	LastParPx	ExecutionReport	Price expressed in percent-of-par when ParPx is in discount or spread	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6641	BookingID	BookingReport (UB)	Event reference for BookingReport	Wei Seong Koek - TradeWeb LLC
6642	BookingTransType	BookingReport (UB)	Enumeration: 0-New, 1-Cancel, 2-Correct	Wei Seong Koek - TradeWeb LLC
6643	BookingStatus	BookingReport (UB)	Enumeration: 1-Affirmed, 2-Unknown account, 3-Missing settlement instructions, 4-Canceled	Wei Seong Koek - TradeWeb LLC
6644	BenchmarkPrice		[4.2] Specifies the price of the benchmark.	Wei Seong Koek - TradeWeb LLC
6645	BenchmarkPriceType		[4.2] Identifies the denomination of BenchmarkPrice(6645). Same values as PriceType(423).	Wei Seong Koek - TradeWeb LLC
6646	BenchmarkSecurityIDSource		[4.2] Identifies the source of the Benchmark Security ID. Valid values are 1=CUSIP 2=SEDOL 4=ISIN	Wei Seong Koek - TradeWeb LLC
6647	FloatingRate		Boolean: Identifies a Floating Rate Note.	Wei Seong Koek - TradeWeb LLC
6648	AllocStepOutBroker		[4.2] In an Allocation instance, identifier of the Prime Broker serving as Step-Out Firm.	Wei Seong Koek - TradeWeb LLC
6649	PreFactored		Boolean: Unlike TIPS, MBS or EUR-denominated Inflation Linked Bonds, GBP ILBs trade with the inflation ratio already factored into the price. PreFactored=Y clarifies that attribute.	Wei Seong Koek - TradeWeb LLC
6650	MsgVersion		Identifies the message version number, e.g. 1.0.	Wei Seong Koek - TradeWeb LLC
6651	TerminationType		[4.2] USRP Values 1=Overnight 2=Term 3=Flexible 4=Open Replaced in 4.4 by tag 788.	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6652	NoUnderlyings		[4.2] begins the Underlyings repeating group.	Wei Seong Koek - TradeWeb LLC
6653	UnderlyingSecurityType		Values: TREASURY MORTGAGE AGENCY OTHER	Wei Seong Koek - TradeWeb LLC
6654	UnderlyingSecuritySubtype		[4.2] E.g. GENERAL	Wei Seong Koek - TradeWeb LLC
6655	FinOrderQty	Execution Report	Final order quantity. Used to support an inquiry model where the final inquiry size may be different than the original order size (OrderQty).	Jessica Zahnow - Market Axess
6656	NoUnderlyingStips		[4.2] Begins the UnderlyingStips repeating group.	Wei Seong Koek - TradeWeb LLC
6657	UnderlyingStipType		[4.2] Stipulation type: Values include MATURITY TYPE SCHEDULE	Wei Seong Koek - TradeWeb LLC
6658	UnderlyingStipValue		[4.2] MATURITY Values: 0Y-1Y - Less than 1 year 1Y-5Y - Less than 5 years 5Y-10Y - Less than 10 years 10Y-30Y - Less than 30 years TYPE Value: STRIPS SCHEDULE Value: Schedule ID, usually a digit	Wei Seong Koek - TradeWeb LLC
6659	DatedDate		[4.2] The date the security is dated if different from the first IssueDate, in YYYYMMDD format.	Wei Seong Koek - TradeWeb LLC
6660	LegDatedDate		[4.2] The date the leg security is dated if different from the first LegIssueDate, in YYYYMMDD format.	Wei Seong Koek - TradeWeb LLC
6661	GiveUpBroker		[4.2] Identifier of the Prime Broker serving as Give-Up Firm.	Wei Seong Koek - TradeWeb LLC
6662	GTSBroker		[4.2] Identifier of the Prime Broker providing General Trade Services.	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6663	StepOutBroker		[4.2] Identifier of the Prime Broker serving as Step-Out Firm.	Wei Seong Koek - TradeWeb LLC
6664	Term		Encoded term of a deposit or derivative trade: 1D, 3M, 10Y, etc.	Wei Seong Koek - TradeWeb LLC
6665	NoLegs	NewOrderSingle, ExecutionReport	Number of Legs in a multi-issue trade<p>** Added to FIX 4.3 as tag: 555 NoLegs **	Wei Seong Koek - TradeWeb LLC
6666	LegSide	NewOrderSingle, ExecutionReport	Buy or Sell leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 624 LegSide **	Wei Seong Koek - TradeWeb LLC
6667	LegOrderQty	NewOrderSingle, ExecutionReport	Order quantity of one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6668	LegSwapType	NewOrderSingle, ExecutionReport	Substitute for LegOrderQty (6667) for one leg of a multi-issue trade: ParForPar, Duration, Risk, Proceeds	Wei Seong Koek - TradeWeb LLC
6669	LegFactor	NewOrderSingle, ExecutionReport	Fraction for deriving current value from Qty for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 253 LegFactor **	Wei Seong Koek - TradeWeb LLC
6670	LegSecurityID	NewOrderSingle, ExecutionReport	CUSIP or ISIN of one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 602 LegSecurityID **	Wei Seong Koek - TradeWeb LLC
6671	LegIDSource	NewOrderSingle, ExecutionReport	Security ID source for one leg of a multi-issue trade - see values for IDSource<p>** Added to FIX 4.3 as tag: 603 LegIDSource **	Wei Seong Koek - TradeWeb LLC
6672	LegProduct	NewOrderSingle, ExecutionReport	Product for one leg of a multi-issue trade – see Product 6613<p>** Added to FIX 4.3 as tag: 607 LegProduct **	Wei Seong Koek - TradeWeb LLC
6673	LegSecurityType	NewOrderSingle, ExecutionReport	SecurityType for one leg of a multi-issue trade – see SecurityType 6609<p>** Added to FIX 4.3 as tag: 609 LegSecurityType **	Wei Seong Koek - TradeWeb LLC
6674	LegIssuer	NewOrderSingle, ExecutionReport	Issuer for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 617 LegIssuer **	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6675	LegCouponRate	NewOrderSingle, ExecutionReport	Coupon rate for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 615 LegCouponRate **	Wei Seong Koek - TradeWeb LLC
6676	LegMaturityDate	NewOrderSingle, ExecutionReport	Maturity date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 611 LegMaturityDate **	Wei Seong Koek - TradeWeb LLC
6677	LegSecurityDesc	NewOrderSingle, ExecutionReport	Security description for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 620 LegSecurityDesc **	Wei Seong Koek - TradeWeb LLC
6678	LegCurrency	NewOrderSingle, ExecutionReport	Currency for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 556 LegCurrency **	Wei Seong Koek - TradeWeb LLC
6679	LegSettlmntTyp	NewOrderSingle, ExecutionReport	Settlement type for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 587 LegSettlmntTyp **	Wei Seong Koek - TradeWeb LLC
6680	LegFutSettDate	NewOrderSingle, ExecutionReport	Future settlement date for one leg of a multi-issue trade<p>** Added to FIX 4.3 as tag: 588 LegFutSettDate **	Wei Seong Koek - TradeWeb LLC
6681	LegNoAllocs	NewOrderSingle	Number of allocations for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6682	LegAllocAccount	NewOrderSingle	Allocation account for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6683	LegAllocQty	NewOrderSingle	Allocation quantity for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6684	LegAllocClearingFirm	NewOrderSingle	Allocation clearing firm for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6685	MDAggressorSide	W	In MD Trade entries. Values: 1 = Take 2 = Hit	Wei Seong Koek - TradeWeb LLC
6686	LegNoStipulations	NewOrderSingle, ExecutionReport	Number of stipulation entries for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6687	LegStipulationType	NewOrderSingle, ExecutionReport	Stipulation type for one leg of a multi-issue trade – see 4.3 spec	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6688	LegStipulationValue	NewOrderSingle, ExecutionReport	Structured stipulation value for one leg of a multi-issue trade – see 4.3 spec	Wei Seong Koek - TradeWeb LLC
6689	ContractSettlementMonth	NewOrderSingle,ExecutionReport, Allocation	Month that a TBA contract settles	Wei Seong Koek - TradeWeb LLC
6690	LegContractSettlmntMonth	NewOrderSingle, ExecutionReport	Month that a TBA contract settles for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6691	WhenIssued		Boolean: Indicates that the instrument described by the CUSIP or ISIN on the order is being traded "when-issued". This attribute is supported in [4.4] through SymbolSfx(65)=WI	Wei Seong Koek - TradeWeb LLC
6692	LegIssueDate	NewOrderSingle, ExecutionReport	Issue date for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6693	BenchmarkSecurityID	ExecutionReport	CUSIP or ISIN of the benchmark instrument	Wei Seong Koek - TradeWeb LLC
6694	LegClearingFirm	NewOrderSingle, ExecutionReport	Clearing firm for one leg of a multi-issue trade	Wei Seong Koek - TradeWeb LLC
6695	InterestAtMaturity	Execution Report, Allocations	For communicating, at the block level, the interest payment at maturity for interest bearing CPs and CDs	Lisa Taikitsadaporn - Brook Path Partners, Inc.
6696	AllocInterestAtMaturity	Allocations	For communicating, at the allocation breakdown level, the interest payment at maturity for interest bearing CPs and CDs.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
6697	BenchIDSource	Execution Report	To be used with Tag 6693 (BenchmarkSecurityID). ID Source of the benchmark security - same values as Tag 22 (SecurityIDSource)	Thomas Hill - Market Axess
6698	CrossExecID	Execution Report	For fixed income cross/swap trades - ExecID of the Execution Report for the other side of a cross/swap trade	Thomas Hill - Market Axess
6699	ApplicationQueueDepth	All	Custom header field that provides the number of application level events that are queued for processing behind this current message. For instance, the ApplicationQueueDepth > 0 on an	Jim Northey - LTG

Tag	Field	FIX MsgTypes	Description	Created by
			Execution Report - indicates that there are still ApplicationQueueDepth # of reports that have to be generated and transmitted. This information is provided to help counterparties manage throughput and backlog issues.	
6700	ApplicationQueueAction	All	Optional customer header field that indicates what action should be taken to resolve an Application queue (backlog). 0- No action taken 1- Flush Queue 2- Overlay last 3- End session	Jim Northey - LTG
6701	ApplicationQueueResolution	All	Optional header field that is used to indicate to the message recipient the action that was taken in response to application messages being queued for delivery: 0-No Action Taken 1-Queue Flushed 2-Session will be disconnected	Jim Northey - LTG
6702	InCompete	Quote Request (MsgType=R)	Boolean field allowing the Quote Request (MsgType=R) initiator to indicate to respondent whether the quote request is in competition (i.e. quote request was also sent to other respondents). Default is "N" if field is not specified.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
6703	CompetitorCount	AJ,R	Competitive Rqeuest for Quote dealer count. The total numnber of competitors in the quote request	Dwight Browne - JPMorganChase
6704	CompetitionStatus	AJ	Used in a competitive RFQ response Values: 0 - Done (if 694 =1), 1 - Tied, 2 - Cover, 3 - Traded Away,	Dwight Browne - JPMorganChase
6705	CoverPrice	AJ	Required if 6704 = 0	Dwight Browne - JPMorganChase
6706	NoOfLegsList	D,E,8,9		Vivek Beniwal - CBOE

Tag	Field	FIX MsgTypes	Description	Created by
6707	NestedPartyIdList	D,E,8,9		Vivek Beniwal - CBOE
6708	LegMaturityDayList	D,E,8,9		Magic Magee - Chicago Board Options Exchange
6709	MDCustomerSize	W, X	Indicates the customer quantity for Book feed from CBOE.	Vivek Beniwal - CBOE
6710	MDProcessIndicator	W	Indicates if Snapshot can be ignored by the client, or if it definitely needs to be processed for processing Snapshot and Incremental book feed.	Vivek Beniwal - CBOE
6711	LegSecurityTypeList	D,E,8,9		Vivek Beniwal - CBOE
6712	LegSymbolList	D,E,8,9		Vivek Beniwal - CBOE
6713	LegSecurityIdList	D,E,8,9		Vivek Beniwal - CBOE
6714	LegSideList	D,E,8,9		Vivek Beniwal - CBOE
6715	LegRatioQtyList	D,E,8,9		Vivek Beniwal - CBOE
6716	LegPriceList	D,E,8,9		Vivek Beniwal - CBOE
6717	LegMaturityMonthYearList	D,E,8,9		Vivek Beniwal - CBOE
6718	LegStrikePriceList	D,E,8,9		Vivek Beniwal - CBOE
6719	LegOptAttributeList	D,E,8,9		Vivek Beniwal - CBOE

Tag	Field	FIX MsgTypes	Description	Created by
6720	LegCoveredUncoveredList	D,E,8,9		Vivek Beniwal - CBOE
6721	LegPositionEffectList	D,E,8,9		Vivek Beniwal - CBOE
6722	LegRefIdList	D,E,8,9		Vivek Beniwal - CBOE
6723	LegGrossTradeAmt		Gross principal amount of the trade leg.	Wei Seong Koek - TradeWeb LLC
6724	LetAccruedInterestAmt		Accrued interest of the trade leg.	Wei Seong Koek - TradeWeb LLC
6725	LegNumDaysInterest		Number of days accrued interest of the trade leg.	Wei Seong Koek - TradeWeb LLC
6726	LegNetMoney		Net money of the trade leg.	Wei Seong Koek - TradeWeb LLC
6727	DestFirmID		An optional routing identifier associated with the firm to which this message is directed.	Wei Seong Koek - TradeWeb LLC
6728	DocType		Name of the FpML document type in the embedded XML Message.	Wei Seong Koek - TradeWeb LLC
6729	RelativeStart		Effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with StartDate.	Wei Seong Koek - TradeWeb LLC
6730	MultilegPartNum		Trade number within a swap or butterfly plus the number of trades separated by "/". E.g. 9729=2/3 represents the body of a butterfly.	Wei Seong Koek - TradeWeb LLC
6731	TradingSystemID		The full ATS trade identifier.	Wei Seong Koek - TradeWeb LLC
6732	DealerNote		Free-form text to be sent to the dealer(s) participating in the trade during negotiation.	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6733	TaxStatus		Tax Status of the buy-side customer: 0 = Clean (the default if omitted) 1 = Dirty	Wei Seong Koek - TradeWeb LLC
6734	LegRefID		An optional unique reference assigned by the ordering customer to each leg of a swap or butterfly.	Wei Seong Koek - TradeWeb LLC
6735	MultilegRefID		The optional unique reference assigned by the ordering customer to each leg of a swap or butterfly. Same as LegRefID but outside the NoLegs repeating group in ER, AR and Confirmation.	Wei Seong Koek - TradeWeb LLC
6736	CalcFrequency		Encoded IRS calculation period frequency: 3M, 6M, 1Y, T [term] etc.	Wei Seong Koek - TradeWeb LLC
6737	RollConvention		IRS roll convention for NewOrder - default 'STD'. Values: STD - standard product-based roll IMM - roll on IMM dates ECB - roll on ECB dates NONE - for bullet payments	Wei Seong Koek - TradeWeb LLC
6738	LegRelativeStart		Leg effective date expressed as a period relative to trade date, e.g. 1Y or 3M. Mutually exclusive with LegStartDate.	Wei Seong Koek - TradeWeb LLC
6739	Compounding		Boolean: IRS floating rate compounding - default 'N'. Values: Y - flat compounding N - no compounding	Wei Seong Koek - TradeWeb LLC
6740	LegTerm		Leg termination date expressed as a period relative to effective date, e.g. 1Y or 3M. Mutually exclusive with LegEndDate.	Wei Seong Koek - TradeWeb LLC
6741	LegEndDate		Leg absolute termination date, e.g. 20100118. Mutually exclusive with LegTerm.	Wei Seong Koek - TradeWeb LLC
6742	LegCalcFrequency		IRS calculation period frequency for the trade leg.	Wei Seong Koek - TradeWeb LLC
6743	LegRollConvention		IRS roll convention - default 'STD'. Values: STD - standard product-based roll	Wei Seong Koek - TradeWeb LLC

Tag	Field	FIX MsgTypes	Description	Created by
			IMM - roll on IMM dates ECB - roll on ECB dates NONE - for bullet payments	
6744	LegFloatRatePayFrequency		IRS floating rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.	Wei Seong Koek - TradeWeb LLC
6745	LegCompounding		Boolean: IRS floating rate compounding - default 'N'. Values: Y - flat compounding N - no compounding	Wei Seong Koek - TradeWeb LLC
6746	LegFixedRatePayFrequency		IRS fixed rate stream payment frequency expressed as a period, e.g. 1Y, 3M or 1T.	Wei Seong Koek - TradeWeb LLC
6747	LegFixedRateDayCount		String: IRS fixed stream - payment day-count fraction. FpML values.	Wei Seong Koek - TradeWeb LLC
6748	LegStartDate		IRS absolute effective date, e.g. 20080818. Mutually exclusive with LegRelativeStart.	Wei Seong Koek - TradeWeb LLC
6749	UpFrontFee		Additional payment for an IRS My Coupon RFQ – positive if from the dealer to the customer, negative if from the customer to the dealer.	Wei Seong Koek - TradeWeb LLC
6750	TSXAccountType	D,G,8	Type of the trading account. Valid values: NC = Non-client (default) CL = Client ST = Equities Specialist IN = Inventory MP = ME Pro Order OF = Options Firm Account OT = Options Market Maker BU = Bundled order	John Lee - TSX Group
6751	TSXUserId	D,F,G,8,9,f,MC,MR	The trading system's user ID for a trader.	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
6752	TMX UDF			John Lee - TSX Group
6753	TMX UDF			John Lee - TSX Group
6754	TSXBasketTrade	D,G,8	Identifies the order as part of a basket trade.	John Lee - TSX Group
6755	TSXProgramTrade	D,G,8	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. Y = Yes N = No	John Lee - TSX Group
6756	TMX UDF			John Lee - TSX Group
6757	TSXJitney	D,G,8	An order is marked as being executed on behalf of another broker.	John Lee - TSX Group
6758	TMX UDF			John Lee - TSX Group
6759	TSXMGFCandidate	D,G,8	A marker to indicate if an order is eligible for minimum guaranteed fill. Valid values: Y = Yes N = No (default) B = Yes, bypass size checks	John Lee - TSX Group
6760	TSXActionSource	D,F,G,8	Source of the action performed on an order.	John Lee - TSX Group
6761	TSXAnonymous	D,G,8	Flag to indicate if order is anonymous. Valid values: Y = Yes N = No (default)	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
6762	TSXExchangeUserID	8	The user ID for an exchange staff member (for example, Customer Service Representative).	John Lee - TSX Group
6763	TSXRegulationID	D,G,8	Identification marker for UMIR-specific designations to orders and trades. Valid values: IA = Insider Account NA = Not Applicable SS = Significant Shareholder	John Lee - TSX Group
6764	TMX UDF			John Lee - TSX Group
6765	TSXReferenceVolume		The existing volume of the order that is to be OMRd.	John Lee - TSX Group
6766	TMX UDF			John Lee - TSX Group
6767	TSXBuyAccountType	D	The buyer's type of the trading account. For valid values see tag 6750 (TSXAccountType)	John Lee - TSX Group
6768	TSXSellAccountType	D	The seller's type of trading account. For valid values see tag 6750 (TSXAccountType)	John Lee - TSX Group
6769	TSXBuyAccountId	D	Identifies the buyer's trading account.	John Lee - TSX Group
6770	TSXSellAccountId	D	The seller's trading account identification.	John Lee - TSX Group
6771	TSXBuyRegulationID	D	Identification marker for UMIR-specific designations to orders and trades. For valid values see tag 6763 (TSXRegulationID)	John Lee - TSX Group
6772	TSXSellRegulationID	D	Identification marker for UMIR-specific designations to orders and trades For valid values see tag 6763 (TSXRegulationID)	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
6773	TSXCrossType	D,8	Identifies the type of an intentional cross. All cross types other than Regular and Derivative-Related are specialty crosses, which are treated differently from regular crosses regarding interference and/or price validation. Valid values: B = Basis C = Contingent D = Derivative-related I = Internal S = Special Trading Session R = Regular (default) V = Volume Weighted Average Price	John Lee - TSX Group
6774	TSXBrokerNumber	F,f	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.	John Lee - TSX Group
6775	TSXATSName		The Alternative Trading System where the transaction originated.	John Lee - TSX Group
6776	TSXPrincipalTrade	8	A transaction where the member as principal sells securities to or buys securities from its particular customer; that is, a cross between a client and another account type. Valid values: Y = Yes N = No (default)	John Lee - TSX Group
6777	TSXWashTrade	8	A trade that has occurred between proprietary accounts of the same Member Firm. Valid values: Y = Yes N = No (default)	John Lee - TSX Group
6778	TSXTradeCorrection	8	A marker to indicate if the Fill report is a trade correction or a normal fill. Valid values:	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
			Y = Yes N = No (default)	
6779	TSXErrorNumber	9	The error number for an Error Response message.	John Lee - TSX Group
6780	TSXExchangeAdmin	8	An assigned marker to transmit information. The TSXExchangeAdmin tag is a string of 36 AlphaNumeric markers.	John Lee - TSX Group
6781	TSXBuyJitney	D	An order is marked as being executed on behalf of another broker.	John Lee - TSX Group
6782	TSXSellJitney	D	An order is marked as being executed on behalf of another broker.	John Lee - TSX Group
6783	TSXNonResident	D,G,8	A terms marker indicating that trade participant is not a Canadian resident for income tax purposes. Valid values: Y = Yes N = No (default)	John Lee - TSX Group
6784	TSXRTAutoFill	8	A marker to indicate a system-produced autofill against the responsible equities specialist's account or an odd lot trader. Valid values: A = Odd Lot C = Closing Allocation G = Guaranteed Fill P = Participation	John Lee - TSX Group
6785	TSXBuyParticipation	MC,MR	To indicate if the responsible equities specialist's participation on the buy side is active. Valid values: On Off	John Lee - TSX Group
6786	TSXSellParticipation	MC,MR	To indicate if the responsible equities specialist's participation on the sell side is active.	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
			Valid values: On Off	
6787	TMX UDF			John Lee - TSX Group
6788	TSXSpreadGoal	f	A unique price range assigned to a stock for purposes of registered trader spread goal maintenance.	John Lee - TSX Group
6789	TSXMessageId	8,MC,MR	Unique identifier assigned by a Member Firm to a message that is not an order. Unsolicited Market Command Acknowledgement messages sent by the Exchange will have a random string of characters as the TSXMessageID.	John Lee - TSX Group
6790	TSXOrderKey	D	Unique key identifying orders in the system.	John Lee - TSX Group
6791	TSXByPass	D,G,8	To indicate orders are tradable against only visible/disclosed volumes and bypass the undisclosed volume of Iceberg orders, registered trader participation and autofill, and special terms book. Any part of the OrderQty balance not filled immediately is "killed/cancelled". Valid values: Y = Yes N = No (default)	John Lee - TSX Group
6792	TSXNCIB	D,G,8	Identifies Normal-Course Issuer Bid (NCIB) orders; the action of a company buying back its own outstanding shares from the markets so it can cancel them. Valid values: Y = Yes N = No (default)	John Lee - TSX Group
6793	TSXMinInteractionSize	D,G,8	Prevents fills smaller than the minimum interaction size specified until the order’s volume is depleted to the point that the remaining volume is less than the minimum interaction size. Supported on Dark and SDL orders only.	John Lee - TSX Group

Tag	Field	FIX MsgTypes	Description	Created by
6794	TSXCustomerType	D,G,8	Identifies the customer account type.	John Lee - TSX Group
6795	TSXOrigTradeID	8	Used with trade corrections to reference previously reported executions and the side initiating the cancel/correct.	John Lee - TSX Group
6796	TSXPrivateOrigPrice	8	The original price type of an order when entered into the trading system. Valid values: MBF = Must Be Filled	John Lee - TSX Group
6797	TSXBuyCustomerType	D	identifies the Cross Buy side customer account type.	John Lee - TSX Group
6798	TSXSellCustomerType	D	Identifies the Cross Sell side customer account type.	John Lee - TSX Group
6799	TSXMGFVolume	MC,MR	The minimum guaranteed volume that the registered trader is willing to fill.	John Lee - TSX Group
6800	NetworkRequestType	MsgType = BC	From FIX 4.4 Network Status message. Must be set to "1" - ie Snapshot.	Mark Reece - London Stock Exchange
6801	NetworkRequestID	MsgType = BC	From FIX 4.4 Network Status Request message.	Mark Reece - London Stock Exchange
6802	NetworkStatusResponseType	MsgType = BD	From Network Status Response message in FIX 4.4. Valid values 1=Full and 2=Incremental.	Mark Reece - London Stock Exchange
6803	NetworkResponseID	MsgType = BD	From Network Status Response message in FIX 4.4.	Mark Reece - London Stock Exchange
6804	NoCompIDs	MsgType = BD	Based on Network Status Response message from FIX 4.4. Count CompIDs being reported on.	Mark Reece - London Stock Exchange

Tag	Field	FIX MsgTypes	Description	Created by
6805	RefCompID	MsgType = BD	Based on Network Status Response message in FIX 4.4 and CompID field in repeating group. Identifies CompID being reported on.	Mark Reece - London Stock Exchange
6806	StatusValue	MsgType = BD	Based on Network Status Message in FIX 4.4. Valid values are 1=Connected, 3=Not Connected, 4=In Process.	Mark Reece - London Stock Exchange
6807	Counter	MsgType=AJ	Indicates if counter is allowed on hit/lift. When this tag is not present, counter is not allowed on hit/lift. Default value is N. (Tradeweb Retail) Valid values: Y = Hit/lift can be countered N = Hit/lift cannot be countered.	Wei Koek - TradeWeb
6808	LastQty2	8	Last Quantity for the far leg of a swap.	Steven Tong - Merrill Lynch
6809	ExternalExchangeRef	8	External Exchange Reference	Patrick Bethon - Merrill Lynch & Company
6810	ExternalCustomerName	8	ML customer name	Patrick Bethon - Merrill Lynch & Company
6811	MLContraId	8	Merrill Lynch Contra Identifier	Patrick Bethon - Merrill Lynch & Company
6812	DepoActionType		FX deposit, values: N = New, R = Rollover.	Wenhuan Zhao - Bloomberg L.P.

Tag	Field	FIX MsgTypes	Description	Created by
6813	DepoDayCount		FX Deposit day count fraction, values: 0=ACT/360, 1=ACT/360(Comp), 3=30/360, 5=ACT/365, 6=ACT/365(Comp), B=BIZ/252, C=BIZ/252(Comp)	Wenhuan Zhao - Bloomberg L.P.
6814	Reserved		FX Reserved	Wenhuan Zhao - Bloomberg L.P.
6815	Reserved		FX reserved	Wenhuan Zhao - Bloomberg L.P.
6816	Reserved		FX reserved	Wenhuan Zhao - Bloomberg L.P.
6817	NetGrossInd2		For the flag leg of an FX swap, used to indicate if the settlement will be handled net or gross 1 = Net 2 = Gross	Tomas Zikas - Bloomberg L.P.
6818	RoutingAwayBroker	D, E, F, G	This tag supports CBSX Order Routing Vendor Selection for Stock Linkage.	Vivek Beniwal - CBOE
6819	TriggerQtyADVPct		Strategy trigger quantity specified as a percentage of ADV.	John Shields - Nomura Securities Co.
6820	TriggerQtyNotional		Strategy trigger quantity specified as a notional value in local currency.	John Shields - Nomura Securities Co.
6821	TriggerQtyOrderPct		Strategy trigger quantity specified as a percentage of the order size.	John Shields - Nomura Securities Co.
6822	CounterpartyTraderID		Counter party trader id	Wei Koek - TradeWeb
6823	TW Reserved			Wei Koek - TradeWeb

Tag	Field	FIX MsgTypes	Description	Created by
6824	TW Reserved			Wei Koek - TradeWeb
6825	TW Reserved			Wei Koek - TradeWeb
6826	TW Reserved			Wei Koek - TradeWeb
6827	TW Reserved			Wei Koek - TradeWeb
6828	ManualOrderIndicatorClone		Clone of FIX.4.4 tag 1028(ManualOrderIndicator) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6829	CustomerDirectedOrderClone		Clone of FIX.4.4 tag 1029(CustomerDirectedOrder) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6830	ReceivedDeptIDClone		Clone of FIX.4.4 tag 1030(ReceivedDeptID) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6831	CustOrderHandlingInstClone		Clone of FIX.4.4 tag 1031(CustOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6832	OrderHandlingInstSourceClone		Clone of FIX.4.4 tag 1032(OrderHandlingInstSource) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6833	DeskTypeClone		Clone of FIX.4.4 tag 1033(DeskType) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6834	DeskTypeSourceClone		Clone of FIX.4.4 tag 1034(DeskTypeSource) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6835	DeskOrderHandlingInstClone		Clone of FIX.4.4 tag 1035(DeskOrderHandlingInst) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6836	TrdRegTimestampClone		Clone of FIX.4.4 component block TrdRegTimestamp for use by firms / vendors who are unable to use the official tag. Please read OATS v3 document.	John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
6837	SISUpdOnlyTransaction	G	This transaction is to be used to update Broadridge SIS information only and will not be sent to an execution destination. Valid values: Y = Update only N = Cancel/Replace and Update both	Roger Douglass - Broadridge Financial Solutions
6838	SISAddlinstructions	G, D	SIS Additional Instructions	Roger Douglass - Broadridge Financial Solutions
6839	SISTrailerInd	G, D	A valid SIS trailer Indicator, Alphanumeric, 1 character length	Roger Douglass - Broadridge Financial Solutions
6840	SISTrailer	G, D	Trailer text that can be up to a maximum of 30 characters	Roger Douglass - Broadridge Financial Solutions
6841	SISEnhTrailer	G, D	Enhanced trailer codes. There can be up to 20 codes	Roger Douglass - Broadridge Financial Solutions
6842	SISBopsind	G, D	BOPS Indicator Valid values: Y = Make BOPS eligible N = Is not BOPS eligible	Roger Douglass - Broadridge Financial Solutions
6843	SISVantraTrailer	8	SIS reply of CNESS floor trailer	Roger Douglass - Broadridge Financial Solutions
6844	SISVerifyTerminal	D	Optional tag on New Order to indicate the Verify Terminal where the order will be send for verification.	Roger Douglass - Broadridge Financial Solutions
6845	AllowReversal	D,E,F,G,8,9	Y,N	Tao Shen - Guosen Securities Co.,Ltd

Tag	Field	FIX MsgTypes	Description	Created by
6846	AutoPlace	DE	Auto place parameters	Max Shcherbakov - Charles River Brokerage
6847	TotalNumOfParts		Total number of parts or entries in QuoteRequest for list trading.	Wei Koek - TradeWeb
6848	AutoQuote	D,E,F,G,8,9	Y=YES N=NO	Tao Shen - Guosen Securities Co.,Ltd
6849	PartNum		Part number of the entry in QuoteRequest for list trading.	Wei Koek - TradeWeb
6850	BuyWeight	D,E,F,G,8,9		Tao Shen - Guosen Securities Co.,Ltd
6851	SellWeight	D,E,F,G,8,9		Tao Shen - Guosen Securities Co.,Ltd
6852	ScaleUpLevel	D,E,F,G,8,9	numeric	Tao Shen - Guosen Securities Co.,Ltd
6853	ScaleDownLevel	D,E,F,G,8,9	numeric	Tao Shen - Guosen Securities Co.,Ltd
6854	ScaleUpAction	D,E,F,G,8,9	A = None B = speed2x D = speed4x E = speed5x J = speed10x b = Part10 d = Part20 j = Part50	Tao Shen - Guosen Securities Co.,Ltd

Tag	Field	FIX MsgTypes	Description	Created by
			p = Part80 z = Iwould	
6855	ScaleDownAction	D,E,F,G,8,9	1 = None 2 = SlowHalf 3 = SlowOneThird 4 = SlowOneFourth 5 = SlowOneFifth 0 = Pause	Tao Shen - Guosen Securities Co.,Ltd
6856	ChildPriceLevels	D,E,F,G,8,9	int, 1-10	Tao Shen - Guosen Securities Co.,Ltd
6857	MaxChildVolPct	D,E,F,G,8,9	participation rate for a child order wrt some benchmark reference volume such as inside quote size,etc.	Tao Shen - Guosen Securities Co.,Ltd
6858	RefChildVol	D,E,F,G,8,9	Reference vol of type char for child order. 0=PrimarySide Size(bid for buy,offer for sell) 1=MarketSide Size(bid for sell,offer for buy) 2=BidSize 3=OfferSize 4=BidSize+OfferSize 5=Effective BidSize 6=Effective OfferSize 7=PrimarySide Book Depth(5 levels) Size 8=MarketSide Book Depth(5 levels) Size 9=Total Book Depth(5 levels) Size A=Last 1 Minute Total Market Volume B=Last 5 Minutes Total Market Volume	Tao Shen - Guosen Securities Co.,Ltd
6859	Regulatory RptID			Tao Shen - Guosen Securities Co.,Ltd

Tag	Field	FIX MsgTypes	Description	Created by
6860	Regulatory RptDate			Tao Shen - Guosen Securities Co.,Ltd
6861	SpotTickSize	W, 8	Size of Spot Tick	Dmitry Gundorov - Deutsche Bank
6862	SpotPrecision	W, 8	Minimum change of Spot Price	Dmitry Gundorov - Deutsche Bank
6863	FwdTickSize	W, 8	Tick size of Forward points in the denomination of Spot price, so that Outright Price = Spot Price + Fwd Points * Fwd Tick Size	Dmitry Gundorov - Deutsche Bank
6864	FwdPrecision	W, 8	Minimum change of Forward Points	Dmitry Gundorov - Deutsche Bank
6865	AutoProbe	D,E,F,G,8,9	Y=YES N=NO	Tao Shen - Guosen Securities Co.,Ltd
6866	AAD	New Order Single	Auto-Aggress with Discretion price differential. Represents the maximum number of ticks an order's price may be improved to achieve a match with a contra-side resting order.	Michael Merold - ICAP
6867	CancelOnDisconnect	A	If this field is set then it will mean that a mass cancellation of non-GTC orders, will be triggered on any type of logoff (ie logoff request, disconnection on failure, forced disconnection)	Marc Abend - NYSE Euronext
6868	NoTrdRegTimestampsClone		Clone of FIX.4.4 tag 768(NoTrdRegTimestamps) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6869	TrdRegTimestamp		Clone of FIX.4.4 tag 769(TrdRegTimestamp) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6870	TrdRegTimestampTypeClone		Clone of FIX.4.4 tag 770(TrdRegTimestampType) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading
6871	TrdRegTimestampOriginClone		Clone of FIX.4.4 tag 771(TrdRegTimestampOrigin) for use by firms / vendors who are unable to use the official tag.	John Prewett - Lava Trading

Tag	Field	FIX MsgTypes	Description	Created by
6872	Fiduciary		Boolean: Fiduciary Money Deposit. Values: 'Y' = Yes Fiduciary Money {omitted} NOS: apply user preferences. ER: Not Fiduciary Money	Wei Seong Koek - TradeWeb LLC
6873	PosRejectReason		In Position Exception Notice the cause of the exception. Valid values: 1 = Account exists but position exists elsewhere 2 = Account does not exist and position exists elsewhere	Wei Seong Koek - TradeWeb LLC
6874	ProhibitedLocales		One or more comma-separated abbreviations of locales in which an investor is prohibited from owning the security. In the US it applies to some corporate bonds and CDs and ISO 3166-2 state abbreviations are used. AKA "Blue Sky Data"	Wei Seong Koek - TradeWeb LLC
6875	MDCumTradeSize	W	In MD Trade entries cumulative quantity negotiated (Qty)	Wei Seong Koek - TradeWeb LLC
6876	MDWorkupState	W	In MD Trade entries. Values: 0 = Private 1 = Public	Wei Seong Koek - TradeWeb LLC
6877	MDAvailBuySize	W	In MD Trade entries available buy quantity (Qty)	Wei Seong Koek - TradeWeb LLC
6878	MDAvailSellSize	W	In MD Trade entries available sell quantity (Qty)	Wei Seong Koek - TradeWeb LLC
6879	CPProgram		Same usage as 4.4 CPProgram (875)	Wei Seong Koek - TradeWeb LLC
6880	FirmAccount		Firm trading account.	Chirag Patel - Tradeweb LLC
6881	Managed		Boolean: Flags a managed trading account.	Chirag Patel - Tradeweb LLC
6882	PershingOrderReceiptTime		Time the order was received at Pershing.	Chirag Patel - Tradeweb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6883	PershingOrderReceiveFrom		The person or entity placing the order.	Chirag Patel - Tradeweb LLC
6884	OfferType		Offer type.	Chirag Patel - Tradeweb LLC
6885	ExecutionConcession		The difference between the original dealer price sent on the order and the filled price.	Chirag Patel - Tradeweb LLC
6886	ValidSeconds		Quote valid time expressed in seconds.	Chirag Patel - Tradeweb LLC
6887	DueInSeconds		Quote due-in time expressed in seconds.	Chirag Patel - Tradeweb LLC
6888	ManagedAccount		Boolean. Flags a managed account (DBAB).	Chirag Patel - Tradeweb LLC
6889	RelationToBroker		Investor's relationship to broker. Required on new issue preferred.	Chirag Patel - Tradeweb LLC
6890	StateOfResidence		Investor's state of residence: 2-character ISO 3166-2 abbreviation.	Chirag Patel - Tradeweb LLC
6891	NASDRegistered		Boolean: Indicates whether investor is registered with NASD.	Chirag Patel - Tradeweb LLC
6892	PosQty		Positive or negative position quantity.	Chirag Patel - Tradeweb LLC
6893	Profit		Positive or negative profit amount.	Chirag Patel - Tradeweb LLC
6894	AvgCost		Positive or negative average cost.	Chirag Patel - Tradeweb LLC
6895	DaysHeld		Number of days the position was held in the account.	Chirag Patel - Tradeweb LLC

Tag	Field	FIX MsgTypes	Description	Created by
6896	SecuritySource		Where to obtain securities for trade. Values: C = Customer will deliver security. L = Security is Long in account. R = Receive Security vs Payment. B = Receive Security from Broker Dealer.	Chirag Patel - Tradeweb LLC
6897	NoTWRPositions		Number of entries in the TWRPositions repeating group.	Chirag Patel - Tradeweb LLC
6898	PendingSettl		Boolean: Flags that the bond is pending factor reset.	Chirag Patel - Tradeweb LLC
6899	Occupation		Occupation of investor identified in Account (1). Required on new issue preferred.	Chirag Patel - Tradeweb LLC
6900	DealRatio	AB, AC, c, d	Spread order deal ratio (float).	Walter Pitio - Carlin Financial Group
6901	TradeRatio	AB, AC, c, d	Spread order trading ratio (float).	Walter Pitio - Carlin Financial Group
6902	DealCash	AB, AC, c, d	Spread order deal cash component (Price).	Walter Pitio - Carlin Financial Group
6903	SpreadSide	AB, AC	Spread order side or type (char).	Walter Pitio - Carlin Financial Group
6904	SpreadLimit	AB, AC	Breach spread limit (Price).	Walter Pitio - Carlin Financial Group
6905	BenchmarkCurvePoint2	D	Denote the long float rate period of IRS Dollar Swap Basis Trade.	Wei Koek - TradeWeb
6906	MaxHedge	AB, AC	Control of maximum allowed pending hedge orders (int).	Walter Pitio - Carlin Financial Group

Tag	Field	FIX MsgTypes	Description	Created by
6907	SuppressOatsReport	D, 8, G, F	Possible values are 0 = NO 1 = YES Default value is 0. This field is used when OATS reporting is managed in one or many order management systems.	Greg Johnston - RBC Capital Markets
6908	AggressiveInTheMoney	D	Dynamically adjusts the level of aggressiveness to a higher level of aggression when the security is trading at more favorable prices when AggressiveInTheMoney = "Y" (true)	Walter Pitio - RBC Capital Markets
6909	DelayResponsibility	AllocationInstruction (J)	FIXML: @DelayResp. Used to indicate which entity is responsible for a given delay in a specific situation. Currently being used to indicate who is responsible for the delay in allocation scenarios (int) Valid values (subject to expansion): 1 - Give-up Originator 2 - Give-up Recipient 3 - Exchange	Andrei Goldchleger - Bolsa de Mercadorias & Futuros
6910	GapLimit	AB, AC	Delay parameter for routing new limit orders (int).	Walter Pitio - Carlin Financial Group
6911	HaltBeforeClose	AB, AC	Control to halt spreads before market close (int).	Walter Pitio - Carlin Financial Group
6912	PriceSensitivity	AB, AC	Price slippage control (char).	Walter Pitio - Carlin Financial Group
6913	MarketMarketOn	AB, AC	Multiple market order enable (char).	Walter Pitio - Carlin Financial Group
6914	SpreadRatio	AB, AC	Ratio fo dollar neutral spreads (float).	Walter Pitio - Carlin Financial Group

Tag	Field	FIX MsgTypes	Description	Created by
6915	ReHedgeBase	AB, AC	Rehedge base selection (char).	Walter Pitio - Carlin Financial Group
6916	LeadWith	AB, AC	Lead off order selection (char).	Walter Pitio - Carlin Financial Group
6917	NotionalAmt		To describe notional amount of Option trade.	Wei Koek - TradeWeb
6918	RunHalt	AB, AC	Spread run control (char).	Walter Pitio - Carlin Financial Group
6919	IndexPct	y	Percentage of the stock in an index.	Jochen Mielke de Lima - BM&FBOVESPA
6920	OrderSize	AB, AC	Dollar neutral order size (Price).	Walter Pitio - Carlin Financial Group
6921	LotSize	AB, AC	Dollar neutral order lot size control (Price).	Walter Pitio - Carlin Financial Group
6922	GivePrice	AB, AC	Price movement threshold for automatic order cancel (Price).	Walter Pitio - Carlin Financial Group
6923	LingerTime	AB, AC	Order cancel delay after un-breach (int).	Walter Pitio - Carlin Financial Group
6924	DwellTime	AB, AC	Un-breach duration hysteresis control(int).	Walter Pitio - Carlin Financial Group

Tag	Field	FIX MsgTypes	Description	Created by
6925	LegRoute	AB, AC	Routing destination for leg of spread order (char).	Walter Pitio - Carlin Financial Group
6926	FlashDuration	AB, AC	Limit order flash time (int).	Walter Pitio - Carlin Financial Group
6927	OrderOptions	AB, AC	Options for spread generated orders (MultipleValueString).	Walter Pitio - Carlin Financial Group
6928	CounterPartyIpAddress		Optional tag used to relay the IP address (in the format nnn.nnn.nnn.nnn) of the connecting counterparty for auditing purposes.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6929	CounterPartyOSIdentifier		Optional tag to relay counterparty OS identification (free-format string) for auditing purposes.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6930	ApplicationLogonRspCode		Optional tag that relays information on the result of an application level logon process.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6931	DaysBeforePwdExpiration		Optional tag indicating the number of days before a user password expires.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6932	NoReferentialPrices	X, W	Number of referential prices (price tunnels) in the referential prices repeating group.	Jochen Mielke de Lima -

Tag	Field	FIX MsgTypes	Description	Created by
				Bolsa de Mercadorias & Futuros
6933	ReferentialPx	X, W	Referential Price, i.e. the price of a tunnel.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6934	ReferentialPxType	X, W	The type of the referential price (6933). For example: - Adjustment price; - Reference price; - Upper limit - operational tunnel; - Lower limit - operational tunnel; etc.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6935	SecurityUpdatesSince	x	Optional field that indicates the response to this security list request should be only the list of securities modified/added since the timestamp indicated (in UTC format).	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6936	Language	B	This field represents the ISO 639 standard code (2 letters) for a language. Used in News messages (and possibly others), and allows for specifying the language the news is in.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6937	Asset	y	String field which indicates the asset of the security, for example BGI (cattle), DOL (USD), WIN (mini-Ibovespa Index), DI1 (1 day interbank deposit), etc.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6938	SecurityValidityTimestamp	y	UTCTimestamp field, containing the timestamp till which the instrument will be eligible to trade.	Jochen Mielke de Lima - Bolsa de

Tag	Field	FIX MsgTypes	Description	Created by
				Mercadorias & Futuros
6939	PriceBandType		Indicates the type of price banding (tunnel), e.g. 0 = rejection tunnel, 1 = auction tunnel, etc.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6940	NewsSource	B	String containing the news source for the News Message (e.g. "Market surveillance", "Media department", "RSS feed").	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6941	MaxBidQty		Indicates the maximum allowable quantity of an individual bid.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6942	MaxOfferQty		Indicates the maximum allowable quantity of an individual offer.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6943	ImbalanceQty		The imbalance of executed orders of a market participant, in total quantity.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6944	NoFirms		Number of repeating group instances of brokerage firm identifiers.	Jochen Mielke de Lima - Bolsa de

Tag	Field	FIX MsgTypes	Description	Created by
				Mercadorias & Futuros
6945	MDEntrySizeType	Market Data (snapshot-full refresh & incremental)	1 = explicit|2 = implied default value is 1 this tag will be used to differenciate a price that is explicit from a price that is implied. explicit prices are provided based on orders sitting in the central order book. implied prices are calculated based on explicit prices and are contingent (e.g. a spread combination may offer an implied bid price if the first leg has an explicit bid price and the second leg an ask explicit price).	Nicolas Cheronet - tradingbox ltd
6946	NoInstrumentLimitsConfig		Indicates the number of repeating group instances containing pre-trade credit check configuration for an instrument.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6947	EquivalentInstrument		String field which identifies the equivalent instrument of an instrument, for example, WIN (Ibovespa index mini) or DOL (USD minis + full size contracts).	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6948	NoEquivalentIxmLimitsConfig		NumInGroup which indicates the number of equivalent instrument trading limits configuration repeating group instances.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6949	AcctClassCode	D,G	relfects the account class type on an order	Rich Kiehl - Thomson Financial - TTS

Tag	Field	FIX MsgTypes	Description	Created by
6950	Slippage	D	Maximum price slippage for orders. (pips)	Kunihiko Saito - INTERTRADE Co., Ltd.
6951	NoContractLimitsConfig		Indicates the number of repeating group instances containing information on default limits for a contract in pre-trade credit checks.	Jochen Mielke de Lima - Bolsa de Mercadorias & Futuros
6952	SettlText1	8	Settlement Text 1 required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6953	SettlText2	8	Additional Settle Text required to instruct settlement - used to cater to situations where client specifies settlement instruction as part of the trade.	Murari Cholappadi - JPMorganChase
6954	TrailerCode1	8	Trailer Code 1	Murari Cholappadi - JPMorganChase
6955	TrailerCode2	8	Trailer Code 2	Murari Cholappadi - JPMorganChase
6956	TrailerCode3	8	Trailer Code 3	Murari Cholappadi - JPMorganChase
6957	SettlPx		Previous day's settlement price.	Oksana Zheliabina - B2BITS
6958	ProductType	Uf	Product type.	Oksana Zheliabina - B2BITS
6959	ProductStatus	Uf	Product status.	Oksana Zheliabina - B2BITS
6960	ML ET Reserved			Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6961	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6962	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6963	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6964	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6965	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6966	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6967	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6968	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6969	CustomOrderType	D, G	This is allow order entry system to specify orders for Wofex that are not currently supported by FIX order type mix.	Walter Wong - Wofex, Inc.
6970	Trade Origin	D,G	A text field to indicate the subscriber ID of the Wofex ATS when user sends in an order	Walter Wong - Wofex, Inc.
6971	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6972	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6973	ML ET Reserved			Roseate L. Wagner - Merrill Lynch

Tag	Field	FIX MsgTypes	Description	Created by
6974	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6975	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6976	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6977	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6978	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6979	ML ET Reserved			Roseate L. Wagner - Merrill Lynch
6980	HSFXTradeType	String		Xiheng Xu - Knight Capital Group
6981	Reserved by Doug			Xiheng Xu - Knight Capital Group
6982	Reserved by Doug			Xiheng Xu -
6983	HSFXBrokerage			Xiheng Xu -
6984	HSFXOpenBalance			Xiheng Xu -
6985	HSFXEffectiveOpenBalance			Xiheng Xu -
6986	HSFXUnrealizedLockedPL			Xiheng Xu -
6987	HSFXUnrealizedOpenPL			Xiheng Xu -
6988	HSFXRealizedPL			Xiheng Xu -

Tag	Field	FIX MsgTypes	Description	Created by
6989	HSFXAdjustmentAmt			Xiheng Xu -
6990	HSFXWithdrawAmt			Xiheng Xu -
6991	HSFXDepositAmt			Xiheng Xu -
6992	HSFXFinanceAmt			Xiheng Xu -
6993	HSFXInterest			Xiheng Xu -
6994	HSFXCloseBalance			Xiheng Xu -
6995	HSFXTotalBalance			Xiheng Xu -
6996	HSFXUnrealizedLockedDayPL			Xiheng Xu -
6997	HSFXCollateralID			Xiheng Xu -
6998	HSFXUserID			Xiheng Xu -
6999	OldQty	New Order Single	Must be equal to the currently remaining quantity and not the original order quantity	Priya Sampath - Changepond Technologies