

**TIP changes**  
**in version 2.4.2.0**

January 27, 2012

Version 0.2

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# 1 Introduction

This document contains the modifications, new additions and removals in the TIP specification 2.4.2 compared with the current TIP version 2.4.0.

Changes in this version of the document from the previous version are marked in **bold** text.

## 2 TIP changes

The following sections contain the description of the TIP fields that will be added, removed or have content changed with the implementation of the TIP version 2.4.2.0. Fields that are not listed in these tables are considered to be available as long as there is data available from the source system. The first version column contains the current production situation and the second version column contains the situation after the migration.

The message reference number in the TIP 2.4.2 specification version is available in square brackets [ ] for each message.

### 3 Basic Data messages

#### 3.1 BasicDataExchange

TIP [11.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
UpdateCode	u		Field removed.

#### 3.2 BasicDataMarket

TIP [11.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
UpdateCode	u		Field removed.
MidPriceMatching	MPm		Field removed.
MaxMidPriceSpread	MMPs		Field removed.
EpOrdersAllowed	EPo		Field removed.

#### 3.3 BasicDataShare

TIP [12.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
Dividend	DII		Field removed.
DividendDate	DId		Field removed.
DividendThroughDate	Dlg		Field removed.
DividendCurrency	Dlc		Field removed.
ProposedDividend	PDd		Field removed.
DividendDateAnnouncement	DTa		Field removed.
DividendDateRecord	DTr		Field removed.
DividendPaymentDate	PTp		Field removed.
TaxYear	TXy		Field removed.
TaxValue	TXv		Field removed.
ListedChangeDate	LCd		Field removed.
ComboType	Ct		Field length added.
IsHotInserted	HOT	N/A	New field. Present for an intraday update.

#### 3.4 BasicDataDerivative

TIP [12.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
OpenInterest	OPI		Field removed. Open Interest available in new OpenInterest real time message. (See 4.21)
ExerciseLot	EXI		Field removed.
MinExerciseLot	EXm		Field removed.
IsHotInserted	HOT	N/A	New field. Present for an intraday update.

### 3.5 BasicDataBond

TIP [12.3]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
OutstandingAmountBB	OAb		Field removed.
MarginRate	Mr		<b>Field remains, not removed!</b>
IssuedAmount	Als		Field removed.
RecordDate	DRc		Field removed.
LotteryDate	DLo		Field removed.
IsBasicBond	IBb		Field removed.
BondTypeExternal	BTe		Field removed.
EarlyLateMaturity	Elm		Field removed.
ForwardSettlementDate	FSd		Field removed.
YearlyCouponFrequency	YCf		Field removed.
RecordDay	Rd		Field removed.
PrimaryDealer	PDe		Field removed.
IsBenchmark	Ib		Field removed.
InterestDayType	IDt		Field removed.
PrevCouponDate	PCOd		Field removed.
LoanType	LTy		Field removed.
Series	Se		Field removed.
CouponRecordDate	CRd		Field removed.
RateAdjustmentDate	RAd		Field removed.
FaceValueDimension	FVd		Field removed.
NumberOfCashFlows	NOcf		Field removed.
DaysToFirstCashFlow	DFc		Field removed.
DaysInFirstPeriod	DFp		Field removed.
IndexCouponAdjustment	ICa		Field removed.
IndexFactorMultiplier	IDXFm		Field removed.
ParentIsin	Pli		Field removed.
DurationFromDate	DUF		Field removed.
DurationThroughDate	DUt		Field removed.
IsHotInserted	HOT	N/A	New field. Present for an intraday update.
LeadManager	LMa	N/A	New field.
CouponSpread	???	N/A	New field

### 3.6 BasicDataETF

TIP [12.4]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
CashComponent	CCo		Field removed.
UnitsOutstanding	UOs		Field removed.
Dividend	DII		Field removed.
DividendDate	Did		Field removed.
DividendFromDate	DIf		Field removed.
DividendThroughDate	Dig		Field removed.
DividendCurrency	Dlc		Field removed.
IsHotInserted	HOT	N/A	New field. Present for an intraday update.
ManagementFee	MAf	N/A	New field.
TER	TEr	N/A	New field.
LeverageRatio	LRa	N/A	New field.

ManagementCompany	MAc	N/A	New field.
FundManager	FUm	N/A	New field.
CustodianBank	CBa	N/A	New field.
UCITSIIICompliant	UCp	N/A	New field.
ReplicationMethod	RPm	N/A	New field.
AssetClass	ACI	N/A	New field.
RegionOrExposure	ROe	N/A	New field.
SizeOrSector	SOs	N/A	New field.
Leverage	LEv	N/A	New field.
Style	STI	N/A	New field.
SWAPCounterParty	SWCp	N/A	New field.
IncomeTreatment	ITr	N/A	New field.
LinkProspect	Llp	N/A	New field.
LinkUnderlying	Llu	N/A	New field.
ActivelyMnagedFund	AMf	N/A	New field.

### 3.7 BasicDataUTC

<b>TIP [12.5]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
AdjustmentAmount	AAm		Field removed.
VotingPower	VPo		Field removed.
ReportUTCLoan	RUI		Field removed.
IsHotInserted	HOt	N/A	New field. Present for an intraday update.

### 3.8 BasicDataRight

<b>TIP [12.6]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
StrikePrice	STp		Field removed.
TotalIssue	TIs		Field removed.
IsHotInserted	HOt	N/A	New field. Present for an intraday update.

### 3.9 BasicDataRate

<b>TIP [12.7]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
IsHotInserted	HOt	N/A	New field. Present for an intraday update.

### 3.10 BasicDataUnderlyingInfo

<b>TIP [12.8]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
IsHotInserted	HOt	N/A	New field. Present for an intraday update.

### 3.11 BasicDataNonTradable

TIP [12.9]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
InstrumentSubType	INt		Field removed.

### 3.12 BasicDataExternal

TIP [12.10]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No change.			

### 3.13 BasicDataTradable

TIP [12.11]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
RoundLot	LOt		Field removed. Replaced with new field LotSize.
BlockLot	LOb		Field removed. Replaced with new field LotSize.
ConsolidatedOrderbook	COBk		Field removed.
MarketMakers	NOs		Field removed.
OpenSequenceNumber	OSn		Field removed.
DPC	DPCc		Field removed.
BlockTradeCriteriaSize	BTC		Field removed.
CertifiedAdvisor	Car		Field removed.
MaxMidPriceSpread	MMPs		Field removed.
MidPriceAllotmentModel	MPAm		Field removed.
IsCCPCleared	ICCP		Field removed.
ReferencePrice	RPR		Field removed.
ReferencePriceYield	RPRy		Field removed.
ReferencePriceUpperLimit	RPU		Field removed.
ReferencePriceLowerLimit	RPI		Field removed.
PosttradeAnonymity	PTb		Field type is changed from Y/N to enum with following values: 1 – No Counter Party Info 2 – Counter Party Info Available 3 – Counter Party Info End Of Day
IsHotInserted	HOT	N/A	New field. Present for an intraday update.
CCPList	CCPI	N/A	New field.
LotSize	LSz	N/A	New field.

### 3.14 BasicDataIndex

TIP [13.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
UpdateCode	u		Field removed.
Exchangeld	Ex		Field removed.
MaturityLow	MAI		Field removed.
MaturityHigh	MAH		Field removed.

BaseDate	DBa		Field removed.
BaseValue	VBa		Field removed.

### 3.15 BasicDataList

TIP [13.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
Exchangeld	Ex		Field removed.

### 3.16 BasicDataSector

TIP [13.3]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
SectorGicsCode -> SectorCode	SGs		Field name changed to SectorCode

### 3.17 BasicDataIndexMember

TIP [13.4]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.18 BasicDataListMember

TIP [13.5]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
IsHotInserted	HOt	N/A	New field. Present for an intraday update.

### 3.19 BasicDataSectorMember

TIP [13.6]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.20 BasicDataTableEntry

TIP [14.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.21 BasicDataIssuer

TIP [14.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.22 BasicDataCrossCurrency

<b>TIP [14.3]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.23 BasicDataTickSizeTable

<b>TIP [14.4]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.24 BasicDataTickSizeEntry

<b>TIP [14.5]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.25 BasicDataTranslationTable

<b>TIP [14.6]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.26 BasicDataClearingVenue

<b>TIP [14.7]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.27 BasicDataTradeType

<b>TIP [14.8]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.28 BasicDataParticipant

<b>TIP [14.9]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.29 BasicDataBankDays

<b>TIP [14.10]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

### 3.30 BasicDataTradingDays

TIP [14.11]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.31 BasicDataTradingScheme

TIP [14.12]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.32 BasicDataTrader

TIP [14.13]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.33 BasicDataSource

TIP [14.14]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.34 BasicDataParticipantPermissions

TIP [14.15]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.35 BasicDataSettlementArrangements

TIP [14.16]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 3.36 BasicDataComboLeg

TIP [14.17]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
Operational	Op		Field length added.

### 3.37 BasicDataDateSeries

TIP [14.18]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
IsHotInserted	HOt	N/A	New field. Present for an intraday update.



## 4 Real Time Data messages

### 4.1 Trade

TIP [15.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 4.2 TradeStatistics

TIP [15.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
VWAP	Wp	N/A	New field.

### 4.3 Orderbook

TIP [15.3]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 4.4 OrderMBO

TIP [15.4]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 4.5 MedianPrice

TIP [15.5]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 4.6 OrderbookSummary

TIP [15.6]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
ClosingVWAP	CWp		Increased field length to 13,8

### 4.7 TurnoverListUpdate

TIP [15.7]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 4.8 Market State

TIP [15.8]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

#### 4.9 Notification

<b>TIP [15.9]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.10 TradingAction

<b>TIP [15.10]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.11 Rate

<b>TIP [15.11]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.12 News

<b>TIP [15.12]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.13 OrderbookReferencePrice

<b>TIP [15.13]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.14 PeriodicIndicator

<b>TIP [15.14]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.15 CrossCurrency

<b>TIP [15.15]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.16 Official Cross Currency

<b>TIP [15.16]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.17 TradeReportExternal

<b>TIP [15.17]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.18 InstrumentStatistics

<b>TIP [15.18]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.19 NetOrderImbalanceIndicator

<b>TIP [15.19]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.20 CashFlow

<b>TIP [15.20]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
No Change.			

#### 4.21 OpenInterest

##### **NEW MESSAGE**

<b>TIP [15.21]</b>		<b>v. 2.4.0.0</b>	<b>v. 2.4.2.0</b>
<b>Field</b>	<b>Tag name</b>	<b>Comment</b>	<b>Comment</b>
IdCode	i	N/A	New message/field
SourceSystem	s	N/A	New message/field
TimeExec	t	N/A	New message/field
OpenInterest	OPI	N/A	New message/field

## 5 Index messages

### 5.1 IndexGeneralWtEquity

TIP [18.1]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 5.2 IndexConstituentWtEquity

TIP [18.2]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
GicsCode	ACOd		Field removed.
SectorCode	SGs		New field.

### 5.3 IndexGeneralWtCommodity

TIP [18.3]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 5.4 IndexConstituentWtCommodity

TIP [18.4]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 5.5 IndexGeneralWtFi

TIP [18.5]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 5.6 IndexConstituentWtFi

TIP [18.6]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

### 5.7 IndexClosingValue

TIP [18.7]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

## 5.8 IndexUpdate

TIP [18.8]		v. 2.4.0.0	v. 2.4.2.0
Field	Tag name	Comment	Comment
No Change.			

## 6 Other messages

A-feed message [19.2] **AfeedGicCode** is removed.