Tag	Field	FIX MsgTypes	Description	Created by
5000	OrdStatusReqType		Discriminates between a standard Order Status Request (=0), and a non-standard Trade History query (=1)	Terril Bisnauthsing - OM Group
5001	ExchangeQuoteID		Quote ID returned from exchange	Terril Bisnauthsing - OM Group
5002	BidVolMultiplier		Bid Volume Multiplier for an Improvement Quote Integer	Terril Bisnauthsing - OM Group
5003	OfferVolMultiplier		Offer Volume Multiplier for an Improvement Quote Integer	Terril Bisnauthsing - OM Group
5004	BidVolLimit		`	Terril Bisnauthsing - OM Group
5005	OfferVolLimit		Offer Volume Limit for an Improvement Quote Integer	Terril Bisnauthsing - OM Group
5006	QuoteStatusReqType		Discriminates between a Price Quote Status Request (=0), and an Improvement Quote Status Request (=1). Char	Terril Bisnauthsing - OM Group
5007	LockStatus		Indicates whether an order is locked (temporarily) on the orderbook. Boolean	Terril Bisnauthsing - OM Group
5008	DepositoryID		Clearing house security ID	Terril Bisnauthsing - OM Group

Tag	Field	FIX MsgTypes	Description	Created by
5009	DepositoryIDSource		Type of Clearing house security ID: =1 (CUSIP) =2 (SEDOL) =4 (ISIN) String	Terril Bisnauthsing - OM Group
5010	SecuritySuspended		Indicates whether the security is suspended from trading Boolean	Terril Bisnauthsing - OM Group
5011	OrderMaxValue		Maximum order value Price	Terril Bisnauthsing - OM Group
5012	OrderMinValue		Minimum order value Price	Terril Bisnauthsing - OM Group
5013	TradeSequence		When the deal is created during the day: =2 (trade entered by operations/administration staff) =101 (normal trading) =102 (traded out of sequence; used for trades that have been hedged) Integer	Terril Bisnauthsing - OM Group
5014	TradeMode		Trade type. =1 (Standard. The trade is a normally registered trade). Other values (2-8) reserved for future use. Char	Terril Bisnauthsing - OM Group
5015	TickBandLow		Tick band low price Price	Terril Bisnauthsing - OM Group

Tag	Field	FIX MsgTypes	Description	Created by
5016	TickBandHigh		Tick band high price Price	Terril Bisnauthsing - OM Group
5017	TickBandType		Tick band type: =1 (DAY orders) =2 (quotes and IOC orders) Char	Terril Bisnauthsing - OM Group
5018	OrderBookID		The identity of a market place partition. String	Terril Bisnauthsing - OM Group
5019	TradingSessionID2		The identity of a group of instruments which share trading session characteristics, e.g. when their state changes from Waiting to Trading String	Terril Bisnauthsing - OM Group
5020	SettlDate		The settlement date for a trade. UTCDateOnly	Terril Bisnauthsing - OM Group
5021	ReportToOCS	8,Q	Specifies if a block order average price trade is to be reported to OCS (Overnight Comparison System)	Kevin Bilello - Beta Systems
5022	NoTickBands		Number of tick bands in the following repeating group. Integer	Terril Bisnauthsing - OM Group
5023	TickSize		Tick size Price	Terril Bisnauthsing - OM Group
5024	InternalSeqNo	~~message header~~StandardHeader	This tag is to support internal sequence checking between front-end FIX session modules and back-office FIX application engines	Kevin Bilello - Beta Systems

Tag	Field	FIX MsgTypes	Description	Created by
5025	InternalAcknowledgementSw	StandardHeader~~message header~~	Used to allow front-end session modules communicate to back-end application modules that the required acknowledgement for a given message has already been generated in order to improve asyncronous processing.	Kevin Bilello - Beta Systems
5026	DaylightSavingSw	StandardHeader~~message header~~	Used to allow front-end session modules communicate to back-end application modules whether we are observing daylight saving time.	Kevin Bilello - Beta Systems
5027	ExchangeSymbolName	Security Definition	Symbol name used to identify instrument on a local exchange.	Terril Bisnauthsing - OM Group
5028	BlkOrderDesk	8,Q	Specifies the desk for a block order average price trade	Kevin Bilello - Beta Systems
5029	BlkOrderDeskNo	8,Q	Specifies the desk number for a block order average price trade	Kevin Bilello - Beta Systems
5030	BlockOrderID	D,8,Q,9,G,F	This identifies a block order ID for grouping orders (i.e. orders for a queue and release system)	Kevin Bilello - Beta Systems
5031	ExpireTime	New Order Single	This field should contain the number of days from today, for which the order should be valid. The value must be less than six as GTD orders can only be valid for five days according to CSE (Colombo Stock Exchange)trading rules. Further this field is required only if TimeInForce is GTD.	Priya Sampath - Changepond Technologies
5032	SecurityType	New Order Single	Possible values are: 1 = Normal Board 2 = Odd lot Board 3 = Crossings board 4 = All or None board Default value is Normal Board	Priya Sampath - Changepond Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5033	IsForeignBroker	Ner Order Single	Possible values are 0 = NO 1 = YES Default value is No	Priya Sampath - Changepond Technologies
5034	IsTaxable	New Order Single	Possible values are 0 = No 1 = Yes Default value is No.	Priya Sampath - Changepond Technologies
5035	Custodian Code	New Order Single	Three character Custodian Code	Priya Sampath - Changepond Technologies
5036	OldQty	New Order Single	Must be equal to the currently remaining quantity and not the original order quantity	Priya Sampath - Changepond Technologies
5037	OldPrice	New Order Single	Must be equal to the original Price	Priya Sampath - Changepond Technologies
5038	CMSText	all order related messages	The CMS message text equivalent with or without unprintable characters replaced by spaces	Kevin Bilello - Beta Systems
5039	ClientOrderIDFormat	D,Q,8,F,G	Allows the 2 sides to communicate what format the Client Order ID and Orig Client Order ID will be used to construct the tag(s). NOTE: Valid values must be agreed upon by both sender and target comps.	Kevin Bilello - Beta Systems
5040	JIWAYTradingStatus		Indicates the current trading status of stocks listed on the Jiway Exchange.	Michael Thompson - OM
5041	ExchangeTradingStatus		The trading status of stocks listed on 'other' exchanges.	Michael Thompson - OM
5042	MatchMultipleQty		Executed quantity must be a multiple of this quantity.	Lawrence Kastel - GL Trade

Tag	Field	FIX MsgTypes	Description	Created by
5043	AltHandlInst		Handling Instructions. Contains the same information as Tag-21, but possible values are 0, 1, and 2. No FIX message should contain both tags 21 and 5043. 0=Automated execution order, private, no Broker intervention 1=Automated execution order, public, Broker intervention OK 2=Manual order, best execution	Lawrence Kastel - GL Trade
5044	Long Name		This field is a string, consisting of a branch number and an account id.	Lawrence Kastel - GL Trade
5045	Password		The password of a dealer or account.	Lawrence Kastel - GL Trade
5046	SLEUID	D, F, G, AB, AC, 8, 9	GL-Trade User ID. Integer, 0-999	Lawrence Kastel - GL Trade
5047	AllocBrokerAccountID	Allocation	Allocation level. Used to match allocation account in the broker's settlement system to the client's account, where the client and broker account naming systems differ.	Yemi Oluwi - UBS Warburg
5048	OrdSubStatus	8, 9	Substatus of an order	Lawrence Kastel - GL Trade
5049	Deal Link Reference	DealLinkRef	This is a trade reference that is common to all Executions / Transaction Reporting Only and Settlement Only Transactions for a particular Order	John Carroll - Merrill Lynch
5050	TransStampStat	Char	Indicates if Stamp Liability / No Stampo Liability	John Carroll - Merrill Lynch International
5051	InstructNoInstruct	Y/N	Indicates whether or not a trade needs to be instructed for Settlement	John Carroll - Merrill Lynch International

Tag	Field	FIX MsgTypes	Description	Created by
5052	Maturity	D, 8	Complete maturity date for Fixed Income trades. YYYYMMDD	Brian Gay - Bloomberg
5053	TradeType2	?	Describes Trade Types in more details Values: 1. Stock & Cash DVP(Delivery versus Payment 2. Book to Book Transfer 3 Stock & Cash FOP (Free of Payment) 4. Foreign Exchange Trade 5 Reporting Only Transaction 6 Settlement Only Transaction	John Carroll - Merrill Lynch International
5054	ClientMarketInd	C or M	Transaction reporting tag to establish the Side of the transaction that we are reporting: C for Client Side M for Market Side	John Carroll - Merrill Lynch International
5055	TransReport	Yes (Y) or No (N)	Indicates that a trade needs to be transaction reported to the relevant regulatory body like the FSA, SFA, SEC etc etc.	John Carroll - Merrill Lynch International
5056	ClientCharID	8-10 digits in length. Numeric only	Client Charity ID indicates the Client is exempt from paying stamp duty because of their Charity status - this needs to be reported to the Inland Revenue.	John Carroll - Merrill Lynch International
5057	AvgPxInd	C = Average Price on SETS, A = Average Price off SETS, Blank Indicates - not an average Price	The indicator denotes if / where the average price has been generated. This is an SFA Transaction Reporting Rule.	John Carroll - Merrill Lynch International
5058	StampConsid	GBP Cash Amount / Value	This is the Stampable Consideration on a trade. It must always be displayed in GBP and will consist of Price multiplied by Quantity for Agency Trades. For Principal Trades, the Stampable Consideration will be equal to Price multiplied by Quantity plus Commissions & fees (but not including the Stamp Amount)	John Carroll - Merrill Lynch International

Tag	Field	FIX MsgTypes	Description	Created by
5059	Coupon	Float	For Fixed Income; Coupon rate of the bond. Will be zero for step-up bonds.	Daniel Doscas - Merrill Lynch
5060	PSBidPrice		The current price source bid price	Paul Radbone - Boot computers
5061	PSOfferPrice		The current price source offer price	Paul Radbone - Boot computers
5062	PriceSource		Indicates where the price has originated; H for House, M for Market	Paul Radbone - Boot computers
5063	FundingCharge	Execution Report	The funding charge applied to the price on extended settlement. Datatype - Float	Ashley Coates - Boot Computers Limited
5064	FundingConsideration	Execution Report	The funding consideration on extended settlement	Ashley Coates - Boot Computers Limited
5065	BidFundingCharge	Quote	The funding charge applied to the bid price on extended settlement	Ashley Coates - Boot Computers Limited
5066	BidFundingConsideration	Quote	The bid funding consideration on extended settlement	Ashley Coates - Boot Computers Limited
5067	DropID	8,Q	Provides front-end flexibility to control message level drop copy processing.	Kevin Bilello - Thomson Beta Systems
5068	OfferFundingCharge	Quote	The funding charge applied to the offer price on extended settlement	Ashley Coates - Boot Computers Limited
5069	OfferFundingConsideration	Quote	The offer funding consideration on extended settlement	Ashley Coates - Boot Computers Limited

Tag	Field	FIX MsgTypes	Description	Created by
5070	UseSettlement		Indicates whether or not settlement is requested. Boolean 'Y' or 'N'	Jose Tomas - .
5071	TickBandNoDecPlaces		Number of decimal places in premium price. Integer.	Jose Tomas - .
5072	ExchangeName	Security Definition	The name of the exchange that lists this security. String.	Jose Tomas - .
5073	SpreadMonicker		Describes the Spread Type. STD=Straddle, STG=Strangle, BUL= Call Vertical, BLT=Call Calendar, BER=Put Vertical, BRT=Put Calendar	Jon Dahl - Liquidity Direct
5074	FundCommissionOption		Allows the broker to specify the commission option to be used for a fund deal request.	Richard Lockett - Boot
5075	FundCommissionWaiver		Any commission that the broker wishes to sacrifice. This figure is expressed as a amount to be deducted from the default commission.	Richard Lockett - Boot
5076	FundReInvestIncome		Allows client to specify that any income gained from a holding should be re-invested into that holding.	Richard Lockett - Boot
5077	FundNomineeAccount		A facility to allow clients to group their fund holdings in a logical and meaningful way.	Richard Lockett - Boot
5078	FundSpecialDealDiscount		Future functionality; option to invoke pre-agreed discount per client.	Richard Lockett - Boot
5079	FundSellAll		Specifies that the client wishes to sell all holdings relating to the combination of fund, broker, nominee account and customer designation.	Richard Lockett - Boot
5080	AsOfIndicator		Specifies whether a trade is an As/Of Trade. Data type is Boolean.	Lalin Dias - Millennium Information Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5081	AsOfTime		Specifies the date and time an As/Of Trade took place. Data type is UTCTimestamp.	Lalin Dias - Millennium Information Technologies
5082	QuoteType		Indicates whether a price is indicative or executable. Valid Values: 1 = Indicative pricing 2 = Executable pricing	Diana Ding - Bloomberg
5083	DripInterval		The time interval for releasing drip qty. DataType is Integer. Specifies drip interval in seconds	Mithila Somasiri - Millennium Information Technologies Limited
5084	DripQty		Quantity released per drip interval. Data type is integer.	Mithila Somasiri - Millennium Information Technologies Limited
5085	FundValuationDate		The date on which a fund deal transaction will be valued.	Richard Lockett - Boot
5086	FundValuationSSM		The time at which a fund deal transaction will be valued.	Richard Lockett - Boot
5087	FundExternalRef		If a fund deal response has been provided by an external RSP then their reference will be provided within this field	Richard Lockett - Boot
5088	BidDelta		The bid delta price - for FX SPOT	Diana Ding - Bloomberg
5089	AskDelta		The ask delta price - for FX SPOT	Diana Ding - Bloomberg
5090	FundInitialCharge		The total of all commission and other charges applied against an executed fund deal transaction.	Richard Lockett - Boot

Tag	Field	FIX MsgTypes	Description	Created by
5091	AllocationIndicator		Determines whether an order should be "Public" allocated or "Crowd" Allocated during a parity allocation process. data Type is integer. Valid Values:1- Crowd, 2 - Public	Mithila Somasiri - Millennium Information Technologies Limited
5092	CrossVariant		Identifies specific variant of defined cross type. Data Type is Integer. Valid Values 1=Cross, 2=Cross Only, 3=Mid point Cross, 4=IOC Cross, 5=PNP Cross)	Mithila Somasiri - Millennium Information Technologies Limited
5093	CrossQualifier		Identifies the cross qualifier. Data type in integer. Valid values:1=CNP, 2=None	Mithila Somasiri - Millennium Information Technologies Limited
5094	AmntBought		Indicates the number of shares bought.	Indika Ranamuggedara - Millennuim IT
5095	AmntSold		Indicates the number of shares sold.	Indika Ranamuggedara - Millennuim IT
5096	DeltaAmnt		The change in position for a given instrument. Expressed as the number of shares, number of option series contracts etc.	Indika Ranamuggedara - Millennuim IT
5097	NoParam		The number of parameters in the repeating group	Indika Ranamuggedara - Millennuim IT
5098	ParamType		Parameter identifier/description.	Indika Ranamuggedara - Millennuim IT
5099	ParamValue		The value of the parameter.	Indika Ranamuggedara - Millennuim IT

Tag	Field	FIX MsgTypes	Description	Created by
5100	FundSecurityType		Specifies the type of security that this is.	Richard Lockett - Boot
5101	FundManagerName		The name of the fund manager for this fund instrument.	Richard Lockett - Boot
5102	FundUnitType		accumulated or income - indicates whether income from the fund should be re-invested	Richard Lockett - Boot
5103	FundBuyableFromDate		Date from which fund may be bought.	Richard Lockett - Boot
5104	FundBuyableToDate		Date to which fund may be bought.	Richard Lockett - Boot
5105	FundValuationPoint		Free-format text - indicates when a given fund is valued.	Richard Lockett - Boot
5106	FundDesignation		Designation against which a fund deal transaction is to be executed.	Richard Lockett - Boot
5107	FundGroup1Units	D,8,F	Group 1 Cofunds traded quantity	Paul Radbone - Boot computers
5108	FundGroup2Units	D,8,F	Group 2 Cofunds traded quantity	Paul Radbone - Boot computers
5109	WaitPrimaryExchange	D, G	Wait for the Primary Exchange to open before trading this order.	Tad Knowles - NASDAQ
5110	QuoteDepthOfMarket	Quote	Informs the client how many quote contributers there were is determining the quote	Matthew McNeil - Barclays Capital
5111	Contributor	Quote	A field identifying the quote provider	Matthew McNeil - Barclays Capital
5112	IssueDenomination	Quote	The denomination of the issue	Matthew McNeil - Barclays Capital

Tag	Field	FIX MsgTypes	Description	Created by
5113	CreditRatingAgency	Instrument	CreditRatingAgency Instrument Format: int Research Agency provided Credit Rating evaluation. Used in conjunction with CreditRating field (tag 256) Beacon values: 0 - S&P 1 - Moody's 2 - Fitch	Daniel Silvers - Beacon Capital Strategies
5114	NoCreditRating	Instrument	Format: NumInGroup Number of repeating CreditRating (255) and CreditRatingAgency (5113) entries. use NoCreditRating == 0 when CreditRatingAgency and CreditRating is not provided.	Daniel Silvers - Beacon Capital Strategies, LLC
5115	UnderlyingCreditRatingAgency	Underlying Instrument	Format: int Research Agency provided Credit Rating evaluation. Used in conjunction with UnderlyingCreditRating field (tag 256) Beacon values: 0 - S&P 1 - Moody's 2 - Fitch	Daniel Silvers - Beacon Capital Strategies
5116	NoUnderlyingCreditRating	Underlying Instrument	Format: NumInGroup Number of repeating UnderlyingCreditRating (256) and UnderlyingCreditRatingAgency (5115) entries. use NoUnderlyingCreditRating == 0 when UnderlyingCreditRatingAgency and UnderlyingCreditRating is not provided.	Daniel Silvers - Beacon Capital Strategies
5117	LegCreditRatingAgency	Leg Instrument	Format: int Research Agency provided Leg Credit Rating evaluation. Used in conjunction with LegCreditRating field (tag 257) Beacon values: 0 - S&P 1 - Moody's 2 - Fitch	Daniel Silvers - Beacon Capital Strategies

Tag	Field	FIX MsgTypes	Description	Created by
5118	NoLegCreditRating	Leg Instrument	Format: NumInGroup Number of repeating LegCreditRating (257) and LegCreditRatingAgency (5117) entries. use NoLegCreditRating == 0 when LegCreditRatingAgency and LegCreditRating is not provided.	Daniel Silvers - Beacon Capital Strategies
5119	NoRFQs	int	Specifies the number of RFQRequests. Market data field	Daniel Silvers - Beacon Capital Strategies
5120	FilterSource	Request	Format: String FilterSource specifies which language type supported to create a Filter (5121). valid values "SQL", "REGEX", "JAVASCRIPT", "XPATH",... used in conjunction with Filter(5121), FilterReqID(5122).	Daniel Silvers - Beacon Capital Strategies
5121	Filter	Request	Format: String specifies algorithm source using language type specified in FilterSource (5120).	Daniel Silvers - Beacon Capital Strategies
5122	FilterReqID	Request	Format: int filter requester ID see FilterID generated by filter provider to used to cancel/update filters.	Daniel Silvers - Beacon Capital Strategies
5123	FilterID	Response	Format: int ID provider echo FilterReqID(5122), new generated ID by provider for Requested Filter. Used to cancel/update filters.	Daniel Silvers - Beacon Capital Strategies

Tag	Field	FIX MsgTypes	Description	Created by
5124	ConversionTick		Used for CAP DI orders. Valid Values: 1 - Destabilising (Convert only on Destabilising tick) 2 - Stabilising (Convert only on Stabilising tick)	Mithila Somasiri - Millennium Information Technologies Limited
5125	TradeNotificationID		Unique Identifier Assigned to the trade notification open for allocation.	Mithila Somasiri - Millennium Information Technologies Limited
5126	CMSInternalData		Internal data specific to CMS.	Mithila Somasiri - Millennium Information Technologies Limited
5127	Post		Trading Post ID for the security.	Mithila Somasiri - Millennium Information Technologies Limited
5128	TurnAroundNumber		Turn Around Number assigned for the order.	Mithila Somasiri - Millennium Information Technologies Limited
5129	NoIOIs	int	Used in IOIList. Market data field	Daniel Silvers - Beacon Capital Strategies
5130	TotNoIOIs	int	Used in IOIList, SecurityList, SecurityStatus Number of Indications currently alive (not expired based on validUntilTime) Market data field	Daniel Silvers - Beacon Capital Strategies
5131	PendingAllocation	Execution Report	Indicates whether the entering trader is responsible to allocate the execution and report allocations to the exchange in order to complete the transaction.	Mithila Somasiri - Millennium

Tag	Field	FIX MsgTypes	Description	Created by
			Valid Values : Y - YES, N- NO	Information Technologies Limited
5132	ContraOrderOrigin	Execution Report, Trade capture	Indicates the type of the contra order. Possible values. 1 - Firm Order 2 - BARS Order 3 - Specialist Quote 4 - Market Maker Quote 5 - Away Market Inbound 6 - Away Market Outbound	Mithila Somasiri - Millennium Information Technologies Limited
5133	Omnibus	ExecutionReport	Indicates whether the contra party is an omnibus name or not.	Mithila Somasiri - Millennium Information Technologies Limited
5134	MaxBestBidSize	Security Status	Specifies the maximum number of shares to buy for which the sender can quote at their best price.	Shirin Baluch - Dresdner Kleinwort Wasserstein
5135	MaxBestOfferSize	Security Status	Specifies the maximum number of shares to sell for which the sender can quote at their best price.	Shirin Baluch - Dresdner Kleinwort Wasserstein
5136	MaxQuotableBidSize	Security Status	Specifies the maximum number of shares to buy for which the sender will quote	Shirin Baluch - Dresdner Kleinwort Wasserstein
5137	MaxQuotableOfferSize	Security Status	Specifies the maximum number of shares to sell for which the sender will quote	Shirin Baluch - Dresdner Kleinwort Wasserstein
5138	SingleConversionQty	New Order, Execution report	Single conversion quantity of a CAP-DI order	Mithila Somasiri - Millennium Information Technologies Limited

Tag	Field	FIX MsgTypes	Description	Created by
5139	AggregateConversionQty	New order, Execution Report.	Aggregate conversion quantity of a CAP-DI order.	Mithila Somasiri - Millennium Information Technologies Limited
5140	ExecBy	Execution report, Trade Capture	Executing system/Person ID for order executions. Information generally used by back-office billing.	Mithila Somasiri - Millennium Information Technologies Limited
5141	PriceImprovementSide	New Order	Specifies the side to be price improved in a cross order. Valid Values: 1 - Buy only 2 - Sell only 3 - Buy and Sell	Mithila Somasiri - Millennium Information Technologies Limited
5142	AltRule80A	D, G, AB, AC	Rule80A with user-defined values and meanings.	Lawrence Kastel - GL Trade
5143	CCPTradeSuffixNumber	8	Extra Trade Identification Number on XETRA.	Lawrence Kastel - GL Trade
5144	CCPOrderCompletionFlag	8	Used for XETRA market. 'P' if the order has been partially filled, 'F' if completely filled.	Lawrence Kastel - GL Trade
5145	NettingLevel	D, 8	Describes the level of netting assigned to an order.	Guillaume Jamin - GL Trade
5146	DealInstBroker	D	Describes the instruction assigned from a dealer to a broker	Guillaume Jamin - GL Trade
5147	NumExec	8	Indicates the number of market executions.	Guillaume Jamin - GL Trade

Tag	Field	FIX MsgTypes	Description	Created by
5148	TradOrdNum	D,G	This field is optional and contains the number assigned by the trader. This information is just conveyed in the Trade Leg Creation message.	Guillaume Jamin - GL Trade
5149	Memo	D,G,8	Free format text field sent to the market.	Guillaume Jamin - GL Trade
5150	UserIDCmd	8	Indicates the original GL User ID who has submited the order command.	Guillaume Jamin - GL Trade
5151	TickSizeDenominator	D,G,8	Tick denominator used to calculate the price for Liffe market.	Guillaume Jamin - GL Trade
5152	BoothID		Booth ID to which the request should be routed.	Mithila Somasiri - Millennium Information Technologies Limited
5153	SalesInstBroker	D,F,G,8	Describes the instruction assigned from a sales to a broker	Guillaume Jamin - GL TRADE
5154	CXFlag	D,F,G,8	Indicates when a broker buys/sells shares because a client did not deliver scrip or pay on time for the original trade.	Guillaume Jamin - GL TRADE
5155	InstitutionID	D,F,G,8	Specifies institution ID as assigned to the exchange.	Guillaume Jamin - GL TRADE
5156	UnreleasedDate	D,F,G,8,9	Indicates the date for an unreleased order (order sent to exchange but inserted into the book at the indicated date).	Guillaume Jamin - GL TRADE
5157	UnreleasedTime	D,F,G,8,9	Indicates the date/time for an unreleased order (order sent to exchange but inserted into the book at the indicated date and time).	Guillaume Jamin - GL TRADE
5158	UnreleasedText	D,F,G,8,9	Indicates instructions for an unreleased order.	Guillaume Jamin - GL TRADE

Tag	Field	FIX MsgTypes	Description	Created by
5159	ClearingCode	D,F,G,8,9	Indicates the code of the clearer.	Guillaume Jamin - GL TRADE
5160	ClearingAccountNDS	D,F,G,8,9	Indicates the National Depositery of Securities clearer account.	Guillaume Jamin - GL TRADE
5161	AccountNDS	D,F,G,8,9	Indicates the National Depositery of Securities client account.	Guillaume Jamin - GL TRADE
5162	TriggerType	D,F,G,8,9	Indicates specific trigger conditions applied to the order.	Guillaume Jamin - GL TRADE
5163	StabilisationPx	D,F,G,8	When an underwriter who tries to prevent a recent offering from dropping below the offering price by placing buy orders slightly above that price. Valid values: S=Stablisation, T=Takeover	Guillaume Jamin - GL TRADE
5164	SecondaryTransactTime	8	Time of execution at the exchange level when TransactTime is already used by the broker order management system.	Guillaume Jamin - GL TRADE
5165	SettlInstBroker	J,P	Describes the settlement instruction assigned from a sales to a broker.	Guillaume Jamin - GL TRADE
5166	NoTriggers	D,G,AB,AC	Number of triggers applied on an order.	Guillaume Jamin - GL TRADE
5167	TriggerPrice	D,G,AB,AC	Price applied for the trigger type	Guillaume Jamin - GL TRADE
5168	TriggerMaxFloor	D,G,AB	Minimum quantity to be displayed	Guillaume Jamin - GL TRADE
5169	TriggerDate	D,G,AB	Date of order activation.	Guillaume Jamin - GL TRADE
5170	TriggerDelay	D,G,AB	Count down to activate the order.	Guillaume Jamin - GL TRADE

Tag	Field	FIX MsgTypes	Description	Created by
5171	TriggerTradSesStat	D,G,AB	Trading session value used to trigger the order.	Guillaume Jamin - GL TRADE
5172	TriggerSymbol	D,G,AB	Contains the symbol used to trigger the order	Guillaume Jamin - GL TRADE
5173	TriggerIDSource	D,G,AB	Security source used to trigger the order.	Guillaume Jamin - GL TRADE
5174	TriggerSecurityIDSource	D,G,AB	Security ID used to trigger the order	Guillaume Jamin - GL TRADE
5175	Recycle	D,G,AB	Used to recycle a rejected order	Guillaume Jamin - GL TRADE
5176	ExTransactionType	8	Identifies transaction type Valid Values: 20=4 - Distinguishes balances that will be reported to the FXBB system by a version of an ExecReport(35=8) message. , 20=5 - Balance report ack message used to respond to balance report. 20=6 - Will be sent back if a balance is covered by the FX system.	Zara Munir - Bloomberg
5177	Source	8	Identifies the system source. This tag will be a string i.e. "Tradebook"	Zara Munir - Bloomberg
5178	Dealer	8 - STRING	Bank or the dealer that a trade was done with (This will be an optional field).	Zara Munir - Bloomberg
5179	TradeTime	New Order, Execution Report	Time at which the trade was negotiated between the parties.	Mithila Somasiri - Millennium Information Technologies Limited
5180	CATStrategy	INT	CAPIS Algorithmic Trading Strategy (1=VWAP, 2=TWAP, etc...)	Rocky Sexton - Capital Institutional Services

Tag	Field	FIX MsgTypes	Description	Created by
5181	CATExecStyle	CHAR	CAPIS Algorithmic Trading Execution Style (N = Normal, P = Patient, A = Aggressive)	Rocky Sexton - Capital Institutional Services
5182	MaxPercentVol	INT	Used with CAT Strategies. Valid Values: 0-99.	Rocky Sexton - Capital Institutional Services
5183	MinPercentVol	INT	Used with CAT Strategies. Valid Values: 0-50.	Rocky Sexton - Capital Institutional Services
5184	PingAllECN	D, G	Ping All ECN before sending the order to NYSE/ADOT.	Tad Knowles - NASDAQ
5185	AutoReplace	D, G	When order is direct to NYSE/ADOT, perform an Cancel/Replace before 5 minutes is reached.	Tad Knowles - NASDAQ
5186	CheapECN	D, G	For none directed orders, try accessing the CheapECN first.	Tad Knowles - NASDAQ
5187	Reserved			Igor Nagirner - ICAP
5188	BidForwardPointsDelta			Don Scheurer - Bloomberg
5189	OfferForwardPointsDelta			Don Scheurer - Bloomberg
5190	LegLastSpotRate		LegLastSpotRate - Similar to tag 194 "LastSpotRate" but for the Far leg of a FX Swap deal.	Don Scheurer - Bloomberg
5191	LegLastForwardPoints		Leg Last Forward Points - Same as Tag 195 "LastForwardPoints" but for the Far leg of a FX Swap Deal.	Don Scheurer - Bloomberg

Tag	Field	FIX MsgTypes	Description	Created by
5192	LegSplitTradeFlag		Leg Split Trade Flag - Similar to tag 9101 "SplitTradeFlag" but for the far leg of a FX Swap deal.	Don Scheurer - Bloomberg
5193	LegMarketType		Leg Market Type - Similar to tag 9102 "MarketType" but for the far leg of a FX Swap leg.	Don Scheurer - Bloomberg
5194	NYSE Direct +	D, G	DirectPlus eligible order. Route to DirectPlus if enabled and Requirements for DirectPlus are satisfied.	Tad Knowles - NASDAQ
5195	FMCNOE	all	It is the Notice of Execution Refernce Number	Zul Kagalwalla -> Financial Models Company.
5196	PrevFMCNOE	all	Used as reference for cancellation and correction of messages sent to FMC	Zul Kagalwalla -> Financial Models Company.
5197	GUID	all	Global UID	Zul Kagalwalla -> Financial Models Company.
5198	FMC Trade Block number	all	Account name for Trade Block	Zul Kagalwalla -> Financial Models Company.
5199	FMC Settlement Block	all	FMC Settlement block number	Zul Kagalwalla -> Financial Models Company.
5200	IOIAvailQty	6	Amount of an IOI offering (IOIQty) that is currently available to the sales force.	David Case - Thomson BETA Systems

Tag	Field	FIX MsgTypes	Description	Created by
5201	AutoExSize	8,D	Maximum order size eligible for automated execution	Donald Mendelson - Capital Markets Consulting
5202	TradeThruTime	D	The time of a trade-through event	Donald Mendelson - Capital Markets Consulting
5203	TradeThruSize	D	Size of the trade causing a trade through	Donald Mendelson - Capital Markets Consulting
5204	TradeThruPrice	D	Price of the trade causing a trade through	Donald Mendelson - Capital Markets Consulting
5205	AdjustedPriceInd	8	Indicates an adjusted price on a satisfaction order due to a block trade	Donald Mendelson - Capital Markets Consulting
5206	SatisfactionOrdDisp	8	Indicates the disposition of a satisfaction order. Valid values are: 0 = Satisfied as specified in the order (default) 1 = Pro rata satisfaction distribution (partial cancellation of Satisfaction order) 2 = Satisfaction order requested size is greater than trade-through size	Donald Mendelson - Capital Markets Consulting
5207	ExecReceiptTime	Q	Receipt time of the Execution Report being rejected by DK Trade	Donald Mendelson - Capital Markets Consulting
5208	OriginalOrderTime	Q	Specified in DK Trade if reason is Stale Execution	Donald Mendelson - Capital Markets Consulting

Tag	Field	FIX MsgTypes	Description	Created by
5209	OLAOrdRejReason	8	Reason for order rejection specific to Options Linkage Authority	Donald Mendelson - Capital Markets Consulting
5210	NonDirectedBrokerFINS1	D	FINS number of 1st broker not allowed to execute order (up to 6 characters)	Thomas Galvin - Bank of America
5211	NonDirectedBrokerFINS2	D	FINS number of 2nd broker not allowed to execute order (up to 6 characters)	Thomas Galvin - Bank of America
5212	ExecBrokerFINS	8	FINS number of broker executing the order (up to 6 characters)	Thomas Galvin - Bank of America
5213	OrderOrigin	Execution Report, Trade Capture	Indicates the origina of the order. Possible values. 1 - Firm Order 2 - BARS Order 3 - Specialist Quote 4 - Market Maker Quote 5 - Away Market Inbound 6 - Away Market Outbound	Mithila Somasiri - Millennium Information Technologies Limited
5214	MKTXTargetLevel	NewOrder	Optional indication of sought target-level.	Anthony Merhi - MarketAxess
5215	MKTXAllowPartialFill	NewOrder	Optional flag indicating client's desire to allow a partial-fill (not the same as MinQty).	Anthony Merhi - MarketAxess
5216	MKTXSpottingProcess	NewOrder	Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades.	Anthony Merhi - MarketAxess
5217	StateSecurityID	Instrument block	State Securities Identification Number.	Oksana Zheliabina - B2BITS
5218	MKTXInquiryTimerDuration		Integer representing the number of minutes through which the specified MKTXInquiryTimerType will down-count to expiry.	Anthony Merhi - MarketAxess
5219	MKTXRevealNumberOfDealers	NewOrder, Boolean	Optional flag indicating client's desire to reveal to each dealer to which this inquiry is addressed the number of dealers to which the inquiry is addressed.	Anthony Merhi - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
5220	ValidateOrd	D, 8	Indicates that a new order message should only be validated versus business edits and not accepted as a new order by the receiving party. (Y = Validate)	David Case - Thomson BETA Systems
5221	MKTXDesiredDueAtTime	NewOrder, UTCTimestamp	Time of day indicating the time at which the client desires to see dealer responses	Anthony Merhi - MarketAxess
5222	MKTXActualDueAtTime	NewOrder, UTCTimestamp	Time of day indicating the time at which the client will see dealer responses	Anthony Merhi - MarketAxess
5223	ApplyIOIEdits	D, 8	Instructs order receiving firm when to apply standard IOI offering edits to determine whether the order should be accepted or rejected. (Y = Apply all edits, N = Do not apply edits, B = Apply only Broker/Dealer edits)	David Case - Thomson BETA Systems
5224	CircleInd	D, F, G, 8	Indicates that the order message type received should be treated as a circle request instead of a live order. (Y = circle request)	David Case - Thomson BETA Systems
5225	SACrossType	D, 8	Text field for Cross Type option used with Agent order types.	Christopher Acton - Sungard Brass
5226	FutSettDate	X, V	Settlement date for near leg.	Lincoln Corcoran - Velocity Systems International
5227	FutSettDate2	X, V, AE	Same as FutSettDate (tag 5226) but for the far leg of a FX Swap.	Lincoln Corcoran - Velocity Systems International
5228	BidForwardPoints	X	Near leg forward points	Lincoln Corcoran - Velocity Systems International
5229	OfferForwardPoints	X	Near leg forward points.	Lincoln Corcoran - Velocity Systems International

Tag	Field	FIX MsgTypes	Description	Created by
5230	BidForwardPoints2	X	Far leg forward points.	Lincoln Corcoran - Velocity Systems International
5231	OfferForwardPoints2	X	Far leg forward points.	Lincoln Corcoran - Velocity Systems International
5232	Currency	V	Specifies the denomination of the quantity fields.	Lincoln Corcoran - Velocity Systems International
5233	OrderQty	V	A notional dealt amount for an Outright (single legged), or the near dealt amount of a Swap.	Lincoln Corcoran - Velocity Systems International
5234	OrderQty2	V	Applicable when subscribing for Swap prices. Represents the far dealt amount of the Swap.	Lincoln Corcoran - Velocity Systems International
5235	SpotRate	X	Spot rate represented in repeating group.	Lincoln Corcoran - Velocity Systems International
5236	MKTXLegBenchmarkSecurityID	QuoteRequest, Quote, etc.	Identifies a leg-specific benchmark security in multi-legged fixed-income trading	Anthony Merhi - MarketAxess
5237	MKTXLegBenchmarkSecurityIDSource	QuoteRequest, Quote, etc.	Designates the source of the identifier of a leg-specific benchmark security in multi-legged fixed-income trading	Anthony Merhi - MarketAxess
5238	MKTXLegTargetLevel	QuoteRequest, etc.	Optionally specifies the desired target level sought by the client in multi-leg fixed-income trading.	Anthony Merhi - MarketAxess
5239	Reserved			Igor Nagirner - ICAP
5240	OrderSequence		Counter of order changes	Gregor Malensek - Novita

Tag	Field	FIX MsgTypes	Description	Created by
5241	Reserved			Igor Nagirner - ICAP
5242	Reserved			Igor Nagirner - ICAP
5243	Reserved			Igor Nagirner - ICAP
5244	Reserved			Igor Nagirner - ICAP
5245	Reserved			Igor Nagirner - ICAP
5246	Reserved			Igor Nagirner - ICAP
5247	Reserved			Igor Nagirner - ICAP
5248	Reserved			Igor Nagirner - ICAP
5249	SpotOptions	String	Use to store Stot Options	Jenny Yeung - Lehman Brothers
5250	CustomerType	D,E,G,S,i	Indicates the type of the subject who commissioned the order/quote. Format=int. Valid values: 21=Member;22=Institutional customer (interconnected);23=Private customer (interconnected);24=Organizational unit (interconnected).	Antonio Caroselli - GATE Tecnologie Informatiche
5251	TimeInForce	D,E,G,S,i	Specifies how long the order remains in effect. Absence of this field is interpreted as Good Till Cancel. Format=char. Valid values: 0=Day;	Antonio Caroselli - GATE Tecnologie Informatiche

Tag	Field	FIX MsgTypes	Description	Created by
			1=Good Till Cancel (GTC); 2=At the Opening (OPG); 3=Immediate or Cancel (IOC); 4=Fill or Kill (FOK); 6=Good Till Date(GTD); 7=At the Close; 8=Deferred Display (DD); 9=Display On Book (DOB); A=Good in Closing Auction (GCA); B=Good Till Maturity (GTM); C=Good for Intra-Day Auction (GFX); D=Good for Auction (GFA). E=Good Till Session (GTS)	
5252	QtyParam	D,E,G,S,i	Expresses the quantity condition on which the security is to be traded. Format=char. Valid values: 4=Fill Minimum Quantity(FMQ);A=Odd Lot(ODL).	Antonio Caroselli - GATE Tecnologie Informatiche
5253	OrdTypeExt	D,E,G,S,i	Order type with added values. Format=char. Valid values: 1=Market; 2=Limit; 3=Stop; 4=Stop Limit; J=Market If Touched (MIT); K=Market with Leftover as Limit; Q=Market at Any Price with Leftover as Limit; R=Interbank; S=Market Limit If Touched (MIT); T=Committed Principal Order.	Antonio Caroselli - GATE Tecnologie Informatiche
5254	OrigOrderID	8	OrderID of the previous order (NOT the initial order of the day) as assigned by the market. Format=String.	Antonio Caroselli - GATE Tecnologie Informatiche

Tag	Field	FIX MsgTypes	Description	Created by
5255	StopPxCondition	D,G	Stop condition. Format=char. 0=Last Trade price.1=Best Bid Price;2=Best Ask Price;	Antonio Caroselli - GATE Tecnologie Informatiche
5256	AccountOriginType	D, G, 8	Segregated or non-segregated origin types for Futures order. 1 = Segregated- An account established by the clearing member solely for the purpose of clearing transactions on behalf of its customers. 2= Non-Segregated - An account established by the clearing member solely for the purpose of clearing transactions through proprietary accounts.	Rajat Singhal - Philadelphia Stock Exchange
5257	NoPrompts	d (Security Definition)	Number of Valid Prompt Dates (Futures) or expiry dates (options)	Devaka Corea - Millennium Information Technolog
5258	SLCptyNetCredit			Gurvinder Singh - Indus Valley Partners
5259	SLCptyGrossCredit			Gurvinder Singh - Indus Valley Partners
5260	SLCptyID			Gurvinder Singh - Indus Valley Partners
5261	SLSecClassification			Gurvinder Singh - Indus Valley Partners
5262	SLRate			Gurvinder Singh - Indus Valley Partners
5263	SLTerm			Gurvinder Singh - Indus Valley Partners
5264	SLMargin			Gurvinder Singh - Indus Valley Partners

Tag	Field	FIX MsgTypes	Description	Created by
5265	SLRnd			Gurvinder Singh - Indus Valley Partners
5266	SLLocateID			Gurvinder Singh - Indus Valley Partners
5267	SLPositionID			Gurvinder Singh - Indus Valley Partners
5268	Reserved			Igor Nagirner - ICAP
5269	Reserved			Igor Nagirner - ICAP
5270	IsSLMessage			Gurvinder Singh - Indus Valley Partners
5271	SLMsgType			Gurvinder Singh - Indus Valley Partners
5272	SLBasis			Gurvinder Singh - Indus Valley Partners
5273	SLFee			Gurvinder Singh - Indus Valley Partners
5274	SLOfferID			Gurvinder Singh - Indus Valley Partners
5275	SLMsgID			Gurvinder Singh - Indus Valley Partners
5276	SLQuoteType			Gurvinder Singh - Indus Valley Partners
5277	Reserved			Igor Nagirner - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5278	Reserved			Igor Nagirner - ICAP
5279	Reserved			Igor Nagirner - ICAP
5280	FXall MDFilterInd1	V	Filter market data according to specified criteria	Zissis Perdikis - FXall
5281	FXall MDFilterInd2	V	Users may request filtering of Market Data as per predefined parameters	Zissis Perdikis - FXall
5282	FXall CrossExclusionInd	d, G	Exclude submitted order from crossing with certain orders	Zissis Perdikis - FXall
5283	FXall ContingentInd	8	Indicates if ER represents a contingent order.	Zissis Perdikis - FXall
5284	FXall Indicator_4			Zissis Perdikis - FXall
5285	FXall Indicator_5			Zissis Perdikis - FXall
5286	FXall Indicator_6			Zissis Perdikis - FXall
5287	FXall Indicator_7			Zissis Perdikis - FXall
5288	FXall Indicator_8			Zissis Perdikis - FXall
5289	FXall Indicator_9			Zissis Perdikis - FXall
5290	ShortCode	d (Security Definition)	A defined set of codes used to represent specific Prompt Dates (Futures) or Expiry Dates (options)	Devaka Corea - Millennium Information Technolog

Tag	Field	FIX MsgTypes	Description	Created by
5291	FXall Indicator_11			Zissis Perdikis - FXall
5292	BidMarketSize	W, X	Aggregated quantity of Bid market orders.	Magnus Kling - OMX
5293	AskMarketSize	W, X	Aggregated quantity of Ask market orders.	Magnus Kling - OMX
5294	NoOfMarketMakers	W, X	The number of Market Makers that are quoting in the series on the side with the largest number of quotes.	Magnus Kling - OMX
5295	UnderlyingNumber	W, X	16-bit Integer identifying the Underlying	Magnus Kling - OMX
5296	SeriesNumber	W, X	16-bit Integer identifying the Series. Used together with the UnderlyingNumber (5295) to uniquely identify a Series.	Magnus Kling - OMX
5297	SendingTimeJavaEpoch	W, X, f	Time when the message is sent. 64-bit integer expressing the number of milliseconds since midnight January 1, 1970.	Magnus Kling - OMX
5298	4WayAgreement	D, G, 8	Indicates the presence of a four way agreement between clients	Devaka Corea - Millennium Information Technolog
5299	MustRefresh	Market Data Snapshot	Indicates whether the market data recipient is required to process the message and refresh the order book. The data type is Boolean.	Lalin Dias - Millennium Information Technologies
5300	ContraID	Execution Report	This Alphanumeric field will contain the Order ID of the contra order that matched against with the order in focus.	heshan jayawardena - Millennium Information Technolog

Tag	Field	FIX MsgTypes	Description	Created by
5301	PSMM Flag	U	Indicates the pssive market making status of market participant on an Issue/security.	Pavan Kumar R B - SSIT
5302	MM Quote Open Time	U	Time at which market maker quote will be opened for neotiation.	Pavan Kumar R B - SSIT
5303	MM Quote Close Time	U	Time at which the quote of a market maker is closed for negotiation. Should always be in hh:mm format	Pavan Kumar R B - SSIT
5304	MM First Effective Date	U	The date from which market maker will be effective. Should be in UTCDate format.	Pavan Kumar R B - SSIT
5305	MM Last Effective Date	U	The date after which market maker will no longer be effective. Should always be in UTCDate format	Pavan Kumar R B - SSIT
5306	MM Aut o Quote Refresh Parameter.	U	Indicates the action to be taken on a replinshed Quote.	Pavan Kumar R B - SSIT
5307	Lock /Cross Indicator	U	Used to indicate whether the Quote has resulted in a lock or cross or none(Neither lock/cross) condition.	Pavan Kumar R B - SSIT
5308	Reserved			Igor Nagirner - ICAP
5309	Reserved			Igor Nagirner - ICAP
5310	MMBidSize		Size of Bid side of the Quote for the Market Maker (Type - Qty)	Lakshminarasimhan Rajabather - SSI Technologies
5311	MMOfferSize		Size of Offer side of the Quote for Market Maker (Type - Qty)	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5312	MMBidSizeType		Type of Market Maker Bid's size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5313	MMOfferSizeType		Type of Market Maker's Offer size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5314	BDBidSize		Broker-Dealer Bid Size. Data Type: Qty	Lakshminarasimhan Rajabather - SSI Technologies
5315	BDBidSizeType		Type of Broker-Dealer Bid Size. Data Type: Boolean Valide Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5316	BDOfferSize		Broker-Dealer Offer Size. Data Type: Qty	Lakshminarasimhan Rajabather - SSI Technologies
5317	BDOfferSizeType		Type of Broker-Dealer Offer Size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5318	Branch		Source of the Order. Data Type: String[4]	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5319	CrossMktProtection		Indicated whether Cross-Market-Protection is on or off. Data Type: Boolean Valid Values: Y = Protection type is 'Crossed' N = Protection type is not 'Crossed'	Lakshminarasimhan Rajabather - SSI Technologies
5320	CustBidSizeType		Type of Customer Bid Size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5321	CustOfferSizeType		Type of the customer offer size. Data Type: Boolean Valid Values: Y = Size is percentage N = Size is value	Lakshminarasimhan Rajabather - SSI Technologies
5322	FirmID		Firm's ID. Data Type: String[40]	Lakshminarasimhan Rajabather - SSI Technologies
5323	IssueID		Issue ID. Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5324	IsVolOnePct		Setting for first level of volume for NBBO Step-up configuration	Lakshminarasimhan Rajabather - SSI Technologies
5325	IsVolTwoPct		Setting for second level of voulme in NBBO Step-up configuration. Data Type: Boolean Valid Values: Y = Percent N = Not Percent	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5326	LockMktProtection		Setting for locked market protection. Data Type: Boolean Valid Values: Y = Protection type is 'Locked' N = Protection type is not "Locked"	Lakshminarasimhan Rajabather - SSI Technologies
5327	AORThreshold		Automatic Opening Rotation Threshold (Type - int)	Lakshminarasimhan Rajabather - SSI Technologies
5328	AutoReplace		Used for Automotic re-initiation of NBBO step-ups. Data Type: Boolean Valid Values: Y = Yes N = No	Lakshminarasimhan Rajabather - SSI Technologies
5329	MinPxVar		Minimum price variation. Data Type: long	Lakshminarasimhan Rajabather - SSI Technologies
5330	OrigQuoteID		QuoteID of the current quote. Data Type: long	Lakshminarasimhan Rajabather - SSI Technologies
5331	OwnerID		User ID of the owner. Data Type: String[40]	Lakshminarasimhan Rajabather - SSI Technologies
5332	ScriptLevel		Number of levels Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5333	SeriesID		Series ID. Data Type: long	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5334	IssueStatus		Status indicator for the issue. Data Type: int Valid Values: 1 = Pre-Open 2 = Ready to Trade 3 = Not available for Trading 4 = Trading Halt 5 = Testing 6 = Electronic Book Execution 7 = Maintenance 8 = Closed - but GTC orders allowed 9 = Expired	Lakshminarasimhan Rajabather - SSI Technologies
5335	Tick		Pricing Increment. Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5336	UnderlyingID		ID of the underlying to which the issue belongs. Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5337	UpperLimit		Upper limit in the range. Data Type: long	Lakshminarasimhan Rajabather - SSI Technologies
5338	OPRAClassCode		OPRA Class Code. Data Tye: char	Lakshminarasimhan Rajabather - SSI Technologies
5339	OriginalSize		Current Order/Quote Size. Data Tye: int	Lakshminarasimhan Rajabather - SSI Technologies
5340	NBBOStepUpMode		NBBO Step Up Mode. Data Type: Char Valid Values: 1 = New	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
			2 = Cancel 4 = Get By Owner & Series 5 = NBBO Reinitiate Response	
5341	MPRequestID		Unique ID of the request. Data Type: String[40]	Lakshminarasimhan Rajabather - SSI Technologies
5342	NoSteps		Number of steps (NBBO Configuration). Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5343	DisseminatedStatus		Set Dissemination of NBBO for all series. Data Type: Boolean Valid Values: Y = Disseminate N = Do not disseminate	Lakshminarasimhan Rajabather - SSI Technologies
5344	StepPosition		Step Position (NBBO Step Up configuration). Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5345	SecDefnReqType		Type of the Security Definition Request. Data Type: Char Valid Values: 1 = Issue ID 2 = Series by Series ID 3 = Series by Issue ID 4 = Series ID	Lakshminarasimhan Rajabather - SSI Technologies
5346	NonCustSize		Non-customer size (aggregated) at a particular price break Data Type: Qty	Lakshminarasimhan Rajabather - SSI Technologies
5347	NoExchanges		Number of exchanges in the repeating group. Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5348	QuoteScriptDataType		Quote Script Data Type. Data Type: Char Valid Values: 1 = Send Quote Size Table 2 = Cancel Quote Size Table	Lakshminarasimhan Rajabather - SSI Technologies
5349	QuoteStatusRequestType		Type of the Quote Status Request. Data Type: Char Valid Values: 1 = Get Simple Quotes by User 2 = Get Quote Size Table by Owner and Series	Lakshminarasimhan Rajabather - SSI Technologies
5350	ReinitiateConfig		Setting for re-initiation of NBBO Step-Up Configuration. Data Type: Boolean Valid Values: Y = Reinitiate NBBO Steu-Up Configuration N = Do not Reinitiate NBBO Step-Up Configuration	Lakshminarasimhan Rajabather - SSI Technologies
5351	OPRAStrikeCode		Code used by OPRA (Options Price Reporting Authority) to identify series. Concatenation of option symbol, strike code. Data Type: String[7]	Lakshminarasimhan Rajabather - SSI Technologies
5352	PCXQuoteID		PCX generated ID for the Quote. Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5353	IsFastFirm		Indicates whether BBO is coming from an exchange declared as Fast Firm Data Type: Boolean Valid Values: Y = Fast Firm N = Not Fast Firm	Lakshminarasimhan Rajabather - SSI Technologies

Tag	Field	FIX MsgTypes	Description	Created by
5354	OptPxDenominator		Denominator used to get actual option price.	Lakshminarasimhan Rajabather - SSI Technologies
5355	NoTick		No of elements in the repeating group(Ticks) Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5356	OrderReqType		Type of the Order Request. Data Type: Char Valid Values: 0 = Modify Orders 1 = Cancel Orders	Lakshminarasimhan Rajabather - SSI Technologies
5357	NoQuoteSizes		Number of elements in the repeating group (Quote Sizes) Data Type: int	Lakshminarasimhan Rajabather - SSI Technologies
5358	ResponseID		ID sent by PCX in some acknowledgements/notifications	Lakshminarasimhan Rajabather - SSI Technologies
5359	MktSize		Volume in other exchange. Data Type: Qty	Lakshminarasimhan Rajabather - SSI Technologies
5360	OrigOwnerID		Used to indicate the ID of the original owner. Data Type: String	Lakshminarasimhan Rajabather - SSI Technologies
5361	NoScriptLevel		Indicates the number of nested levels for step-up configuration data. Data Type: Int	Lakshminarasimhan Rajabather - SSI Technologies
5362	FMCNETTradeNumber	all	Unique Trade Number	Zul Kagalwalla -> Financial Models Company.

Tag	Field	FIX MsgTypes	Description	Created by
5363	PrevFMCNETTradeNumber	all	Previous FMCNET trade Number	Zul Kagalwalla -> Financial Models Company.
5364	MemberName		Descriptive name of the member firm	Mithila Somasiri - Millennium Information Technologies Limited
5365	MemberAddress		Mailing address of the member	Mithila Somasiri - Millennium Information Technologies Limited
5366	ContactFax		Contact FAX number	Mithila Somasiri - Millennium Information Technologies Limited
5367	AltPhone1		First Alternative Phone number	Mithila Somasiri - Millennium Information Technologies Limited
5368	AltPhone2		Second Alternative phone number	Mithila Somasiri - Millennium Information Technologies Limited
5369	NoBranch		Number of Branches	Mithila Somasiri - Millennium Information Technologies Limited
5370	BranchID		Unique Branch office ID	Mithila Somasiri - Millennium Information Technologies Limited

Tag	Field	FIX MsgTypes	Description	Created by
5371	Reserved			Igor Nagirner - ICAP
5372	Reserved			Igor Nagirner - ICAP
5373	Reserved			Igor Nagirner - ICAP
5374	Reserved			Igor Nagirner - ICAP
5375	Reserved			Igor Nagirner - ICAP
5376	Reserved			Igor Nagirner - ICAP
5377	Reserved			Igor Nagirner - ICAP
5378	Reserved			Igor Nagirner - ICAP
5379	Reserved			Igor Nagirner - ICAP
5380	Reserved			Igor Nagirner - ICAP
5381	ShortSecurityDesc	Instrument block	Short security description.	Oksana Zheliabina - B2BITS
5382	EncodedShortSecurityDescLen	Instrument block	Byte length of encoded (non-ASCII characters) EncodedShortSecurityDesc (5383) field.	Oksana Zheliabina - B2BITS
5383	EncodedShortSecurityDesc	Instrument block	Encoded (non-ASCII characters) representation of the ShortSecurityDesc (5381) field in the encoded format specified via the MessageEncoding (347) field.	Oksana Zheliabina - B2BITS

Tag	Field	FIX MsgTypes	Description	Created by
5384	AccruedInterestAmt	W, X	Amount of accrued interest.	Oksana Zheliabina - B2BITS
5385	MarketCode	Security Definition	Code of market where instrument is traded.	Oksana Zheliabina - B2BITS
5386	MinPriceIncrement	Security Definition	Used in pre-5.0 versions to provide same functionality as 5.0's MinPriceIncrement(969).	Oksana Zheliabina - B2BITS
5387	MktShareLimit	Security Definition	Market share limit.	Oksana Zheliabina - B2BITS
5388	MktShareThreshold	Security Definition	Market share limit threshold.	Oksana Zheliabina - B2BITS
5389	MaxOrdersVolume	Security Definition	Maximum summary volume of active buy and sell orders.	Oksana Zheliabina - B2BITS
5390	SettlVenue		A three character code representing a valid Settlement Venue	Piero Cima - GATE T.I.
5391	SettlAccType		Settlement account type. Valid values: 1 = Standing 2 = House 3 = Client.	Piero Cima - GATE T.I.
5392	SenderGroupID		Assigned value used to identify specific message originator group.	Piero Cima - GATE T.I.
5393	Reserved			Piero Cima - GATE T.I.
5394	Reserved			Piero Cima - GATE T.I.
5395	Reserved			Piero Cima - GATE T.I.

Tag	Field	FIX MsgTypes	Description	Created by
5396	Reserved			Piero Cima - GATE T.I.
5397	Reserved			Piero Cima - GATE T.I.
5398	Reserved			Piero Cima - GATE T.I.
5399	Reserved			Piero Cima - GATE T.I.
5400	CashOrCredit	New Order - Single	Custom field for users that want to electronically submit a NewOrder-Single for the Korea Stock Exchange Market. 10-Cash 21-Margin Buying by Brokers' Credit 22-Liquidation of Margin Buying by Brokers' Credit 23-Short Sale by Brokers' Credit 24-Liquidation of Short Sale by Brokers' Credit 31-Margin Buying by The Korea Securities Finance Corporation(KSFC)'s Credit 32-Liquidation of Margin Buying by KSFC's Credit 33-Short Sale by KSFC's Credit 34-Liquidation of Short Sale by KSFC's Credit	Kimyung Song - Korea Stock Exchange
5401	TradeType	New order-single	Identify the type of trade on the Korea Stock Exchange 3: Reported Block Trading 9: Trading of Treasury Stocks 72: After-hour Block Trading 79: After-hour Block Trading of Treasury Stocks 80: After-hour Basket Trading	Kyuha Yang - Korea Stock Exchange
5402	LocalOrForeign	New order-single	Identify whether client is local or foreign investor 0: Local Investor 1: Foreign Investor	Kyuha Yang - Korea Stock Exchange

Tag	Field	FIX MsgTypes	Description	Created by
5403	ForeignerID			Kyuha Yang - Korea Stock Exchange
5404	ClassiOfForInv	New order-single	Indicates the type of foreign investors 1: Non-resident Individuals 2: Non-resident Bank 3: Non-resident Insurance Company 4: Non-resident Securities Company 5: Non-resident Investment Company 6: Non-resident Investment Trust Company 7: Non-resident Other Company 8: Non-resident Korean with Permanent Foreign Residence 9: Non-resident Pension Fund 10: Resident 11: Resident Individuals 12: Resident Bank 13: Resident Insurance Company 14: Resident Securities Company 15: Resident Other Entity 20: Foreign Direct Invesment 21: FDI Individuals 22: FDI Bank 23: FDI Insurance Company 24: FDI Securities Company 25: FDI Other Company 30: Other 31: Acquirer of Korean Papers	Kyuha Yang - Korea Stock Exchange
5405	ExecPrice	New order-single	Indicates the price at which client buys or sells and uses for reported block trading 1: Opening Price, 3: Closing Price	Kyuha Yang - Korea Stock Exchange

Tag	Field	FIX MsgTypes	Description	Created by
5406	InvestorCode	New order-single	Indicate the type of investors to place order 1000: Securities Company 2000: Insurance Company 3000: Investment & Management Company 4000: Bank 5000: Merchant Bank 6000: Pension Fund 7000: Other Company 8000: Individuals 9000: Foreigner	Kyuha Yang - Korea Stock Exchange
5407	Non-memberID	New order-single	Assigned value to identify specific non-member that passes client order to member company.	Kyuha Yang - Korea Stock Exchange
5408	ProgramTrade	New order-single	Indicates the type of program trade 0: Regular, 1: Arbitrage, 2: Non-arbitrage	Kyuha Yang - Korea Stock Exchange
5409	ShortSaleType	New order-single	Indicates the type of short sale 0: Regular, 1: ShortSale with Price Restriction, 2: ShortSale without Price Restriction	Kyuha Yang - Korea Stock Exchange
5410	OrderRoutingMethod	New order-single	Indicates the means through which a customer routes orders to broker 1: Sale Office Terminal, 2: Wire Communication, 3: Wireless Communication, 4: HTS, 5: Others	Kyuha Yang - Korea Stock Exchange
5411	PriceIndi	New order-single	Uses for futures spread trade and indicates as "0", "+" or "-"	Kyuha Yang - Korea Stock Exchange
5412	TradePurpose	New order-single	Indicates the purpose of futures and option trade 1: arbitrage, 2: Hedge, 3: Others	Kyuha Yang - Korea Stock Exchange

Tag	Field	FIX MsgTypes	Description	Created by
5413	ReceiptTime	Execution Report	Indicates time of order receipt in local time	Kyuha Yang - Korea Stock Exchange
5414	NearestSeries Price	Execution Report	Uses for futures spread trade and indicates contract price of the nearest month series	Kyuha Yang - Korea Stock Exchange
5415	FurthestSeriesPrice	Execution Report	Uses for futures spread trade and indicates furthest series price	Kyuha Yang - Korea Stock Exchange
5416	OrderDate	NewOrder-single	Indicate the order placing date in local time (YYYYMMDD)	Kimyung Song - Korea Stock Exchange
5417	AccountType	NewOrder-Single	0=Accounts for participants in securities saving plans 1= Accounts for non-participants in securities saving plans	Kimyung Song - Korea Stock Exchange
5418	ContractTime	NewOrder-Single	Indicate the local time in HHMMSSss that futures and options contract have been completed	Kimyung Song - Korea Stock Exchange
5419	BasketID	NewOrder-Single	Unique identifier for basket orders	Kimyung Song - Korea Stock Exchange
5420	CouponFrequency	IOI Message	This field indicates coupon frequency of Fixed Income securities.	Jenny Yeung - Lehman Brothers
5421	CallDate	IOI Message	This field indicates the call date of Agency Callables in Fixed Income.	Jenny Yeung - Lehman Brothers
5422	ReliabilityIndicator	IOI Message	This field indicates the reliability of a security.	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5423	ModelType	Quote Message		Jenny Yeung - Lehman Brothers
5424	PortfolioID	Quote Message	This field indicates the portfolio ID	Jenny Yeung - Lehman Brothers
5425	SerialNo	String	2nd Part of unique Bloomberg serial number. (The 1st part of unique Bloomberg serial number is WorkStation)	Jenny Yeung - Lehman Brothers
5426	BrokerSeqNo	String	Broker Sequence Number	Jenny Yeung - Lehman Brothers
5427	InstrAttribType	String	"I" - Interest "D" - Discount	Jenny Yeung - Lehman Brothers
5428	AdjTargetLevel	float	adjusted target level	Jenny Yeung - Lehman Brothers
5429	NumberItems	number	Number of items/quote on the list	Jenny Yeung - Lehman Brothers
5430	SpotPrice	float	Treasury Price	Jenny Yeung - Lehman Brothers
5431	SpotYield	float	Treasury Yield	Jenny Yeung - Lehman Brothers
5432	CurveName	String	Curve Name e.g. LIBOR	Jenny Yeung - Lehman Brothers
5433	CurvePoint	float	Curve Point is the point on the benchmark curve	Jenny Yeung - Lehman Brothers
5434	AdjSpread	float	Broker Fee-Adjusted Spread	Jenny Yeung - Lehman Brothers
5435	FeeAdjToSpread	float	Fee adjustment to spread	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5436	AdjYield	float	Fee-adjusted Yield	Jenny Yeung - Lehman Brothers
5437	OldPrice	New Order Single	Must be equal to the original Price	Priya Sampath - Changepond Technologies
5438	ReferenceID	Trade Capture Report	Tape print regional reference ID associated with a Trade report	Mithila Somasiri - Millennium Information Technologies Limited
5439	OldReferenceID	Trade Capture Reports	Original Reference ID of a correction/Cancellation Print sent to tape associated with a cancel/correct trade report	Mithila Somasiri - Millennium Information Technologies Limited
5440	ClearingStatus	Execution Report	Indicate the clearing status of the trade as communicated by the clearing house.	Mithila Somasiri - Millennium Information Technologies Limited
5441	ClearingMatchID	Execution Report	Unique Match ID assigned by the clearing system	Mithila Somasiri - Millennium Information Technologies Limited
5442	MatchingSlipID	Execution Report	Unique Slip ID assigned by the matching system	Mithila Somasiri - Millennium Information Technologies Limited
5443	ClearingSlipID	Execution Report	Unique Slip ID assigned by the Clearing System	Mithila Somasiri - Millennium Information Technologies Limited

Tag	Field	FIX MsgTypes	Description	Created by
5444	LegReport	Execution Report	Indicate whether the execution report is generated for a multi-leg order or an individual leg of a multi-leg order	Mithila Somasiri - Millennium Information Technologies Limited
5445	DownloadRequestID		Unique ID assigned to a data download request.	Mithila Somasiri - Millennium Information Technologies Limited
5446	RequestType		Download Request Type	Mithila Somasiri - Millennium Information Technologies Limited
5447	RequestID		Download Request ID	Mithila Somasiri - Millennium Information Technologies Limited
5448	NumMsg		Number of messages resulting from a download request.	Mithila Somasiri - Millennium Information Technologies Limited
5449	ReqResponseTo		Indicate the Type of request being responded to	Mithila Somasiri - Millennium Information Technologies Limited
5450	MDElementName (string data type)		The field is defined as a set of enumerated values providing one to one mapping of market data elements to entries in FIX messages.	Igor Nagirner - EBS
5451	MDStatScope (int data type)	MDSnapshot, MDIncremental	Describes a time dimension when distributing market data statistics. Values include: 1= current day, 2 = previous day, 3 = 1 minute, 4 = 10 seconds	Lisa Taikitsadaporn - Brook Path Partners, Inc.

Tag	Field	FIX MsgTypes	Description	Created by
5452	MDCountType	MDSnapshot, MDIncremental	Describes the count type in MDCount in relation to MDStatScope. Values include: 1 = Peak, 2 = Record, 3 = Time interval, 4 = Running count	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5453	TraderCount	MDSnapshot, MDIncremental	Number of unique traders quoting at a particular price level.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5454	MarketZone	MDSnapshot, MDIncremental	Code identifying the market center/zone where market data entry originated from.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5455	SmoothRateSrc	MDSnapshot, MDIncremental	The source that published the smooth rate.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5456	MDStdDeviation	MDSnapshot, MDIncremental	The margin of error, confidence factor or standard deviation of a rate/price.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5457	PriceTimestamp	MDSnapshot, MDIncremental	The timestamp (UTC) of when the statistic is calculated. This may be different from the time the statistic is published (as indicated in MDEntryTime and MDEntryDate).	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5458	MDDelayed	MDIncremental, MDSnapshot	Indicates whether the market data entry is being published on a delayed basis. Default is "N". (Boolean field)	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5459	SettlType	All where needed	This custom field is used in pre-5.0 versions of FIX to support the FX tenor expressions as defined in 5.0. Maps directly to 5.0's SettlType (63) inclusive of definition, all enums and patterns.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5460	AggressorIndicator	TCR & where needed	Custom field to support identifying aggressor (taker) in a trade in pre-5.0 versions of FIX. This field maps	Lisa Taikitsadaporn - Brook Path Partners, Inc.

Tag	Field	FIX MsgTypes	Description	Created by
			directly to 5.0's tag 1057 inclusive of definition and datatype.	
5461	TicketStatus			Lisa Taikitsadaporn - Brook Path Partners, Inc.
5462	PrimeDealIndicator			Lisa Taikitsadaporn - Brook Path Partners, Inc.
5463	TradeID	TCR	For use in pre-5.0 versions to provide same information as TradeID (1003) in 5.0.	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5464	SecondaryTradeID	TCR	Used in pre-5.0 versions to provide same functionality as 5.0's SecondaryTradeID (1040)	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5465	CstmApplVerID			Lisa Taikitsadaporn - Brook Path Partners, Inc.
5466	MDBookType	MD messages	This is used in pre-5.0 to allow the identification of book type. Same definition and usage as FIX 5.0's MDBookType (1021).	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5467	MDPriceLevel	MD messages	This is used in pre-5.0. Same definition and usage as FIX 5.0's MDPriceLevel (1023).	Lisa Taikitsadaporn - Brook Path Partners, Inc.
5468	MDCount	MD messages		Lisa Taikitsadaporn - Brook Path Partners, Inc.
5469	ReqResponseStatus		Processing Status of a download request	Mithila Somasiri - Millennium Information Technologies Limited

Tag	Field	FIX MsgTypes	Description	Created by
5470	PriceMvmLimit	Security Definition	Maximum deviation of prices from settlement price.	Oksana Zheliabina - B2BITS
5471	CalculatedCcyLastQty	AE	FX Deal Feed Field	Igor Nagirner - ICAP
5472	PriceMvmLimitT1	Security Definition	Maximum deviation of prices from settlement price at T+1.	Oksana Zheliabina - B2BITS
5473	MguIndicator	Custom	Indicates whether a trade notification is generated as a result of a MGU order execution. Valid values: 1 - MGU Execution 0 - Other	Mithila Somasiri - Millennium Information Technologies Limited
5474	AbbreviatedPrice	New Order, Execution Report	Contract Price Price of the leg can be expressed as (a) Explicit Price (e.g. 7589) Explicit Price is a positive number without any prefix. (b) A price code expression (e.g. S + 10 which means settlement price plus ten) Valid price codes are S, YS, C, V ,M & B (basis) (c) A differential (e.g. -10 which means ten units lower than the price of the first leg) A valid differential is a number prefixed with either (+) or(-)	Mithila Somasiri - Millennium Information Technologies Limited

Tag	Field	FIX MsgTypes	Description	Created by
5475	PromptDate	New Order, Execution Report	Expiry(options) / Delivery(Futures) date of the contract For Futures this is either entered as an explicit date in DDMMYY or as an abbreviated date code (e.g. T – Tomorrow, c – Two days, 3 – 3 months, MMMYY - Monthly). For Options contracts, this field will be populated by the expiry month code in MMMYY	Mithila Somasiri - Millennium Information Technologies Limited
5476	PrivateReference	New Order, Execution Report	Free form text up to 80 characters.	Mithila Somasiri - Millennium Information Technologies Limited
5477	PublicReferece	New Order, Execution Report	Free form text up to 80 characters	Mithila Somasiri - Millennium Information Technologies Limited
5478	CrossIndicator	New Order, Execution Report	Indicates a single trade half or a cross. Value Meaning 0 Single Trade Half 1 Cross	Mithila Somasiri - Millennium Information Technologies Limited
5479	CarryIndicator	New Order, Execution Report	Indicates whether this message contains a single trade half/cross or a carry trade half/cross. Value Meaning 0 Outright 1 Carry	Mithila Somasiri - Millennium Information Technologies Limited
5480	YieldTo	String	Yield to value = M.C. P&A	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5481	CleanPx	float	Clean Price is Fee adjusted price	Jenny Yeung - Lehman Brothers
5482	GrossPx	float	Gross Price is Trade price without brokerage fee	Jenny Yeung - Lehman Brothers
5483	ProceedsCalBy	String	Dealer that calculates the trade proceeds	Jenny Yeung - Lehman Brothers
5484	Principal	float	fee-adjusted principal	Jenny Yeung - Lehman Brothers
5485	DealerPrincipal	float	trade principal without brokerage fee	Jenny Yeung - Lehman Brothers
5486	dealerNetMoney	float	trade net money without brokerage fee	Jenny Yeung - Lehman Brothers
5487	NoDealers	integer	number of dealers	Jenny Yeung - Lehman Brothers
5488	ListID	String	the unique identifier of the multi-quote or Inquiry list	Jenny Yeung - Lehman Brothers
5489	Direction	String	"F" - Forward "R" - Reverse Inquiry	Jenny Yeung - Lehman Brothers
5490	LongName	String	Client Long Name	Jenny Yeung - Lehman Brothers
5491	YieldAdjustment	float	Yield Adjustment	Jenny Yeung - Lehman Brothers
5492	QuoteYieldTo	String	Quote Yield To	Jenny Yeung - Lehman Brothers
5493	GrossCover	float	Gross Cover	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5494	LastTrader	String	Last Trader	Jenny Yeung - Lehman Brothers
5495	STATE	String	state of the trading flow	Jenny Yeung - Lehman Brothers
5496	LastYield	float	Last Yield	Jenny Yeung - Lehman Brothers
5497	DaysToSettlement	int	number of business days to settlement date	Jenny Yeung - Lehman Brothers
5498	BindIndicator	String	This is the holding bind indicator for Corporate Bonds. The value options are "Y" - Yes, and "N" - No.	Jenny Yeung - Lehman Brothers
5499	OrdStatus	number	1 = Accept 2 = Reject 3 = Expire 4 = Cancel 6 = Counter 9 = Pass	Jenny Yeung - Lehman Brothers
5500	DivReinvest	Y or N	To specify whether to reinvest the dividend or not. Y(Yes) or N(No) value.	Murali Takkalapati - Performance Technologies, Inc.
5501	TransFeeIncluded	Y or N	To specify whether the transaction fee is included in the amount (Y), or not (N)	Murali Takkalapati - Performance Technologies, Inc.
5502	DIVINST	Dividend Instructions -RR, CC , CR, CI	The following types of instructions are possible 1. Reinvest Dividends and Capital Gains (RR) - default 2.Pay Dividends and Capital Gains in Cash (CC) 3.Pay Dividends in Cash and Reinvest Capital Gains (CR) 4.Current Instructions (CI)	Murali Takkalapati - Performance Technologies, Inc.

Tag	Field	FIX MsgTypes	Description	Created by
5503	NumLinks	Number of Links - Linked Trades	Specifies the number of links in the particular trade.	Murali Takkalapati - Performance Technologies, Inc.
5504	LinkSymbol	Linked Trades	The NumLinks should be specified before using the LinkSymbol. LinkSymbol and LinkPercent are children of NumLinks	Murali Takkalapati - Performance Technologies, Inc.
5505	LinkPercent	Linked/Exchange/Swap Trades	The NumLinks should be specified before using the LinkPercent. LinkPercent and LinkSymbol are children of NumLinks	Murali Takkalapati - Performance Technologies, Inc.
5506	LinkPercent	Linked/Exchange/Swap Trades	The NumLinks should be specified before using the LinkPercent. LinkPercent and LinkSymbol are children of NumLinks	Murali Takkalapati - Performance Technologies, Inc.
5507	TrdMatchTime	Execution Report	date, time at which the trade was matched. format DDMMYYYY-HHMMSS	Mithila Somasiri - Millennium Information Technologies Limited
5508	FaceValue	Security Definition	Face value of security.	Oksana Zheliabina - B2BITS
5509	AuctionIndicator	Security Status	Indicates whether or not the auction is being held for the security.	Oksana Zheliabina - B2BITS
5510	ChgFromWAPrice	W, X	Indicates change from previous day's weighted average price vs. last traded price.	Oksana Zheliabina - B2BITS
5511	ChgOpenInterest	W, X	Indicates change from previous day's open interest.	Oksana Zheliabina - B2BITS
5512	FirstEligibleTradeDate	Security Definition	First eligible trade date.	Oksana Zheliabina - B2BITS
5513	LastEligibleTradeDate	Security Definition	Last eligible trade date. Similar to EventDate(866) with EventType(865) = '7'.	Oksana Zheliabina - B2BITS

Tag	Field	FIX MsgTypes	Description	Created by
5514	InstrumentPricePrecision	Security Definition	Number of decimals in prices. Similar to InstrAttribValue(872) with InstrAttribType(871) = '27'.	Oksana Zheliabina - B2BITS
5515	Counterparty Account	D, 8	Account identifier of a counterparty for Fixed Income orders & executions.	Brian Gay - Bloomberg
5516	MemberVolume	Custom	Volume traded by a particular member	Mithila Somasiri - Millennium Information Technologies Limited
5517	MasterAccount	AE	Master account identifier	Gleb Skayansky - Bloomberg LLP.
5518	AssumedCoupon	AE	Mortgage/assest backed security assumed coupon	Gleb Skayansky - Bloomberg LLP.
5519	PrepaymentSpeed	AE	Mortgage prepayment speed	Gleb Skayansky - Bloomberg LLP.
5520	BenchmarkOfferPx	S	Benchmark offer price for quote messages that inclue the SpreadOrBenchmarkCurveData component block.	Joseph Fruchter - Bloomberg LP
5521	BenchmarkBidYield	S	Benchmark bid yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.	Joseph Fruchter - Bloomberg LP
5522	BenchmarkOfferYield	S	Benchmark offer yield for quote messages that inclue the SpreadOrBenchmarkCurveData component block.	Joseph Fruchter - Bloomberg LP
5523	BenchmarkOfferSpread	S	Benchmark offer spread for quote messages that inclue the SpreadOrBenchmarkCurveData component block.	Joseph Fruchter - Bloomberg LP
5524	OriginalDestination	8, J	To specify the original destination of a Drop copy message. Can be a platform, exchange or anything - Mutually agreed upon.	Sheetal Chainraj - Bloomberg L.P
5525	Haircut	Execution Reports	This term describes the way brokers and clients protect themselves from market risk in doing repos.	Sheetal Chainraj -

Tag	Field	FIX MsgTypes	Description	Created by
5526	AllInPrice	Execution Reports		Sheetal Chainraj -
5527	AllocationIndicator	Execution Reports	Indicates if allocations are to follow (Most likely a Allocation Instruction FIX Message) for the trade indicated by this Execution Report. Possible Values: 1 - No Allocations. 2 or More - Allocations Will follow. (They could indicate the possible number of accounts the allocations will occur to.)	Sheetal Chainraj -
5528	SalesBook	8 = Execution Report	Identify the book for the salesperson doing the trade.	Sheetal Chainraj -
5529	NoInvPositions	6	Repeating group count. No of Inventory positions advertised. Part of group (5529-5531)	Sheetal Chainraj - Bloomberg L.P
5530	InvPositionDate	6	Date of the inventory position. LocalMmktDate. Part of group (5529-5531)	Sheetal Chainraj - Bloomberg L.P
5531	InvPositionQty	6	The available amount associated with the InvPositionDate, expressed as par value. A short position will be specified as a negative par value. Part of group (5529-5531)	Sheetal Chainraj - Bloomberg L.P
5532	RateEffectiveDate	6	The date (last reset date) from which the coupon rate is effective for Variable Rate Demand Note and tender option bonds. Type= LocalMmktDate	Sheetal Chainraj - Bloomberg L.P
5533	TradeCorrectType	AE, 8	Indicates the type of correct sent in the Trade Capture or Execution Report. (Ex: Material change or not)	Sheetal Chainraj - Bloomberg L.P
5534	AllocAccountSubID1	J	Sub identifier for the Allocation Accounts. Will be part of the NoAllocs group.	Sheetal Chainraj - Bloomberg L.P
5535	AllocAccountSubID2	J	Sub identifiers #2 for Allocation Accounts. Will be part of the NoAllocs group.	Sheetal Chainraj - Bloomberg L.P

Tag	Field	FIX MsgTypes	Description	Created by
5536	AllocAccountSubID3	J	Sub identifier #3 for Allocation accounts. Will be part of the NoAllocs group.	Sheetal Chainraj - Bloomberg L.P
5537	CurrentFace	8, J	Current face for Mortgages, ABS, CMO, CMBS etc. (Original face * Factor).	Sheetal Chainraj - Bloomberg L.P
5538	AllocCurrentFace	J, AS	Current Face allocated to this Allocation account. For MTGEs only. Part of "NoAllocs" repeating group.	Sheetal Chainraj - Bloomberg L.P
5539	AllocGrossTradeAmt	J, AS	Gross trade amount allocated to the Allocation account. Part of the "NoAllocs" repeating group.	Sheetal Chainraj - Bloomberg L.P
5540	CurveDateRate1			Sheetal Chainraj - Bloomberg L.P
5541	CurveDateRate2			Sheetal Chainraj - Bloomberg L.P
5542	AllocGrossTradeAmt			Sheetal Chainraj - Bloomberg L.P
5543	FirmAmount	IOI	Firm offering quantity for Municipal Commercial Paper.	Sheetal Chainraj - Bloomberg L.P
5544	SecondaryCurrency	Execution Report (8)	The denomination of the SecondaryQty (6054) field.	Dmitry Gundorov - Deutsche Bank
5545	BWitemID	New Order, Execution Report	Bids Wanted Item ID.	Sheetal Chainraj - Bloomberg L.P
5546	AllocGrossTradeAmt-New			Sheetal Chainraj - Bloomberg L.P
5547	AllocCurrentFace-New			Sheetal Chainraj - Bloomberg L.P
5548	AdjustedSwapPoints	Execution Report (8)	(Deprecated) Swap points of a trade, adjusted to the Spot price denomination (multiplied by the forward tick size)	Dmitry Gundorov - Deutsche Bank

Tag	Field	FIX MsgTypes	Description	Created by
5549	ClientFullName	Execution Report (8)	Full name of a client that has executed the trade	Dmitry Gundorov - Deutsche Bank
5550	BalanceGroupID	New Order Single	Specifies the Unique Identifier of the BalanceGroup to which this Order should be assigned to.	Kiran K Pingali - JapanCross Securities
5551	BuyLimit	New Order Single, New Order List	Describes the BuyLimit for that Balance Group	Kiran K Pingali - JapanCross Securities
5552	SellLimit	New Order Single, New Order List	Specifies the SellLimit of the BalanceGroup, of which this order is part of. The Identifier of the BalanceGroup is specified in the BalanceGroupID Tag.	Kiran K Pingali - JapanCross Securities
5553	MinimumValueType	New Order Single, New Order List	(To be used if MinQty– Tag 110 is used) Valid values 'S' – Shares 'V' – Value	Kiran K Pingali - JapanCross Securities
5554	RolloverFlag	New Order-List	Speicies how long the Order would be valid in the books of the Crossing System. Vaild values: blank - No rollovers S - same cross until good-through date has expired U - Unlimited n - (1-9) rollover to the next cross, decrement n until 0	Kiran K Pingali - JapanCross Securities
5555	ReturnCode	all message types	This field will be used to indicate a specific error message or informational message that may or may not exist in the Text tag (58) of an acknowledgement response. NOTE: This field may contain repeating values delimited by a hexidecimal '40' character.	Kevin Bilello - Beta Systems
5556	BaseSwapPx	Instrument block	Base SWAP price.	Oksana Zheliabina - B2BITS
5557	AggregatedOrderExecRefIDs	Execution Report (8)	Comma separated list of aggregated trades ids	Dmitry Gundorov - Deutsche Bank

Tag	Field	FIX MsgTypes	Description	Created by
5558	BuyBackPx	Instrument block	Buy back price.	Oksana Zheliabina - B2BITS
5559	BuyBackDate	Instrument block	Buy back date.	Oksana Zheliabina - B2BITS
5560	Reserved			Igor Nagirner - ICAP
5561	Reserved			Igor Nagirner - ICAP
5562	Reserved			Igor Nagirner - ICAP
5563	Reserved			Igor Nagirner - ICAP
5564	Reserved			Igor Nagirner - ICAP
5565	Reserved			Igor Nagirner - ICAP
5566	Reserved			Igor Nagirner - ICAP
5567	Reserved			Igor Nagirner - ICAP
5568	Reserved			Igor Nagirner - ICAP
5569	Reserved			Igor Nagirner - ICAP
5570	Reserved			Igor Nagirner - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5571	Reserved			Igor Nagirner - ICAP
5572	Reserved			Igor Nagirner - ICAP
5573	Reserved			Igor Nagirner - ICAP
5574	Reserved			Igor Nagirner - ICAP
5575	Reserved			Igor Nagirner - ICAP
5576	Reserved			Igor Nagirner - ICAP
5577	Reserved			Igor Nagirner - ICAP
5578	Reserved			Igor Nagirner - ICAP
5579	Reserved			Igor Nagirner - ICAP
5580	Reserved			Igor Nagirner - ICAP
5581	Reserved			Igor Nagirner - ICAP
5582	Reserved			Igor Nagirner - ICAP
5583	Reserved			Igor Nagirner - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5584	Reserved			Igor Nagirner - ICAP
5585	Reserved			Igor Nagirner - ICAP
5586	Reserved			Igor Nagirner - ICAP
5587	Reserved			Igor Nagirner - ICAP
5588	Reserved			Igor Nagirner - ICAP
5589	Reserved			Igor Nagirner - ICAP
5590	Reserved			Igor Nagirner - ICAP
5591	Reserved			Igor Nagirner - ICAP
5592	Reserved			Igor Nagirner - ICAP
5593	Reserved			Igor Nagirner - ICAP
5594	Reserved			Igor Nagirner - ICAP
5595	Reserved			Igor Nagirner - ICAP
5596	Reserved			Igor Nagirner - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5597	Reserved			Igor Nagirner - ICAP
5598	Reserved			Igor Nagirner - ICAP
5599	Reserved			Igor Nagirner - ICAP
5600	Thomson UDF			Matthew Godin - Thomson
5601	Thomson UDF			Matthew Godin - Thomson
5602	Thomson UDF			Matthew Godin - Thomson
5603	Thomson UDF			Matthew Godin - Thomson
5604	Thomson UDF			Matthew Godin - Thomson
5605	Thomson UDF			Matthew Godin - Thomson
5606	Thomson UDF			Matthew Godin - Thomson
5607	Thomson UDF			Matthew Godin - Thomson
5608	Thomson UDF			Matthew Godin - Thomson
5609	Thomson UDF			Matthew Godin - Thomson

Tag	Field	FIX MsgTypes	Description	Created by
5610	Thomson UDF			Matthew Godin - Thomson
5611	Start Time		Start time for an algorithmic order	Chris Chaffee -
5612	End Time		End time for an algorithmic order	Chris Chaffee -
5613	Urgency		Urgency or aggressiveness for an algorithmic order	Chris Chaffee -
5614	NumberOfSlices		Number of slices for an algorithmic order	Chris Chaffee -
5615	IncludeMarketOpen		Indicates whether or not an algorithmic order should participate in opening crosses	Chris Chaffee -
5616	IncludeMarketClose		Indicates whether or not an algorithmic order should participate in closing crosses	Chris Chaffee -
5617	MinPctParticipation		Indicates the minimum participation rate for an algorithmic order	Chris Chaffee -
5618	TgtPctParticipation		Indicates the target participation rate for an algorithmic order	Chris Chaffee -
5619	MaxPctParticipation		Indicates the maximum participation rate for an algorithmic order	Chris Chaffee -
5620	TargetPrice		Indicates the target price for an algorithmic order	Chris Chaffee -
5621	DisplaySize		Indicates the quantity to be displayed on an algorithmic order	Chris Chaffee -
5622	SweepType		Type of sweep algorithm to be employed prior to routing the order to a broker or exchange.	Chris Chaffee -
5623	SweepPriceEnum		Pricing algorithm to be employed when sweeping an order.	Chris Chaffee -

Tag	Field	FIX MsgTypes	Description	Created by
5624	SuppTacticsFlag		Supplemental flags to implement specific algorithm features.	Chris Chaffee -
5625	MKTXInquiryType	QuoteRequest	Enumeration used to indicate MarkeAxess Quote Release model. Supported Values: 1-ASAP, 2-Holding Bin	Daniel Jacobson - MarketAxess
5626	MKTXPricingProcess	QuoteRequest,QuoteStatusReport	Enumeration defining the types of benchmark-spotting workflows used to arrive at the final price of fixed-income trades. Supported Values:1 = Manual,2 = Phone, 3 = Auto, 4 = OneStep, 5 = Standard	Daniel Jacobson - MarketAxess
5627	MKTXInquiryState	Quote, QuoteStatusReport	Enumeration indicating MarketAxess Inquiry States	Daniel Jacobson - MarketAxess
5628	MKTXReleaseTime	QuoteRequest	UTCTimestamp Time of day indicating the time at which the client will see dealer responses	Daniel Jacobson - MarketAxess
5629	MKTXQuoteReponseRejectReason	QuoteResponseReject	Text indicating rejection reason e.g. “Action invalid in this state”	Daniel Jacobson - MarketAxess
5630	MKTXAvailableActions	Quote,QuoteStatusReport	Comma separated list of available actions, e.g. “CANCEL” “PASS,ACCEPT,COUNTER” “NONE”	Daniel Jacobson - MarketAxess
5631	MKTXListType	custom	Indicates the type of MarketAxess inquiry-list. Valid values are: 1 = High Grade 2 = High Yield 3 = Euro (Spread) 4 = Euro (Price) 5 = Emerging Markets	Daniel Jacobson - MarketAxess
5632	MKTXListComment	ListQuoteRequest	Client-trader’s comment to dealers	Daniel Jacobson - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
5633	MKTXListRejectMode	ListQuoteRequest	Indicates whether MarketAxess should reject all list-items or only invalid list-items, if list contains invalid items. Values: 1 = RejectInvalidItemsOnly 2 = RejectAllItems The client OMS can use this field to control the action that MarketAxess will take, if MarketAxess validation finds that the list contains one or more invalid list-items.	Daniel Jacobson - MarketAxess
5634	MKTXListName	custom	Names an inquirty-list	Daniel Jacobson - MarketAxess
5635	MADataID	W	Numeric field identifying each traded security in MarketAxess system. Unique per trade being reported in BTDS feed	Anthony Merhi - MarketAxess
5636	DataSource	W	Identifier of system sending the market data. DataType=String	Anthony Merhi - MarketAxess
5637	MDEntryTransType	W	Trade Type reported in Market Data, used when MDEntryType = 2(Trade). DataType=char Values: 0=Done (New Trade), 1=Cancel, 2=Corrected	Anthony Merhi - MarketAxess
5638	BTDSSaleCondition	W	Sale condition code for trades as reported by FINRA DataType=char Values: @ = Regular Trade C = Cash Trade N = Next Day R = Sellers Option A = Trades outside market hours W = Weighted Average Price Z = Sold Late S = No special condition applied	Anthony Merhi - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
5639	BTDSCommissionIndicator	W	Boolean field indicating if the price is inclusive of dealer commission.	Anthony Merhi - MarketAxess
5640	BTDSQuantityIndicator	W	Indicates in Quantity reported is actual or estimated. DataType=Char Values: A=Actual, E=Estimated	Anthony Merhi - MarketAxess
5641	BTDSSecondModifier	W	Indicates whether there is a second sale condition that is applicable to the trade. DataType=char Values: A = Trades outside the market hours Z =Sold Late (Out of Sequence) S = No Second Modifier Applicable	Anthony Merhi - MarketAxess
5642	BTDSPriceChangeCode	W	Describes the summary price change(s) the transaction caused for the issue traded. DataType=char Values: 0 = No Price/Yield Changed 1 = Last Price/Yield Changed 2 = Low Price-Yield Changed 3 = Last Price/Yield and Low Price/Yield Changed 4 = High Price/Yield Changed 5 = Last Price/Yield and High/Price/Yield Changed 6 = High Price/Yield and Low Price/Yield Changed 7 = All Prices/Yields Changed	Anthony Merhi - MarketAxess
5643	BTDSSpecialPriceIndicator	W	Boolean field indicating whether the transaction is a 'Special Price Trade' or not	Anthony Merhi - MarketAxess
5644	BTDSReportingPartySide	MarketData Full Snapshot	One character field to describe the side of trade being reported. Values: B=dealer bought securities from the customer, S= dealer sold securities to the customer, D= inter-dealer transaction (always from the sell side)	Pomeli Ghosh - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
5645	OASSpread	W	MarketAxess estimated option adjusted spread for the traded security. Datatype=float	Anthony Merhi - MarketAxess
5646	ParSpread	W	MarketAxess estimated par spread for the traded security. Datatype=float	Anthony Merhi - MarketAxess
5647	MktSpread	W	MarketAxess estimated market spread for the traded security. Datatype=float	Anthony Merhi - MarketAxess
5648	SuspectTradeIndicator	W	Boolean flag indicating if trade is a suspect trade.	Anthony Merhi - MarketAxess
5649	OrigBCastSeqNo	W	Exists for a Cancel (5637=1) or Corrected (5637=2) trade report. This field contains the BCastSeqNo (tag 6103) of the trade that is being cancelled or corrected. DataType=SeqNum	Anthony Merhi - MarketAxess
5650	MKTXEstimatedQuantity	W	Reports the MarketAxess estimated quantity for a trade where tag 5640=E, i.e. the quantity falls beyond the range disseminated by FINRA for High Grade and High Yield bonds. DataType=Qty	Anthony Merhi - MarketAxess
5651	MKTXDeltaDaySpread	W	Day over day change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float	Anthony Merhi - MarketAxess
5652	MKTXDeltaWeekSpread	W	Week over week change in spread to treasury with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float	Anthony Merhi - MarketAxess
5653	MKTXDeltaMtdSpread	W	Month-to-date change in spread to treasury with respect to comparable size trade. If the bond did not	Anthony Merhi - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
			trade during the prior month, no value is reported. Change computed against last trade from prior month. DataType=float	
5654	MKTXDeltaWeekPrice	W	Week over week change in price with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float	Anthony Merhi - MarketAxess
5655	MKTXDeltaDayPrice	W	Day over day change in price with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float	Anthony Merhi - MarketAxess
5656	MKTXDeltaMtdPrice	W	Month-to-date change in price with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change computed against last trade from prior month. DataType=float	Anthony Merhi - MarketAxess
5657	MKTXDeltaDayYield	W	Day over day change in yield with respect to comparable size trade. If the bond did not trade during the prior day, no value is reported. Change computed against last trade from prior day. DataType=float	Anthony Merhi - MarketAxess
5658	MKTXDeltaWeekYield	W	Week over week change in yield with respect to comparable size trade. If the bond did not trade during the prior week, no value is reported. Change computed against last trade from prior week. DataType=float	Anthony Merhi - MarketAxess
5659	MKTXDeltaMtdYield	W	Month-to-date change in yield with respect to comparable size trade. If the bond did not trade during the prior month, no value is reported. Change	Anthony Merhi - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
			computed against last trade from prior month. DataType=float	
5660	IncludeSIs	Quote Request, New Order	Valid Values = Y or N. For quote requests or orders that are submitted to multiple Retail Service Providers (RSPs) for best execution, this field specifies whether RSPs acting as Systematic Internalizers (SIs) should be included (Y) or not included (N).	Stephen Irwin - Thomson Financial
5661	NoMKTXCostAnalysis	ExecutionReport	Repeating Custom Block for showing MKTX cost analysis calcs to clients. Exists if at least one type of cost analysis data is available. DataType: NumInGroup Value: 1..N, for number of cost analysis information provided	Pomeli Ghosh - MarketAxess
5662	MKTXAnalysisTo	ExecutionReport	Req'd field if 5661 exists. Defines the value against which cost analysis is being reported. DataType: String Defined Values are: Cover, Avg, BondTicker	Pomeli Ghosh - MarketAxess
5663	MKTXBenefit	ExecutionReport	Difference between Traded Principle and calculated principle for the value of "MKTXAnalysisTo" (Cover, Avg, BondTicker) DataType: Amt Value: float field with 2 decimal point precision	Pomeli Ghosh - MarketAxess
5664	MKTXComparisonPrice	ExecutionReport	Price for the value of "MKTXAnalysisTo" (Cover, Avg, BondTicker) DataType: Price Value: float field with 4 decimal point precision	Pomeli Ghosh - MarketAxess

Tag	Field	FIX MsgTypes	Description	Created by
5665	MKTXPriceDiff	ExecutionReport	Difference between Traded Price and calculated price for the value of “MKTXAnalysisTo” (Cover, Avg, BondTicker) DataType: Price Value: float field with 4 decimal point precision	Pomeli Ghosh - MarketAxess
5666	MaturitySize	6 - IOI	Size available corresponding to Maturity range. Part of NoDateRates (5538) repeating group.	Sheetal Chainraj - Bloomberg L.P
5667	MatDatStartYield	6 - IOI	Yield corresponding to Maturity start date. Part of NoDateRates (5538) repeating group.	Sheetal Chainraj - Bloomberg L.P
5668	MatDatEndYield	6 - IOI	Yield corresponding to Maturity end date. Part of NoDateRates (5538) repeating group.	Sheetal Chainraj - Bloomberg L.P
5669	FillOrKillAmount	6 - IOI	Fill or Kill Quantity.	Sheetal Chainraj - Bloomberg L.P
5670	PositionAccount	6 - IOI	Account / Fund / Book name of the position.	Sheetal Chainraj - Bloomberg L.P
5671	FOKPosition	6	FOK Position in an account.	Sheetal Chainraj - Bloomberg L.P
5672	SecondaryIndividualAllocID	J	Secondary Alloc ID per allocation account.	Sheetal Chainraj - Bloomberg L.P
5673	SettlCurrAccruedInterestAmt	8, J	Accrued Interest in the Settlement currency.	Sheetal Chainraj - Bloomberg L.P
5674	SettlCurrNetMoney	8, J	Net money in Settlment Currency.	Sheetal Chainraj - Bloomberg L.P
5675	TaxRate	AE	Tax rate.	Sheetal Chainraj - Bloomberg L.P
5676	Reserved			Sheetal Chainraj - Bloomberg L.P

Tag	Field	FIX MsgTypes	Description	Created by
5677	Repo2Px	Instrument block	Price of the second part of REPO.	Oksana Zheliabina - B2BITS
5678	ReceivePendings	Logon (MsgType = A)	Used to indicate that the receipt of Execution Reports pending confirmation is required or not, that is those Execution Reports with OrdStatus [39] = A (Pending New), E (Pending Replace) or 6 (Pending Cancel)	Francesc Prats - MEFF
5679	FixEngineName	Logon (MsgType = A)	A string value that contains a descriptive chain of software used by the client for the FIX connection. Only used for informative purposes.	Francesc Prats - MEFF
5680	ProprietaryFixProtocolVersion	Logon (MsgType = A)	Exact identification of the protocol used and expected by the initiator (String)	Francesc Prats - MEFF
5681	ExchangeTradeType	Execution Report (Msg Type = 8)	Exchange defined type of trade(String)	Francesc Prats - MEFF
5682	NewSecuritySubscription	Security List Request (MsgType = x)	Specifies whether to subscribe to "New Securities" (Char)	Francesc Prats - MEFF
5683	SecondaryConfirmStatus	Confirmation (MsgType = AK)	Describes the Give-up state (Char)	Francesc Prats - MEFF
5684	TotalBustedQty	Execution Report	Total number of shares busted.	Oksana Zheliabina - B2BITS
5685	Ordered Quantity Leg 2		Ordered quantity for leg 2 of a 2-legged strategy.	Amit Chilgunde - Barclays Capital
5686	InWorkup	Market Data Snapshot	Indicates that an order is tradable in a workup that is currently in progress.	Michael Merold - ICAP
5687	Executed Quantity Leg2		Executed quantity on fills for leg 2 of a 2-legged strategy.	Amit Chilgunde - Barclays Capital
5688	Draft Algo Flag	D,F,G,8	Indicating draft algo status	Tao Shen - Guosen Securities Co.,Ltd

Tag	Field	FIX MsgTypes	Description	Created by
5689	VersionID	D,F,G,8	Version identifier tag	Tao Shen - Guosen Securities Co.,Ltd
5690	TargetStrategy	D,F,G,8	Base strategy	Tao Shen - Guosen Securities Co.,Ltd
5691	ReferencePrice	D,G	Reference price for an algo, not binding as limit price	Tao Shen - Guosen Securities Co.,Ltd
5692	ReferenceVolume	D,G	Referred volume of char type.Valid value: A)total market volume;B)market volume with given limitpx;	Tao Shen - Guosen Securities Co.,Ltd
5693	PegTo	D,E,F,G,8,9	A = SHCOMP B = SZCNST C = CSI300 D = SME E = CHINEXT S = SMART P = PORTFOLIO	Tao Shen - Guosen Securities Co.,Ltd
5694	CatchUp	D,E,F,G,8,9	A = NOW B = Redistribute C = Tilt-Dist	Tao Shen - Guosen Securities Co.,Ltd
5695	LimitWRT	D,E,F,G,8,9	A = fill B = leaves	Tao Shen - Guosen Securities Co.,Ltd
5696	SoftLimit	D,E,F,G,8,9	Y = Yes N = No	Tao Shen - Guosen Securities Co.,Ltd

Tag	Field	FIX MsgTypes	Description	Created by
5697	IPO Subscription Venue	D,8	1 = Online 2 = Offline	Tao Shen - Guosen Securities Co.,Ltd
5698	Desk	confirm, confirm request		Kelly Calnan - Fidelity Investments
5699	Restricted Brokers	New Order Single, Cancel/Replace	used with aggregator connections to confirm counterparties a security cannot be traded with	Kelly Calnan - Fidelity Investments
5700	LocateBroker		NASD Rule 3370 (Short Sell Rule) requires that every short sell order specify a Locate (Tag 114=Y), identifying which broker has loaned the stock to settle the short sale.	Joel Greenwood - RBC Capital Markets
5701	LocateIdentifier		The actual locate identifier/reference provided by the LocateBroker (5700).	Scott Atwell - American Century Investments
5702	PreBorrowQty	D	Share quantity in pre-borrow agreement. Used with 5700 and 5701 to resolve Threshold-list Short Sell locates.	Kevin Maroney - Piper Jaffray
5703	OriginalSource	ExecutionReport	The field indicates the trade source	Andrey Tapekha - Deutsche Bank
5704	BusinessLine	String	The field indicates the business line owner of orders.	Nikolay Volnov - Deutsche Bank
5705	NIMAllowed	Security List and Definition	Indicates whether NIM is allowed for this instrument.	Michael Merold - ICAP
5706	FixedRate	floating	fixed rate in Swap	Jenny Yeung - Lehman Brothers
5707	PayPeriodMultiplier	integer	period multiplier of payment dates	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5708	AdjDayRegion	String	business center of the adjusted business Day convention used in Swap.	Jenny Yeung - Lehman Brothers
5709	ADJSDT	Date	accrual period start Day adjustment convention	Jenny Yeung - Lehman Brothers
5710	PnlLocation	String	the location of PnL: NY - New York LD - London TK - Tokyo	Jenny Yeung - Lehman Brothers
5711	AckStatus		two int value options: 1 : Accept 2 : Reject	Jenny Yeung - Lehman Brothers
5712	AckType		String representing the Bloomberg Ack Name	Jenny Yeung - Lehman Brothers
5713	TicketStatus	QuoteRequest	TicketStatus represents the internal status of the ticket. Possible Status: New - The client requested a quote Quoted - The trader sent a quote CustDone - The client accepted within the OTW time CustDoneConfirmed - Bloomberg confirmed the client accepted within the OTW CustEnd - The client passed Subject - The client accepted outside the OTW time DealerDone - The trader accepted DealerEnd - The trader passed CustTimeOut - The ticket timed out on the client DealerTimeOut - The ticket timed out on the trader	Jenny Yeung - Lehman Brothers
5714	TicketTraders	QuoteRequest	represents a list of traders (comma delimited) who received the ticket	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5715	TicketOwner	QuoteRequest	Represents the trader who too ownership of the ticket	Jenny Yeung - Lehman Brothers
5716	TimespanToQuote	QuoteRequest	This field would contain the time (in seconds) the trader has to submit his quote.	Jenny Yeung - Lehman Brothers
5717	ExpireBy		String Type. Valid values: Client, Dealer	Jenny Yeung - Lehman Brothers
5718	BBRespType		this is an integer field.	Jenny Yeung - Lehman Brothers
5719	StartPaymentDate	ExecutionReport	date format. This indicates the starting payment date of interest rate.	Jenny Yeung - Lehman Brothers
5720	EndPaymentDate	ExecutionReport	Date Type. GMT format. this is the end payment date of interest rate in SWAP	Jenny Yeung - Lehman Brothers
5721	FloatingPaymentFreq	Quote	data type: int. this is the payment frequency of floating interest rates in interest rate swap.	Jenny Yeung - Lehman Brothers
5722	FixedPaymentFreq	Quote	Data Type: int this is the payment frequency of Fixed interest rate payment in Interest Rate Swap	Jenny Yeung - Lehman Brothers
5723	behaviour		String type D - Drain A - Abort	Jenny Yeung - Lehman Brothers
5724	readyToPrice		int 0-yes 1-no	Jenny Yeung - Lehman Brothers
5725	readyToTrade		integer type: 0-yes 1-no	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5726	U_QuoteRespType	Quote Response	This tag inherits all properties of QuoteRespType in FIX, and has an additional value option "100 - DoingAway"	Jenny Yeung - Lehman Brothers
5727	PPT Override	execution	Allow user to override a Prevent Principal Trade edit.	Rich Kiehl - Thomson Financial - TTS
5728	BenchmarkSecurityAltID			Jenny Yeung - Lehman Brothers
5729	AuctionDate	TIME	Indicates the auction date of the security when it's initially issued.	Jenny Yeung - Lehman Brothers
5730	CompQuote	Float	Composite Quote	Jenny Yeung - Lehman Brothers
5731	DV01	float	Dollar Price change per basis point in Yield	Jenny Yeung - Lehman Brothers
5732	AdjMidPx	float	adjusted mid price	Jenny Yeung - Lehman Brothers
5733	Requotable	String	Valid Values: Y - allow the other party to re-quote N - re-quote is not allowed	Jenny Yeung - Lehman Brothers
5734	MrkupQuote			Jenny Yeung - Lehman Brothers
5735	BAMT		The dollar amount that will be recovered from the dealer as a customer execution fee	Jenny Yeung - Lehman Brothers
5736	PBRKR	String	The prime broker's dealer acronym	Jenny Yeung - Lehman Brothers
5737	PBSVC	String	The prime broker service. Values: Give-UP, GTS	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5738	PBRESP	String	The prime broker's advice status. Values: PENDGIVEUP, ACCEPT	Jenny Yeung - Lehman Brothers
5739	BoblBid			Jenny Yeung - Lehman Brothers
5740	boblask			Jenny Yeung - Lehman Brothers
5741	bundsBid			Jenny Yeung - Lehman Brothers
5742	bundsask			Jenny Yeung - Lehman Brothers
5743	schatzBid			Jenny Yeung - Lehman Brothers
5744	schatzask			Jenny Yeung - Lehman Brothers
5745	MTKT	number	number of tickets/account trade requires	Jenny Yeung - Lehman Brothers
5746	IRSTYPE	String	Valid Values: BMK, IMM or OIM	Jenny Yeung - Lehman Brothers
5747	IRSEOM	String	end of month roll. possible value: YES or NO	Jenny Yeung - Lehman Brothers
5748	ROLLSON	String	The convention for determining the sequence of calculation period end dates. Valid Values: 1 to 31, EOM, or IMM	Jenny Yeung - Lehman Brothers
5749	ADJDT	String	Termination(END) date business day adjustment convention. Possible values: MODFOLLOW	Jenny Yeung - Lehman Brothers
5750	MATDTADJ	Datetime	Adjusted maturity (Termination) date	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5751	VSPDate	Allocation; 35=J	Used on allocation to match to the original date of the order - Citigroup Inc.	Martin Jiang - Citigroup Inc
5752	VSPPrice	Allocation, 35=J	Used on allocation to match to the original price of the order - Citigroup Inc.	Martin Jiang -
5753	DECPLCS	String	Maximum number of decimal places to be used for Rate	Jenny Yeung - Lehman Brothers
5754	DECRND	String	The quote in the QUOTE message must be divisible by the amount specified by this field.	Jenny Yeung - Lehman Brothers
5755	CMPND	String	Indicates whether the floating leg of the trade is compounding or not. Considered NO if not present.	Jenny Yeung - Lehman Brothers
5756	CMPB	Floating	Composite quote at the time of QUOTE REQUEST	Jenny Yeung - Lehman Brothers
5757	CMPA	Floating	Composite pay rate for an USD Interest Rate Swap switch	Jenny Yeung - Lehman Brothers
5758	CMPM	Floating	composite receiving rate for an USD Insterest Rate Swap Switch	Jenny Yeung - Lehman Brothers
5759	CMPSP	Floating	composite spread contributed by the dealers for an DSWP (USD Interest Rate Swap) benchmark trade	Jenny Yeung - Lehman Brothers
5760	ADJDTCP	String	Calculation (Accrual) Period Business Day Adjustment Convention. Possible values Floating Leg: MODFOLLOW	Jenny Yeung - Lehman Brothers
5761	ADJDTPD	String	Payment date business day adjustment convention. Possible values Floating leg: MODFOLLOW	Jenny Yeung - Lehman Brothers
5762	ADJDTRES	String	Required for Floating Rate Leg. Reset Date business day adjustment convention. Possible Values Floating leg: MODFOLLOW	Jenny Yeung - Lehman Brothers
5763	DYCTBAS	String	Day count basis. leg values: 30/360, 30E/360, ACT/360. Floating Leg values: ACT/360	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5764	FRREF	String	Required for Floating Rate Leg. Floating rate reference. Values: LIBOR3M	Jenny Yeung - Lehman Brothers
5765	FRESDAYS	Number	Required for Floating Rate Leg. Reset Days for floating payments. Values: 2	Jenny Yeung - Lehman Brothers
5766	IRSSWTYPE	String		Jenny Yeung - Lehman Brothers
5767	SWSPRD	String	This is the diference in the rates for each side of the switch. For benchmark trades it is the composite spread at the time of trade. Max precision 5 decimal places, rounded to .00125 for benchmark spreads, .0001 for switches.	Jenny Yeung - Lehman Brothers
5768	CNFCO	String		Jenny Yeung - Lehman Brothers
5769	fe	String	reserved	Jenny Yeung - Lehman Brothers
5770	PriceRatio	d	Used for price calculation in spread and leg pricing.	Fred Malabre - Chicago Mercantile Exchange
5771	ECV	String	Electronic confirmation vendor - values None, Parallel or Tradeweb	Jenny Yeung - Lehman Brothers
5772	ISMN	String	Forward months for OIS forward runs and forward starting swaps	Jenny Yeung - Lehman Brothers
5773	ISDY	Integer	Number of months in the tenor (0, 3, 6, 12, 24, etc)	Jenny Yeung - Lehman Brothers
5774	reserved			Jenny Yeung - Lehman Brothers
5775	FixedLegDayCount	String	Fixed leg day-count basis. 30/360, ACT/360, ACT/ACTM or ACT/ACTD	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5776	FloatingLegDayCount	String	Floating leg day-count basis. ACT/360	Jenny Yeung - Lehman Brothers
5777	CUSTPRC	string	Yes Indicates whether this is a customer bid/ask trade. Value: NO	Jenny Yeung - Lehman Brothers
5778	AORGID	String	The accountNet organization identifier of the customer. present for AccountNet-enabled customers only.	Jenny Yeung - Lehman Brothers
5779	AORGID	String	the accountNet organization identifier of the customer. Present for AccountNet enabled customers only	Jenny Yeung - Lehman Brothers
5780	ACODE	String	AccountNet ACODE. Present for AccountNet-enabled customers only.	Jenny Yeung - Lehman Brothers
5781	ACCTACR	String	Account Acronym assigned by the dealer.	Jenny Yeung - Lehman Brothers
5782	BRKNA	String	Breakdown active indicator used in allocation instruction message.	Jenny Yeung - Lehman Brothers
5783	Exchange Gateway ID		The gateway id (or name) for the exchange in the broker system. (one exchange can have multiple gateways from a broker system)	Amit Chilgunde - Barclays Capital
5784	EndPointExchangeOrderId		Mostly for algo orders. Exchangeorderid of the child order.	Amit Chilgunde - Barclays Capital
5785	EndpointExchangeExecutionId		Mostly for algo orders. ExchangeExecutionId of the child order.	Amit Chilgunde - Barclays Capital
5786	NIMTimeRemaining	Quote Status Report	Number of seconds remaining in the current phase of the NIM.	Michael Merold - ICAP
5787	ClearingQType	Execution Report	Indicates whether allocated qty was executed in the IF-CLEARED or WHEN-CLEARED queue. Valid values are "I" for IF-CLEARED and "W" for WHEN-CLEARED.	Michael Merold - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5788	QueryToken	Order Mass Status Rqst & ER	Token used to maintain query context for result paging.	Michael Merold - ICAP
5789	ClientInfo	New Order - Single, Execution Rp	Free form string containing client-specific information associated with an order. Information is provided in New Order Single, and Order Cancel Replace messages. Trading system will return ClientInfo in Execution Report.	Michael Merold - ICAP
5790	FixingBraket	X	Identifies the time braket the fixing price is for.	Fred Malabre - CME Group
5791	TotalVolume	x	Total volume for a given security, cross venues.	Fred Malabre - CME Group
5792	OpenInterestQty	x	Quantity of the open interest in a given security.	Fred Malabre - CME Group
5793	MassQuoteMessagesCount	b	Total number of mass quote messages received in a given time interval.	Fred Malabre - CME Group
5794	QuoteEntriesCount	b	Total number of quote entries received in a given time interval.	Fred Malabre - CME Group
5795	LegSecurityGroup	InstrumentLeg	Multileg instrument's individual security's group. See SecurityGroup (1151) field for description	Fred Malabre - CME Group
5796	TradingReferenceDate	D	Contains the date to which the TradingReferencePrice correspond.	Fred Malabre - CME Group
5797	AggressorSide	X	Aggressor side of a trade in a central order book. 1: Buyer 2: Seller	Fred Malabre - CME Group
5798	DayCount	f	Day count used to calculate interest rates.	Fred Malabre - CME Group
5799	MatchEventStartIndicator	35=X	Boolean to indicate the beginning of a match event for a central order book system.	Fred Malabre - CME Group

Tag	Field	FIX MsgTypes	Description	Created by
5800	CDNAccountType	CDNAccountType	Indicates the type of the trading account. Valid values include:"NC" non-client (ME, TSX*, TSXV*)"CL" client (ME, TSX, TSXV)"ST" equities specialist (TSX)"IN" inventory (ME, TSX, TSXV)"OF" options firm account (TSX) "OT" options market maker (TSX, TSXV)Notes: * Indicates default exchange.There is no default for a Trade Modification from the ME.	Tom May - RBC
5801	CDNAnonymous	CDNAnonymous	An order flagged as Anonymous is forwarded to the exchange where they are published to the market without the members firm id.Valid values include "Y" | "N".Default is "N".TSX only.	Tom May - RBC
5802	CDNInternalCross	CDNInternalCross	A trade originating from a Participating Organization between managed accounts that have the same manager. Valid values include "Y" | "N".Default "N".TSX and TSXV.	Tom May - RBC
5803	CDNLotsOf	CDNLotsOf	A special term for an order specifying that each fill must be divided into equal lots. Total volume of order must be a multiple of LotsOf. LotsOf = Volume.No defaultTSX and TSXV.	Tom May - RBC
5804	CDNNonResident	CDNNonResident	A terms marker indicating that trade participant is not a Canadian resident. Valid values include "Y" | "N"Default is "N".TSX only.	Tom May - RBC
5805	CDNPrincipalTrade	CDNPrincipalTrade	A transaction where the member as principal sells securities to or buys securities from its particular customer; i.e. a cross between a client and another account type. A.K.A. – DF MarkerValid values include "Y" | "N".Default "N".TSX and TSXV.	Tom May - RBC
5806	CDNUserId	CDNUserId	The trading system’s user id for a trader.No default.TSX and TSXV.	Tom May - RBC
5807	CDNBasketTrade		A five digit number identifying the basket number for Toronto Stock Exchange, default is "N"	Tom Tsai - Cap-Mart, Inc.

Tag	Field	FIX MsgTypes	Description	Created by
5808	CDNSettlementTerm		To specify to TSX the settelement term for an order. Valid values are Cash, CT (Cash today), YYYYMMDD, DD (Delayed delivery), MS (contingent equity trade), NN (non-net)	Tom Tsai - Cap-Mart, Inc.
5809	CDNShortExempt		To indicate to the TSX trading engine that short sell order is exempt from the short selling rule.	Tom Tsai - Cap-Mart, Inc.
5810	CDNRTAutoFill		A TSX fill report marker to indicate a system generated autofill against the responsible Equities Specialists account	Tom Tsai - Cap-Mart, Inc.
5811	CDNProgramTrade		To indicate to the TSX trading engine that this order is generated by a program. Valid values are Y or N	Tom Tsai - Cap-Mart, Inc.
5812	CDNMGFCandidate		To indicate to the Toronto Stock Exchange that this order is entitled to the minimum guaranteed fill. Its value can be either "Y" or "N"	Tom Tsai - Cap-Mart, Inc.
5813	CDNJitney		To specify an order to the Toronto Stock Exchange that it is executed on behalf of another broker.	Tom Tsai - Cap-Mart, Inc.
5814	CDNMarketOnClose		To specify this order is to be excuted on the TSX end of day closing auction. Possible values Y or N	Tom Tsai - Cap-Mart, Inc.
5815	SubMkt	8	Submarket code	Juliette Vignola - Nasdaq/OMX
5816	ClearingVenue	8	string	Juliette Vignola - Nasdaq/OMX
5817	ContraOrderRestrictions	8		Juliette Vignola - Nasdaq/OMX
5818	DecayQuantity	35=d	Indicates the quantity a contract will decay by once the decay start date is reached.	Fred Malabre - CME Group

Tag	Field	FIX MsgTypes	Description	Created by
5819	DecayStartDate	35=d	The date at which a decaying product begins to decay.	Fred Malabre - CME Group
5820	LekSecuritiesCustomField1			stephen jose - Lek Securities Corp
5821	LekSecuritiesCustomField2			stephen jose - Lek Securities Corp
5822	LekSecuritiesCustomField3			stephen jose - Lek Securities Corp
5823	CounterParty	String	account of the step in counter party in Swap/swaption	Jenny Yeung - Lehman Brothers
5824	CounterParty1	String	account of the step out counter party in swap or swaption	Jenny Yeung - Lehman Brothers
5825	remainingParty	String	account of the remaining counter party in swap or swaption	Jenny Yeung - Lehman Brothers
5826	ClTrdIDRefType	string		Jenny Yeung - Lehman Brothers
5827	OutstandingQty	Floating	out standing quantity in partial unwind or assignments	Jenny Yeung - Lehman Brothers
5828	RemainingParty1	String		Jenny Yeung - Lehman Brothers
5829	RESERVED	string		Jenny Yeung - Lehman Brothers
5830	MiscFeeCCY	String	currency of payment	Jenny Yeung - Lehman Brothers
5831	StAllocType	String	allocation type. Valid Values: 101 - Block 102 - New Allocation 103 - Full Unwind	Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
			104 - Partial Unwind 105 - Step-in Assignment 106 - Full RP Assignment 107 - Partial RP Assignment 108 - Full Internal Assignment 109 - Partial Internal Assignment 110 - Full 4-way Assignment 111 - Partial 4-way Assignment	
5832	StraddleInd	String	Indicates if it's straddle or not. Y - Straddle N - not	Jenny Yeung - Lehman Brothers
5833	ThirdPartyFullCalcPeriod	string		Jenny Yeung - Lehman Brothers
5834	FirstPaymentDate	date	first payment date of additional payments on IRS Swap	Jenny Yeung - Lehman Brothers
5835	MiscFeeReceiver	STring	fee receiver	Jenny Yeung - Lehman Brothers
5836	MiscFeePayer	string		Jenny Yeung - Lehman Brothers
5837	RiskID	String		Jenny Yeung - Lehman Brothers
5838	RESERVED			Jenny Yeung - Lehman Brothers
5839	AllocRefEventID	String		Jenny Yeung - Lehman Brothers
5840	RESERVED			Jenny Yeung - Lehman Brothers
5841	RESERVED	String		Jenny Yeung - Lehman Brothers

Tag	Field	FIX MsgTypes	Description	Created by
5842	RESERVED			Jenny Yeung - Lehman Brothers
5843	RemainingParty1	String		Jenny Yeung - Lehman Brothers
5844	PremiumFee	Floating	premium fee for swaption	Jenny Yeung - Lehman Brothers
5845	PremiumPayer	String	the payer of premium payer in swaption	Jenny Yeung - Lehman Brothers
5846	CreditRating	<Instrument>	To be used with Repeating group 5114 - NoCreditRating. Data type is same as standard tag 255. Used to show ratings associated with RatingAgency (5113)	Pomeli Ghosh - MarketAxess
5847	TargetStrategy		Clone of Tag 847 from FIX 4.4. Introduced by the FIX Algorithmic Trading Working Party.	Chris Sims - Gartmore
5848	TargetStrategyParameters		Clone of Tag 848 from FIX 4.4. Introduced by the Algorithmic Trading Working Party.	Chris Sims - Gartmore
5849	OriginalContractSize	35=d	TBD.	Fred Malabre - CME Group
5850	OrigIssueAmt	<Instrument>	Face value of the original issuance of a bond. DataType: Amt	Pomeli Ghosh - MarketAxess
5851	DB Algo			Billy Zhao - Deutsche Bank
5852	InsuranceCode	<Instrument>	Insurance Code Identifier DataType: String	Pomeli Ghosh - MarketAxess
5853	NewIssueIndicator	<Instrument>	Boolean flag indicating if a corporate or municipal bond is a new issue	Pomeli Ghosh - MarketAxess
5854	DB Algo			Billy Zhao - Deutsche Bank

Tag	Field	FIX MsgTypes	Description	Created by
5855	QueryDirection	Order Mass Status Rqst	Indicates direction of query relative to QueryToken context. Valid values are either "1" to indicate the next result page or "-1" to indicate the previous result page.	Michael Merold - ICAP
5856	DB Algo			Billy Zhao - Deutsche Bank
5857	DB Algo			Billy Zhao - Deutsche Bank
5858	DB Algo			Billy Zhao - Deutsche Bank
5859	BidPostedQty	Execution Report	Quantity available for further execution on bid side.	Michael Merold - ICAP
5860	DB Algo			Billy Zhao - Deutsche Bank
5861	OfrPostedQty	Execution Report	Quantity available for further execution on the offer side.	Michael Merold - ICAP
5862	UpdateReason	8	Update Reason returned by GL SOM (for client EDA orders)	Gilles Bui - GL Trade
5863	DB Algo			Billy Zhao - Deutsche Bank
5864	DB Algo			Billy Zhao - Deutsche Bank
5865	Testing select tag	test	testo	<>
5866	DB Algo			Billy Zhao - Deutsche Bank
5867	DB Algo			Billy Zhao - Deutsche Bank

Tag	Field	FIX MsgTypes	Description	Created by
5868	DB Algo			Billy Zhao - Deutsche Bank
5869	DB Algo			Billy Zhao - Deutsche Bank
5870	DB Algo			Billy Zhao - Deutsche Bank
5871	DB Algo			Billy Zhao - Deutsche Bank
5872	DB Algo			Billy Zhao - Deutsche Bank
5873	DB Algo			Billy Zhao - Deutsche Bank
5874	DB Algo			Billy Zhao - Deutsche Bank
5875	DB Algo			Billy Zhao - Deutsche Bank
5876	DB Algo			Billy Zhao - Deutsche Bank
5877	DB Algo			Billy Zhao - Deutsche Bank
5878	DB Algo			Billy Zhao - Deutsche Bank
5879	DB Algo			Billy Zhao - Deutsche Bank
5880	DB Algo			Billy Zhao - Deutsche Bank

Tag	Field	FIX MsgTypes	Description	Created by
5881	DB Algo			Billy Zhao - Deutsche Bank
5882	DB Algo			Billy Zhao - Deutsche Bank
5883	PackageID	8,s	Trade Package Identifier	Marc Abend - NYSE Euronext
5884	Target			Billy Zhao - Deutsche Bank
5885	DB Algo			Billy Zhao - Deutsche Bank
5886	DB Algo			Billy Zhao - Deutsche Bank
5887	DB Algo			Billy Zhao - Deutsche Bank
5888	DB Algo			Billy Zhao - Deutsche Bank
5889	DB Algo			Billy Zhao - Deutsche Bank
5890	DB Algo			Billy Zhao - Deutsche Bank
5891	DB Algo			Billy Zhao - Deutsche Bank
5892	DB Algo			Billy Zhao - Deutsche Bank
5893	Execution Report Detail	Execution Report	1 - ExecutionReport Log 2 - ExecutionReport Trade 3 - Others	Pablo Felipe -

Tag	Field	FIX MsgTypes	Description	Created by
5894	Reserved	Reserved	Reserved	Pablo Felipe -
5899	SpotDate	8	Spot Value Date	Dmitry Gundorov - Deutsche Bank
5900	TargetStrategy	EASE Electronic Trading Services Order	1=Volume Weighted Average Price (VWAP), 2=Target Volume (TVOL), 1001=Volume Weighted Average Price (VWAP) [same as 1], 1002=Target Volume (TVOL) [same as 2], 1003=Order Staging Model (OSM), 1004=Sensitivity (SENS), 1005=Time Weighted Average Price (TWAP), 1006=Arrival Price (AP), 1999=Custom (CUST) N.B. This is a required field!	Erik Friis - Banc of America Securities
5901	TargetStrategyParameters	EASE Electronic Trading Services Order	Reserved for future use.	Erik Friis - Banc of America Securities
5902	EffectiveTime	EASE Electronic Trading Services Order	Starting time as a UTC timestamp.	Erik Friis - Banc of America Securities
5903	ExpireTime	EASE Electronic Trading Services Order	Ending time as a UTC timestamp.	Erik Friis - Banc of America Securities
5904	Duration	EASE Electronic Trading Services Order	Duration in minutes. Valid values: (1 - 390, for US markets)	Erik Friis - Banc of America Securities
5905	ParticipationRate	EASE Electronic Trading Services Order	When TargetStrategy is TVOL (5900=2), this parameter represents the target participation rate. For other values, this parameter represents a volume limit. Valid values: a percentage (0 - 100).	Erik Friis - Banc of America Securities

Tag	Field	FIX MsgTypes	Description	Created by
5906	ExecutionMode	EASE Electronic Trading Services Order	Execution mode. Valid values: 0 = neutral, 1 = passive, 2 = aggressive.	Erik Friis - Banc of America Securities
5907	LEKInternationalOrderTypes		Used to designate special order types for International Exchanges	stephen jose - Lek Securities Corp
5908	LEKInternationalOrderParams1		Parameters for order types for International Exchanges	stephen jose - Lek Securities Corp
5909	LEKInternationalOrderParams2		Parameters for order types for International Exchanges	stephen jose - Lek Securities Corp
5910	TriggerStopGap	D,F,AB,AC	Number of ticks between day low (for buy order) or day high (for sell order) and trigger price	Guillaume Jamin - GL TRADE
5911	TriggerLimitGap	D,F,AB,AC	Number of ticks between day low (for buy order) or day high (for sell order) and limit price	Guillaume Jamin - GL TRADE
5912	TriggerMinQty	D,F,AB,AC	Minimum quantity to trigger	Guillaume Jamin - GL TRADE
5913	AllowHiddenSize	Security List and Definition	Allow hidden size for given symbol	Michael Merold - ICAP
5914	MinNoDecimals	Security List and Definition	Minimum number of decimals to display	Michael Merold - ICAP
5915	MaxNoDecimals	Security List and Definition	Maximum number of decimals to display	Michael Merold - ICAP
5916	NIMPrivateDuration	Security List and Definition	Duration of NIM private phase in milliseconds.	Michael Merold - ICAP
5917	NIMPublicDuration	Security List and Definition	Duration of NIM public phase in milliseconds.	Michael Merold - ICAP
5918	TradeConvention	Security List and Definition	Price or yield	Michael Merold - ICAP

Tag	Field	FIX MsgTypes	Description	Created by
5919	LastFragment	W	Used in pre-4.4 versions to provide same functionality as 4.4's LastFragment(893). Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation. Valid values: 'Y' (Last message), 'N' (Not last message).	Oksana Zheliabina - B2BITS
5920	ExclusiveFlag	S	Values: R, A, or B. Determines whether the offering is exclusive to the Rep, ATS, or both.	Joseph Fruchter - Bloomberg LP
5921	ExternalMarkUp	S	Specifies trader's mark up over the offering price.	Joseph Fruchter - Bloomberg LP
5922	AllowLimits	S	Values: Y/N.	Joseph Fruchter - Bloomberg LP
5923	BidPriceForDiscountQuotes	S	This field will contain the bid dollar price for discount-quoted securities.	Joseph Fruchter - Bloomberg LP
5924	OfferPriceForDiscountQuotes	S	This field will contain the offer dollar price for discount-quoted securities.	Joseph Fruchter - Bloomberg LP
5925	IndexRatio	S	This field is the Index Ratio.	Joseph Fruchter - Bloomberg LP
5926	OfferYTC	S	Offer Yield-to-call.	Joseph Fruchter - Bloomberg LP
5927	BidYTM	S	Bid Yield-to-maturity.	Joseph Fruchter - Bloomberg LP
5928	OfferYTM	S	Offer Yield-to-maturity.	Joseph Fruchter - Bloomberg LP
5929	YieldFlag	S	This is the Yield Flag.	Joseph Fruchter - Bloomberg LP

Tag	Field	FIX MsgTypes	Description	Created by
5930	StoryField	S	This is the story field.	Joseph Fruchter - Bloomberg LP
5931	MinAnytimeQty	Qty	Minimum anytime fill quantity on an order, for subsequent fills. Works alongside tag 110 as MinQty (which effectively acts as minimum initial quantity).	Andrew Bowley - Nomura International Plc
5932	MinLeavesQty	Qty	Minimum order quantity to be left on an order. Potential fills which take LeavesQty (tag 151) below this value will not be executed.	Andrew Bowley - Nomura International Plc
5933	GeneralLedgerAccount	S	This is the General Legder Account field.	Joseph Fruchter - Bloomberg LP
5934	ClearingRefNo	8	A unique reference number assigned by the clearing system	Devaka Corea - Millennium Information Technolog
5935	MatchRefNo	8	A unique reference number assigned by the matching system	Devaka Corea - Millennium Information Technolog
5936	ExplicitPromptDate	8	Displays the explicit date that is derived from a prompt date code	Devaka Corea - Millennium Information Technolog
5937	PriceCode			Devaka Corea - Millennium Information Technolog
5938	TradeOrigin			Devaka Corea - Millennium Information Technolog

Tag	Field	FIX MsgTypes	Description	Created by
5939	Reserved			Devaka Corea - Millennium Information Technolog
5940	Reserved			Devaka Corea - Millennium Information Technolog
5941	DPIFirm		Specify "Directed Price Improvement" firm	Magic Magee - Chicago Board Options Exchange
5942	MinDeltaNeutrality	Percentage	The percentage change in long position minus the percentage change in short position	Kunal Nandwani - Nomura
5943	MaxDeltaNeutrality	Percentage	The percentage change in long position minus the percentage change in short position has to be less than this value.	Kunal Nandwani - Nomura
5944	InitialDisplayQty	8	Initial display quantity of a reserve order that can be returned in an ExecutionReport in addition to the currently displayed quantity contained in 1138 DisplayQty. It is intended as an echo of the input.	Hanno Klein - Deutsche Boerse
5945	TargetVolumeReference		The target volume specification to be used in reference to primary market volume profile, or primary plus alternate market volume profiles	Kunal Nandwani - Nomura
5946	PendingReason	8	Explanation for a pending ExecType (150) value (Pending New, Pending Replace, Pending Cancel) being returned (String).	Hanno Klein - Deutsche Börse Systems
5947	ExecInst		Same as ExecInst (tag 18). Added as a user-defined field in case ExecInst cannot be used.	John Shields - Nomura Securities Co.

Tag	Field	FIX MsgTypes	Description	Created by
5948	PartitionID	BU, BV, BW, BX	Identifier for a system partition that processes requests for a subset of all tradable entities.	Hanno Klein - Deutsche Börse Systems
5949	BinID	BU, BV	Identifier of market maker bin comprising one or more products.	Hanno Klein - Deutsche Börse Systems
5950	Slope	D, G, 8	Indicates a slope to be used for TWAP	David Tong - RBC Capital Markets
5951	RemainingPortfolioNetDeltaMin	Integer dollar value	for portfolio strategies, this field would indicate the min delta in dollar terms for the remaining portfolio	Kunal Nandwani - Nomura
5952	RemainingPortfolioNetDeltaMax	Integer dollar value	for portfolio strategies, this field would indicate the max delta in dollar terms for the remaining portfolio	Kunal Nandwani - Nomura
5953	TradingPortfolioNetDeltaMin	Integer Dollar Value	for portfolio strategies, this field would indicate the min delta in dollar terms for the overall portfolio	Kunal Nandwani - Nomura
5954	TradingPortfolioNetDeltaMax	Integer dollar value	for portfolio strategies, this field would indicate the max delta in dollar terms for the overall portfolio	Kunal Nandwani - Nomura
5955	SchedulingDays	Positive Integer	No. of days for which a trade is scheduled to trade	Kunal Nandwani - Nomura
5956	Dark Block Limit Price	Price	valid limit price for dark block posting	Kunal Nandwani - Nomura
5957	NoStrategyParameters		Indicates number of strategy parameters. Intended as alternative to new 957 tag introduced by the algorithmic trading working group.	Chris Sims - Gartmore
5958	StrategyParameterName		Name of parameter. Intended as an alternative to the new 958 tag introduced by the Algorithmic Trading Working Group.	Chris Sims - Gartmore

Tag	Field	FIX MsgTypes	Description	Created by
5959	StrategyParameterType		Datatype of the parameter. Intended as an alternative to the new 959 tag introduced by the Algorithmic Trading Working Group.	Chris Sims - Gartmore
5960	StrategyParameterValue		Value of the parameter. Intended as an alternative to the new 960 tag introduced by the Algorithmic Trading Working Group.	Chris Sims - Gartmore
5961	TradingProtocol	8, AB, D,E	The trading workflow used to negotiate the order.	Thomas Hill - Market Axess
5962	BidActivity	Quote	Indicates if the Bid Price is within the Price volatility band.	Tanja Risovic - Belgrade Stock Exchange
5963	OfferActivity	QuoteStatusReport	Indicates if the Offer Price is within the Price volatility band.	Tanja Risovic - Belgrade Stock Exchange
5964	NoPartitionIDs	A, CB	Repeating group of partition information	Hanno Klein - Deutsche Börse Systems
5965	LocateSource	8	Indicates the source of Locate,whether the Security is located from another broker or pre-borrowed or loacte details are not required.	Sumeet Nagar - UBS Investment Bank
5966	AllocQty2		Amount of allocation in dealt currency on far leg of a swap.	Martin Long - Thomson Reuters
5967	CalculatedAllocQty		Amount of allocation in contra currency on near leg.	Martin Long - Thomson Reuters
5968	CalculatedAllocQty2		Amount of allocation in contra currency on far leg of a swap.	Martin Long - Thomson Reuters
5969	PartitionStatus	A, CB	Status of system partition identified by PartitionID (5948)	Hanno Klein - Deutsche Börse Systems

Tag	Field	FIX MsgTypes	Description	Created by
5970	LegCalculatedCcyLastQty	Execution Report (8)	The quantity of the other side in FX swap trade.	Joshua Yoo -
5971	CalculatedCcyLastQty	Execution Report (8)	The quantity of the other side in FX trade.	Joshua Yoo -
5972	STPOrderType	D, AB	Citi-FX custom OrderType to support orders for FX ECommerce.	Joshua Yoo -
5973	STPExecType	D, AB	Citi-FX custom ExecType to support orders for FX ECommerce.	Joshua Yoo -
5974	STPFixingName	D, AB, 8	Citi-FX. Fixing Name.	Joshua Yoo -
5975	OrderLinkID	Execution Report (8)	Citi-FX. Permits order originators to tie together groups of trades in which trades resulting from orders are associated for a specific purpose.	Joshua Yoo -
5976	NoUserData	all	Number of following pairs of UserDataName(5977) and UserDataValue(5978).	Joshua Yoo -
5977	UserDataName	all	User data name part.	Joshua Yoo -
5978	UserDataValue	all	User data value part.	Joshua Yoo -
5979	RequestTime	<all reponses to requests>	Information carried on a response to convey the time (UTCTimestamp) when the request was received that led to this response. RequestTime and SendingTime are part of the response, use the same system clock and allow the recipient of the response to calculate the processing time for his request.	Hanno Klein - Deutsche Börse Systems
5980	AltExDestination	D, E, S	Internal field to capture ExDestination when an order is routed internally via fix.	Greg Johnston - RBC Capital Markets
5981	IOILink	6	IOI Fix Link	Greg Johnston - RBC Capital Markets
5982	GroupID	D,F,G,8		Ionel Vasilescu -
5983	InstrumentID	D,F,G,8		Ionel Vasilescu -

Tag	Field	FIX MsgTypes	Description	Created by
5984	QuoteID			Ionel Vasilescu -
5985	LegOrdStatus			Ionel Vasilescu -
5986	LegErrorCode			Ionel Vasilescu -
5987	LegErrorMsg			Ionel Vasilescu -
5988	QuantitySign			Ionel Vasilescu -
5989	AllinPriceFlag	S	This flag (Y/N) indicates whether it's an all-in price.	Joseph Fruchter - Bloomberg LP
5990	PriceActivity	ExecutionReport	Indicates if the order price is within the volatility band. N = Not active, A = Active	Tanja Risovic - Belgrade Stock Exchange
5991	SumBidQuantity	Market data	Total bid quantity in the order book (all prices - active orders only)	Tanja Risovic - Belgrade Stock Exchange
5992	SumOfferQuantity	Market data incremental refresh	Total offer quantity in the order book (all prices - active orders only)	Tanja Risovic - Belgrade Stock Exchange
5993	UpperVolatilityBand	Security List	Upper volatility band boundary (absolute value)	Tanja Risovic - Belgrade Stock Exchange
5994	LowerVolatilityBand	Security List	Lower volatility ban boundary (absolute value)	Tanja Risovic - Belgrade Stock Exchange
5995	ExtendedVolatilityBand	Security List	Percentage of refernce price by which volatility bands can be extended in intra-day auction	Tanja Risovic - Belgrade Stock Exchange

Tag	Field	FIX MsgTypes	Description	Created by
5996	TradingMethod	Security List	Indicates trading method for security. Values: MKT - Continuous trading, MPC - Fixing, MPP - Proportional, MVC - Multiple price fixing, MKP - Continuous selling, MMC - Minimum price	Tanja Risovic - Belgrade Stock Exchange
5997	NoTradePriceConditions	X,W,AE,AR,AD	Number of trade price conditions associated that apply to a trade whose price is different than the current market price (MiFID)	Jim Northey - The LaSalle Technology Group
5998	TradePriceCondition	X,W,AE,AR,AD	Conditions, such as corporate actions or events or trade type that caused a trade price to differ from the market price. Integer enumerated fields - currently populated with Bargain Conditions defined by the LSE (MiFID)	Jim Northey - The LaSalle Technology Group
5999	EaseBaseTag	EASE Electronic Trading Services Order	Reserved for future use.	Erik Friis - Banc of America Securities